



MONTHLY SUMMARY REPORT

State Board of Administration of Florida

June 2022

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Past performance is no guarantee of future results.

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

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

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

INTRODUCTION

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

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

This report, which covers the period from June 1, 2022, through June 30, 2022, has been prepared by the SBA with input from Federated Investment Counseling (“Federated”), investment advisor for Florida PRIME in a format intended to comply with the statute.

DISCLOSURE OF MATERIAL IMPACTS

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

PRIME™ STATISTICS

(As of June 30, 2022)

Total Participants
745

Florida PRIME™
Total Participant Balance
\$18,690,168,082

Total Number of Accounts
1,378

FACTS-AT-A-GLANCE PRIME is an exclusive service for Florida governmental organizations, providing a cost-effective investment vehicle for their surplus funds. Florida PRIME, the Local Government Surplus Funds Trust Fund, is utilized by hundreds of governmental investors including state agencies, state universities and colleges, counties, cities, special districts, school boards, and other direct support organizations of the State of Florida.

Florida PRIME is a government investment pool that offers management by an industry leader in professional money management, conservative investment policies, an extensive governance framework, a Standard & Poor’s “AAAm” rating, full transparency, and best-in-class financial reporting.

PORTFOLIO MANAGER COMMENTARY

The Federal Reserve is taking the punch bowl away so quickly that rate expectations are sloshing around. They even spilled over following its extraordinary leak to the press during the customary quiet period ahead of its June Federal Open Market Committee (FOMC) meeting. The hint that a 0.75% hike was likely to follow put the fed funds futures market in a tizzy.

Communicating through the media is one of the most effective tools in the Fed's toolbox, but doing so anonymously and so close to the start of a FOMC meeting is new. We will all have to be more cautious now about guidance. But it shows just how data dependent this Fed has become. Policymakers knew the Consumer Price Index for May would be high, but they didn't like the jump in inflation expectations indicated by the University of Michigan consumer sentiment report.

While the aggressive rate move increased the probability of a recession, let's not discount the possibility of a less-onerous pullback. "We're not trying to provoke—and don't think that we will need to provoke—a recession," Chair Jerome Powell said in his semiannual testimony to Congress midmonth. It still is possible the Fed can tame inflation without overly damaging the economy.

This is borne out in expectations of how the tightening cycle might progress. The Fed just released the dates of next year's FOMC meetings, allowing the first futures trading. The market is pricing in a peak at around 3.5% in 2023, with no action in the third quarter and a rate cut in the fourth of that year. You read that right. The Fed's own projections are similar. Its median "dot" hits 3.8% before slipping to 3.4% in early 2024. We think the robust labor market,

as well as strong state and local government balance sheets, means the economy is resilient enough that we might see a quarter of negative growth followed by one of positive growth in the second half of next year—not a full-blown recession. But things are dynamic and volatile.

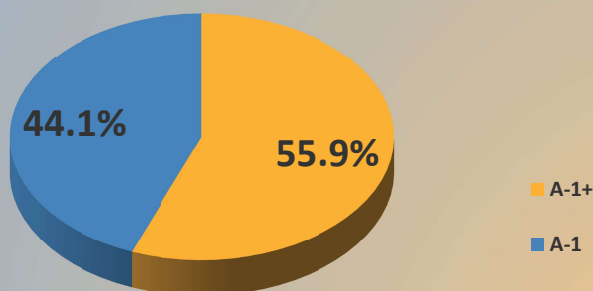
As the Fed's quantitative tightening just began in June, the impact is negligible. We are disappointed that Treasury bills are not part of the strategy. They are being allowed to roll off the balance sheet only if the release of notes, bonds and MBS doesn't hit the target of \$47.5 billion exactly. That's unfortunate not just for investors but in general.

The Pool's total assets decreased by \$100 million due to typical seasonal outflows, ending June at \$18.7 billion. The yield of the portfolio rose 64 basis points to 1.63%, reflecting the 75 basis-point move by the Fed in the month. The portfolio's weighted average maturity (WAM) lengthened to 28 days from 26, and its weighted average life (WAL) shortened to 71 days from 73. Most trades were in the short end of the market, primarily for 1-3 month paper and securities, to take advantage of the Fed hike. The composition of the portfolio was largely unchanged. Bank and commercial paper continued to compose the largest percentage of holdings.

At the end of June, yields on 1-, 3-, 6- and 12-month U.S. Treasuries were 1.03%, 1.67%, 2.49% and 2.80%, respectively; the 1-, 3-, 6- and 12-month Bloomberg Short-Term Bank Yield Index rates (BSBY) were 1.62%, 2.24%, 2.87% and 3.54%, respectively; and the 1-, 3-, 6- and 12-month London interbank offered rates were 1.80%, 2.29%, 2.90% and 3.56%, respectively.

PORTFOLIO COMPOSITION FOR JUNE 2022

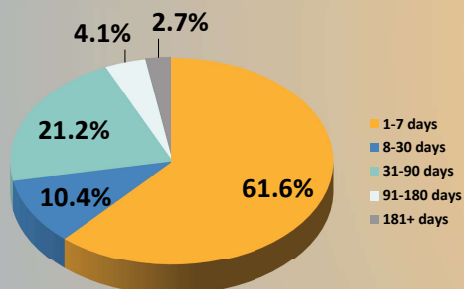
CREDIT QUALITY COMPOSITION



HIGHLY LIQUID HOLDINGS



EFFECTIVE MATURITY SCHEDULE



TOP HOLDINGS & AVG. MATURITY

1. Cooperatieve Rabobank UA	5.0%
2. Mitsubishi UFJ Financial Group, Inc.	5.0%
3. Sumitomo Mitsui Trust Holdings, Inc.	5.0%
4. ABN Amro Bank NV	5.0%
5. Australia & New Zealand Banking Group, Melbourne	4.8%
6. DZ Bank AG Deutsche Zentral-Genossenschaftsbank	4.8%
7. Mizuho Financial Group, Inc.	4.8%
8. Societe Generale, Paris	4.7%
9. Bank of Montreal	4.7%
10. Canadian Imperial Bank of Commerce	4.6%

Average Effective Maturity (WAM)

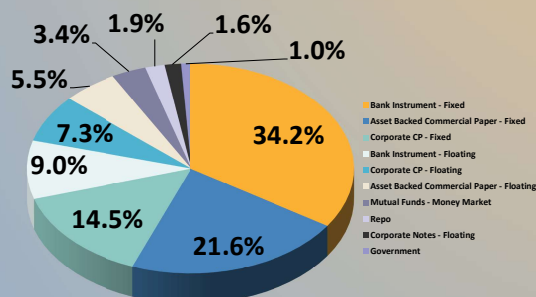
28 Days

Weighted Average Life (Spread WAL)

71 Days

Percentages based on total value of investments

PORTFOLIO COMPOSITION



FUND PERFORMANCE THROUGH JUNE 2022

Florida PRIME Performance Data			
	Annualized Net Participant Yield ¹	Net-of-Fee Benchmark ²	Above (Below) Benchmark
One Month	1.26%	0.86%	0.39%
Three Months	0.85%	0.57%	0.29%
One Year	0.32%	0.17%	0.15%
Three Years	0.74%	0.60%	0.14%
Five Years	1.28%	1.07%	0.21%
Ten Years	0.83%	0.64%	0.20%
Since 1/96	2.37%	2.16%	0.21%

Note: Net asset value at month end: \$18,688.1 million, which includes investments at market value, plus all cash, accrued interest receivable and payables.,

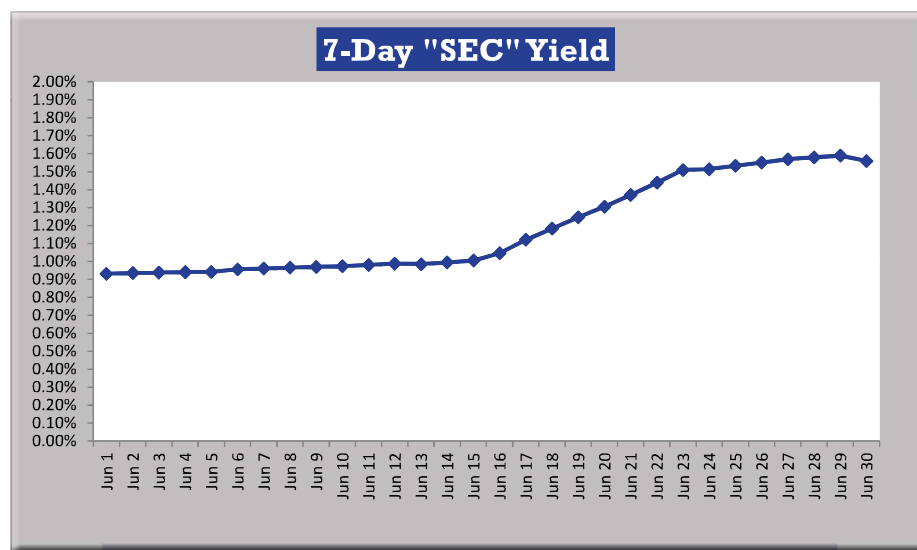
¹Net of fees. Participant yield is calculated on a 365-day basis and includes adjustments for expenses and other accounting items to reflect realized earnings by participants.

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

ABOUT ANNUALIZED YIELDS:

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

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



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

PRIME ACCOUNT SUMMARY FOR JUNE 2022

Summary of Cash Flows		
Opening Balance (06/01/22)	\$	18,853,925,751
Participant Deposits		2,370,379,038
Gross Earnings		19,854,663
Participant Withdrawals		(2,553,493,678)
Fees		(497,692)
Closing Balance (06/30/22)	\$	18,690,168,082
Net Change over Month	\$	(163,757,669)

Detailed Fee Disclosure		
June	Amount	Basis Point Equivalent*
SBA Client Service, Account Mgt. & Fiduciary Oversight Fee	\$ 154,931.65	0.99
Federated Investment Management Fee	309,391.97	1.98
BNY Mellon Custodial Fee**	19,771.22	0.13
Bank of America Transfer Agent Fee	5,067.40	0.03
S&P Rating Maintenance Fee	3,945.21	0.03
Audit/External Review Fees	4,584.41	0.03
Total Fees	\$ 497,691.86	3.18

*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 \$18,772,046,917.

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

The data included in this report is unaudited.

INVENTORY OF HOLDINGS FOR JUNE 2022

Security Name	Security Classification	Cpn	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
I320 W Jefferson LLC, Sep 01, 2060	VARIABLE RATE DEMAND NOTE	2	9/1/2060	7/6/2022	2,000,000	2	\$2,000,000	\$2,000,000	\$0
2016 David S. Pearl, II Irrevocable Life Insurance Trust, Nov 01, 2036	VARIABLE RATE DEMAND NOTE	2	11/1/2036	7/7/2022	2,670,000	2	\$2,670,000	\$2,670,000	\$0
ABN Amro Bank NV, Amsterdam TD	TIME DEPOSIT	2	7/1/2022		410,000,000	2	\$410,000,000	\$410,000,000	\$0
ABN Amro Bank NV, Amsterdam TD	TIME DEPOSIT	2	7/5/2022		305,000,000	2	\$305,000,000	\$305,000,000	\$0
ABN Amro Bank NV, Amsterdam TD	TIME DEPOSIT	2	7/7/2022		220,000,000	2	\$220,000,000	\$220,000,000	\$0
AJC Capital, LLC, Jan 01, 2042	VARIABLE RATE DEMAND NOTE	2	1/1/2042	7/7/2022	5,530,000	2	\$5,530,000	\$5,530,000	\$0
Albion Capital LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		7/12/2022		53,140,000	2	\$53,111,304	\$53,110,915	-\$390
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		7/1/2022		82,500,000	2	\$82,496,288	\$82,496,438	\$151
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		7/5/2022		110,000,000	0	\$109,993,889	\$109,975,999	-\$17,890
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		7/5/2022		90,000,000	2	\$89,980,250	\$89,980,363	\$113
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		7/5/2022		50,000,000	2	\$49,988,889	\$49,989,091	\$202
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/1/2022		40,000,000	2	\$39,938,489	\$39,938,204	-\$284
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/1/2022		50,000,000	2	\$49,923,111	\$49,922,756	-\$356
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/1/2022		75,000,000	2	\$74,884,667	\$74,884,133	-\$533
Anglesea Funding LLC, Aug 05, 2022	COMMERCIAL PAPER ASSET BACKED CALLABLE	2	8/5/2022	7/1/2022	5,000,000	2	\$5,000,000	\$5,000,072	\$72
Anglesea Funding LLC, Aug 10, 2022	COMMERCIAL PAPER ASSET BACKED CALLABLE	2	8/10/2022	7/1/2022	60,000,000	2	\$60,000,000	\$59,999,342	-\$658
Anglesea Funding LLC, Nov 18, 2022	COMMERCIAL PAPER ASSET BACKED CALLABLE	2	11/18/2022	7/1/2022	14,000,000	2	\$14,000,000	\$13,997,972	-\$2,028
Anglesea Funding LLC, Oct 07, 2022	COMMERCIAL PAPER ASSET BACKED CALLABLE	2	10/7/2022	7/1/2022	50,000,000	2	\$50,000,000	\$50,000,000	\$0
Antalis S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		7/5/2022		45,040,000	1	\$45,032,681	\$45,030,035	-\$2,646
Antalis S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		7/11/2022		20,000,000	1	\$19,992,056	\$19,990,106	-\$1,949
Antalis S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		7/28/2022		59,580,000	2	\$59,498,905	\$59,501,037	\$2,132
Archer I LLC, Jun 01, 2060	VARIABLE RATE DEMAND NOTE	2	6/1/2060	7/7/2022	15,000,000	2	\$15,000,000	\$15,000,000	\$0
Atlantic Asset Securitization LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/9/2022		99,400,000	1	\$99,245,378	\$99,201,531	-\$43,847
Australia & New Zealand Banking Group, Melbourne TD	TIME DEPOSIT	2	7/5/2022		900,000,000	2	\$900,000,000	\$900,000,000	\$0
BNG Bank N.V. CP4-2	COMMERCIAL PAPER - 4-2		7/7/2022		100,000,000	2	\$99,969,472	\$99,969,472	-\$0
BWF Forge TL Properties Owner LLC, May 01, 2059	VARIABLE RATE DEMAND NOTE	2	5/1/2059	7/7/2022	25,000,000	2	\$25,000,000	\$25,000,000	\$0
Bank of America N.A. Triparty Repo Overnight Fixed	REPO TRIPARTY OVERNIGHT FIXED	2	7/1/2022		114,000,000	2	\$114,000,000	\$114,000,000	\$0
Bank of Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0	7/26/2022		100,000,000	0	\$100,000,000	\$99,897,549	-\$102,451
Bank of Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0	11/2/2022		100,000,000	0	\$100,000,000	\$99,258,956	-\$741,044
Bank of Montreal, Jan 13, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	2	1/13/2023	7/1/2022	125,000,000	2	\$125,000,000	\$124,899,488	-\$100,513
Bank of Montreal, Mar 01, 2023	VARIABLE RATE CERTIFICATE OF DEPOSIT	2	3/1/2023	7/1/2022	100,000,000	2	\$100,000,000	\$99,801,606	-\$198,394
Bank of Montreal, Mar 22, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	2	3/22/2023	7/1/2022	100,000,000	2	\$100,000,000	\$100,092,305	\$92,305
Bank of Montreal, Mar 24, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	2	3/24/2023	7/1/2022	100,000,000	2	\$100,000,000	\$99,797,008	-\$202,992
Bank of Montreal, May 15, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	2	5/15/2023	7/1/2022	100,000,000	2	\$100,000,000	\$99,926,784	-\$73,216
Bank of Montreal, Nov 30, 2022	VARIABLE RATE COMMERCIAL PAPER - 4-2	2	11/30/2022	7/1/2022	100,000,000	2	\$100,000,000	\$99,881,389	-\$118,611
Bank of Montreal, Oct 06, 2022	VARIABLE RATE CERTIFICATE OF DEPOSIT	2	10/6/2022	7/1/2022	50,000,000	2	\$50,000,000	\$49,971,905	-\$28,096
Bank of Nova Scotia, Toronto CP4-2	COMMERCIAL PAPER - 4-2		7/20/2022		48,750,000	0	\$48,744,583	\$48,705,989	-\$38,594
Bank of Nova Scotia, Toronto CP4-2	COMMERCIAL PAPER - 4-2		9/1/2022		50,000,000	0	\$49,982,500	\$49,829,375	-\$153,125

See notes at end of table.

INVENTORY OF HOLDINGS FOR JUNE 2022

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 22, 2022	VARIABLE RATE CERTIFICATE OF DEPOSIT	2	12/22/2022	7/1/2022	150,000,000	2	\$150,000,000	\$150,073,524	\$73,524
Bank of Nova Scotia, Toronto, Feb 21, 2023	VARIABLE RATE CERTIFICATE OF DEPOSIT	2	2/21/2023	7/1/2022	160,000,000	2	\$159,999,998	\$159,702,301	-\$297,697
Bank of Nova Scotia, Toronto, May 08, 2023	VARIABLE RATE CERTIFICATE OF DEPOSIT	2	5/8/2023	7/1/2022	99,000,000	2	\$99,000,000	\$98,904,898	-\$95,102
Bank of Nova Scotia, Toronto, Oct 13, 2022	VARIABLE RATE CERTIFICATE OF DEPOSIT	2	10/13/2022	7/1/2022	75,000,000	2	\$75,000,000	\$74,952,011	-\$47,990
Bank of Nova Scotia, Toronto, Oct 20, 2022	VARIABLE RATE CERTIFICATE OF DEPOSIT	2	10/20/2022	7/1/2022	10,000,000	2	\$10,000,000	\$9,992,582	-\$7,418
Bank of Nova Scotia, Toronto, Sep 14, 2022	VARIABLE RATE CERTIFICATE OF DEPOSIT	2	9/14/2022	7/1/2022	57,000,000	2	\$56,942,783	\$56,981,210	\$38,427
Barton Capital S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/10/2022		100,000,000	2	\$99,776,778	\$99,792,836	\$16,058
Bedford Row Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		7/5/2022		75,000,000	0	\$74,996,146	\$74,983,739	-\$12,407
Bedford Row Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		7/21/2022		60,000,000	2	\$59,942,600	\$59,943,335	\$735
Bennington Stark Capital Co., LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		7/5/2022		30,000,000	2	\$29,993,333	\$29,993,413	\$79
Bennington Stark Capital Co., LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/1/2022		50,000,000	2	\$49,922,222	\$49,922,311	\$89
BofA Securities, Inc. CP4-2	COMMERCIAL PAPER - 4-2		9/2/2022		25,000,000	1	\$24,953,333	\$24,908,133	-\$45,200
Bruce T. Brown 2017 Irrevocable Trust, Series 2017, Oct 01, 2042	VARIABLE RATE DEMAND NOTE	2	10/1/2042	7/7/2022	5,185,000	2	\$5,185,000	\$5,185,000	\$0
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0	11/2/2022		50,000,000	0	\$50,000,000	\$49,655,501	-\$344,499
Canadian Imperial Bank of Commerce CP4-2	COMMERCIAL PAPER - 4-2		12/1/2022		100,000,000	1	\$99,786,111	\$98,882,217	-\$903,894
Canadian Imperial Bank of Commerce CP4-2	COMMERCIAL PAPER - 4-2		3/20/2023		40,000,000	2	\$39,407,373	\$39,011,120	-\$396,253
Canadian Imperial Bank of Commerce, Dec 01, 2022	VARIABLE RATE CERTIFICATE OF DEPOSIT	2	12/1/2022	7/1/2022	61,500,000	2	\$61,500,000	\$61,455,227	-\$44,773
Canadian Imperial Bank of Commerce, Feb 14, 2023	VARIABLE RATE CERTIFICATE OF DEPOSIT	2	2/14/2023	7/1/2022	150,000,000	2	\$150,000,000	\$149,741,508	-\$258,492
Canadian Imperial Bank of Commerce, May 08, 2023	VARIABLE RATE CERTIFICATE OF DEPOSIT	2	5/8/2023	7/1/2022	200,000,000	2	\$200,000,000	\$199,824,874	-\$175,126
Canadian Imperial Bank of Commerce, Sep 09, 2022	VARIABLE RATE CERTIFICATE OF DEPOSIT	2	9/9/2022	7/1/2022	150,000,000	2	\$150,000,000	\$150,104,985	\$104,985
Canadian Imperial Holdings, Inc. CP4-2	COMMERCIAL PAPER - 4-2		11/8/2022		102,900,000	0	\$102,768,945	\$102,005,458	-\$763,487
Chad J. Himmel Irrevocable Trust No. 1, Jul 01, 2048	VARIABLE RATE DEMAND NOTE	2	7/1/2048	7/7/2022	5,290,000	2	\$5,290,000	\$5,290,000	\$0
Chariot Funding LLC, Nov 01, 2022	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	2	11/1/2022	7/1/2022	100,000,000	2	\$100,000,000	\$99,992,104	-\$7,896
Chesham Finance LLC Series III CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		7/1/2022		550,000,000	2	\$549,976,014	\$549,976,257	\$243
Chesham Finance LLC Series III CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/1/2022		35,000,000	2	\$34,947,257	\$34,947,259	\$2
City Furniture, Inc., Aug 01, 2044	VARIABLE RATE DEMAND NOTE	2	8/1/2044	7/7/2022	70,000,000	2	\$70,000,000	\$70,000,000	\$0
Collateralized Commercial Paper FLEX Co., LLC, Dec 06, 2022	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	2	12/6/2022	7/1/2022	60,000,000	2	\$60,000,000	\$59,984,162	-\$15,838
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		7/7/2022		50,000,000	0	\$49,996,500	\$49,984,639	-\$11,861
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		7/8/2022		25,000,000	0	\$24,998,000	\$24,991,200	-\$6,800
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		7/20/2022		150,000,000	2	\$149,858,333	\$149,864,583	\$6,250
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		9/27/2022		100,000,000	2	\$99,557,472	\$99,433,861	-\$123,611
Collateralized Commercial Paper V Co. LLC, Aug 16, 2022	VARIABLE RATE COMMERCIAL PAPER-ABS 3A3	2	8/16/2022	7/1/2022	55,000,000	2	\$55,000,000	\$54,994,885	-\$5,115
Collateralized Commercial Paper V Co. LLC, Sep 08, 2022	VARIABLE RATE COMMERCIAL PAPER-ABS 3A3	2	9/8/2022	7/1/2022	100,000,000	2	\$100,000,000	\$100,043,986	\$43,986

See notes at end of table.

INVENTORY OF HOLDINGS FOR JUNE 2022

Security Name	Security Classification	Cpn	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
Collateralized Commercial Paper V Co. LLC, Sep 22, 2022	VARIABLE RATE COMMERCIAL PAPER-ABS 3A3	2	9/22/2022	7/1/2022	30,000,000	2	\$30,000,000	\$30,011,933	\$11,933
Commonwealth Bank of Australia, Feb 27, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	2	2/27/2023	7/1/2022	210,000,000	2	\$210,000,000	\$209,964,926	-\$35,074
Commonwealth Bank of Australia, Mar 20, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	2	3/20/2023	7/1/2022	21,000,000	2	\$21,000,000	\$20,993,750	-\$6,250
Cooperatieve Rabobank UA TD	TIME DEPOSIT	2	7/5/2022		450,000,000	2	\$450,000,000	\$450,000,000	\$0
Cooperatieve Rabobank UA TD	TIME DEPOSIT	2	7/6/2022		495,000,000	2	\$495,000,000	\$495,000,000	\$0
Credit Agricole Corporate and Investment Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	2	8/15/2022		75,000,000	2	\$75,000,000	\$74,972,533	-\$27,467
Credit Agricole Corporate and Investment Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	1	8/1/2022		100,000,000	1	\$100,000,000	\$99,975,094	-\$24,906
Credit Agricole Corporate and Investment Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	2	8/9/2022		100,000,000	2	\$100,000,000	\$99,980,964	-\$19,036
Crown Point Capital Co., LLC, 1.36%, Jul 22, 2022	COMMERCIAL PAPER ASSET BACKED CALLABLE	1	7/22/2022		50,000,000	1	\$50,000,000	\$49,989,890	-\$10,111
DNB Nor Bank ASA CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	1	9/6/2022		100,000,000	1	\$100,000,000	\$99,864,730	-\$135,270
DZ Bank AG Deutsche Zentral-Genossenschaftsbank CP4-2	COMMERCIAL PAPER - 4-2		7/1/2022		900,000,000	2	\$899,961,250	\$899,960,904	-\$346
Dreyfus Government Cash Management Fund	OVERNIGHT MUTUAL FUND	1	7/1/2022		3,124,303	1	\$3,124,303	\$3,124,303	\$0
Fairway Finance Co. LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		7/7/2022		75,000,000	0	\$74,994,896	\$74,977,104	-\$17,792
Fairway Finance Co. LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		10/6/2022		50,000,000	3	\$49,666,528	\$49,676,192	\$9,664
Federated Hermes Institutional Prime Value Obligations Fund - Class IS	MUTUAL FUND MONEY MARKET	2	7/1/2022	7/1/2022	630,872,087	2	\$631,124,436	\$630,493,564	-\$630,872
Fiore Capital LLC, Series 2005-A, Aug 01, 2045	VARIABLE RATE DEMAND NOTE	2	8/1/2045	7/7/2022	9,995,000	2	\$9,995,000	\$9,995,000	\$0
Foundation Properties, Inc., Sep 01, 2035	VARIABLE RATE DEMAND NOTE	2	9/1/2035	7/7/2022	4,005,000	2	\$4,005,000	\$4,005,000	\$0
GTA Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		7/8/2022		79,423,000	1	\$79,402,174	\$79,395,043	-\$7,130
Gotham Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/1/2022		20,000,000	1	\$19,975,111	\$19,969,084	-\$6,027
Gotham Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/4/2022		40,000,000	1	\$39,945,556	\$39,931,244	-\$14,311
Gotham Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/5/2022		47,000,000	1	\$46,934,200	\$46,916,434	-\$17,766
Gotham Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/23/2022		25,000,000	2	\$24,864,236	\$24,862,879	-\$1,358
Gotham Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/27/2022		20,000,000	2	\$19,883,806	\$19,882,866	-\$939
Great Bear Funding LLC, Oct 14, 2022	COMMERCIAL PAPER ASSET BACKED CALLABLE	2	10/14/2022	7/1/2022	40,000,000	2	\$40,000,000	\$40,007,183	\$7,183
HSBC Securities (USA), Inc. Repo Tri Party Overnight Fixed	REPO TRIPARTY OVERNIGHT FIXED	2	7/1/2022		100,000,000	2	\$100,000,000	\$100,000,000	\$0
HW Hellman Building, L.P., Mar 01, 2062	VARIABLE RATE DEMAND NOTE	2	3/1/2062	7/7/2022	50,000,000	2	\$50,000,000	\$50,000,000	\$0
Henry Andrew Brown, III 2017 Irrevocable Trust, Series 2017, Oct 01, 2042	VARIABLE RATE DEMAND NOTE	2	10/1/2042	7/7/2022	4,260,000	2	\$4,260,000	\$4,260,000	\$0
Herman & Kittle Capital, LLC, Feb 01, 2037	VARIABLE RATE DEMAND NOTE	2	2/1/2037	7/7/2022	3,405,000	2	\$3,405,000	\$3,405,000	\$0
J.P. Morgan Securities LLC CP	COMMERCIAL PAPER		8/9/2022		90,000,000	1	\$89,860,000	\$89,816,000	-\$44,000
Jupiter Securitization Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		7/5/2022		50,000,000	1	\$49,991,667	\$49,989,091	-\$2,576
KFW CP4-2	COMMERCIAL PAPER - 4-2		7/1/2022		100,000,000	1	\$99,996,111	\$99,996,806	\$695
LMA-Americas LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		7/7/2022		50,200,000	1	\$50,188,287	\$50,184,284	-\$4,002
LMA-Americas LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		7/29/2022		5,000,000	2	\$4,993,354	\$4,993,096	-\$258
LMA-Americas LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/2/2022		50,000,000	2	\$49,919,792	\$49,919,929	\$137
LMA-Americas LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/9/2022		100,000,000	1	\$99,836,667	\$99,798,889	-\$37,778
LMA-Americas LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/15/2022		23,900,000	2	\$23,807,985	\$23,784,061	-\$23,924
LMA-Americas LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/28/2022		30,000,000	2	\$29,823,750	\$29,814,000	-\$9,750

See notes at end of table.

INVENTORY OF HOLDINGS FOR JUNE 2022

Security Name	Security Classification	Cpn	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
Lamar Avenue Trust, Dec 01, 2037	VARIABLE RATE DEMAND NOTE	2	12/1/2037	7/7/2022	4,445,000	2	\$4,445,000	\$4,445,000	\$0
Lloyds Bank plc, London CP	COMMERCIAL PAPER		7/29/2022		200,000,000	2	\$199,735,778	\$199,726,916	-\$8,862
Lloyds TSB Bank PLC, London CP	COMMERCIAL PAPER		8/5/2022		50,000,000	1	\$49,929,500	\$49,912,300	-\$17,200
Los Angeles, CA Community Redevelopment Agency, (DWVY Hollywood & Vine, LP), Mizuho 3a-7 (Series 2022-MIZ9089), 10/15/2037	MUNICIPAL VARIABLE RATE DEMAND NOTE	1	10/15/2037	7/7/2022	19,000,000	1	\$19,000,000	\$19,000,000	\$0
MUFG Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	2	7/25/2022		200,000,000	2	\$200,000,000	\$199,994,514	-\$5,486
MUFG Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	2	7/28/2022		200,000,000	2	\$200,000,000	\$199,988,624	-\$11,376
MUFG Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	1	8/19/2022		100,000,000	1	\$100,000,000	\$99,945,032	-\$54,968
MUFG Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	1	8/18/2022		140,000,000	1	\$140,000,000	\$139,919,857	-\$80,143
MUFG Bank Ltd. CP	COMMERCIAL PAPER		7/29/2022		100,000,000	2	\$99,867,889	\$99,862,089	-\$5,800
Matchpoint Finance plc CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/14/2022		50,000,000	2	\$49,788,889	\$49,772,528	-\$16,361
Matchpoint Finance plc CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/27/2022		50,000,000	2	\$49,709,514	\$49,716,931	\$7,417
Mizuho Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	2	8/8/2022		150,000,000	2	\$150,000,000	\$150,008,553	\$8,553
Mizuho Bank Ltd. TD	TIME DEPOSIT	2	7/1/2022		710,000,000	2	\$710,000,000	\$710,000,000	\$0
Mizuho Securities USA, Inc. - REPO TRIPARTY OVERNIGHT FIXED	REPO TRIPARTY OVERNIGHT FIXED	2	7/1/2022		150,000,000	2	\$150,000,000	\$150,000,000	\$0
Morofsky Legacy Irrevocable Trust, Sep 01, 2041	VARIABLE RATE DEMAND NOTE	2	9/1/2041	7/7/2022	6,260,000	2	\$6,260,000	\$6,260,000	\$0
National Australia Bank Ltd., Melbourne CP4-2	COMMERCIAL PAPER - 4-2		9/2/2022		40,000,000	1	\$39,928,889	\$39,860,267	-\$68,622
National Australia Bank Ltd., Melbourne CP4-2	COMMERCIAL PAPER - 4-2		6/15/2023		50,000,000	4	\$48,194,097	\$48,277,709	\$83,611
National Australia Bank Ltd., Melbourne CP4-2	COMMERCIAL PAPER - 4-2		6/15/2023		62,500,000	4	\$60,239,583	\$60,347,136	\$107,552
Nationwide Building Society CP4-2	COMMERCIAL PAPER - 4-2		7/21/2022		289,000,000	2	\$288,723,523	\$288,717,959	-\$5,564
Nordea Bank Abp, Sep 19, 2022	VARIABLE RATE CERTIFICATE OF DEPOSIT	2	9/19/2022	7/1/2022	30,000,000	2	\$30,000,000	\$30,019,081	\$19,081
Nordea Bank Abp, Sep 21, 2022	VARIABLE RATE CERTIFICATE OF DEPOSIT	2	9/21/2022	7/1/2022	60,000,000	2	\$60,000,000	\$60,037,350	\$37,350
Old Line Funding, LLC, Aug 02, 2022	COMMERCIAL PAPER ASSET BACKED CALLABLE	2	8/2/2022	7/1/2022	90,000,000	2	\$90,000,000	\$89,998,052	-\$1,949
Old Line Funding, LLC, Jan 19, 2023	COMMERCIAL PAPER ASSET BACKED CALLABLE	2	1/19/2023	7/1/2022	10,000,000	2	\$10,000,000	\$10,000,000	\$0
Old Line Funding, LLC, Jan 23, 2023	COMMERCIAL PAPER ASSET BACKED CALLABLE	2	1/23/2023	7/1/2022	100,000,000	2	\$100,000,000	\$99,972,930	-\$27,070
Old Line Funding, LLC, Nov 21, 2022	COMMERCIAL PAPER ASSET BACKED CALLABLE	2	11/21/2022	7/1/2022	70,000,000	2	\$70,000,000	\$70,000,000	\$0
Old Line Funding, LLC, Sep 19, 2022	COMMERCIAL PAPER ASSET BACKED CALLABLE		9/19/2022		30,000,000	2	\$29,888,625	\$29,841,713	-\$46,912
Old Line Funding, LLC, Sep 26, 2022	COMMERCIAL PAPER ASSET BACKED CALLABLE	2	9/26/2022	7/1/2022	90,000,000	2	\$90,000,000	\$89,981,599	-\$18,401
Old Line Funding, LLC, Sep 26, 2022	COMMERCIAL PAPER ASSET BACKED CALLABLE	2	9/26/2022	7/1/2022	50,000,000	2	\$50,000,000	\$50,011,122	\$11,122
Overbaugh Family (2016) Survivorship Trust, Apr 01, 2042	VARIABLE RATE DEMAND NOTE	2	4/1/2042	7/7/2022	7,015,000	2	\$7,015,000	\$7,015,000	\$0
Regatta Funding Co., LLC, 2.1%, Aug 23, 2022	COMMERCIAL PAPER ASSET BACKED CALLABLE	2	8/23/2022		75,000,000	2	\$75,000,000	\$75,000,000	\$0
Ridgefield Funding Company, LLC Series A CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		7/18/2022		25,000,000	2	\$24,979,375	\$24,979,775	\$400
Ridgefield Funding Company, LLC Series A CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/4/2022		25,000,000	1	\$24,965,972	\$24,957,101	-\$8,871

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Ridgefield Funding Company, LLC Series A CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/5/2022		355,000,000	1	\$354,503,000	\$354,370,230	-\$132,770
Ridgefield Funding Company, LLC Series A CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/6/2022		55,000,000	2	\$54,821,311	\$54,783,599	-\$37,712
Royal Bank of Canada CP4-2	COMMERCIAL PAPER - 4-2		7/12/2022		50,000,000	0	\$49,996,500	\$49,973,400	-\$23,100
Royal Bank of Canada CP4-2	COMMERCIAL PAPER - 4-2		3/29/2023		25,000,000	2	\$24,588,222	\$24,383,467	-\$204,755
Royal Bank of Canada CP4-2	COMMERCIAL PAPER - 4-2		10/14/2022		50,000,000	0	\$49,963,194	\$49,632,975	-\$330,219
Royal Bank of Canada, Dec 01, 2022	VARIABLE RATE CERTIFICATE OF DEPOSIT	2	12/1/2022	7/1/2022	100,000,000	2	\$100,000,000	\$99,920,996	-\$79,004
Royal Bank of Canada, New York Branch CP4-2	COMMERCIAL PAPER - 4-2		10/7/2022		50,000,000	0	\$49,969,750	\$49,666,425	-\$303,325
Royal Bank of Canada, New York Branch CP4-2	COMMERCIAL PAPER - 4-2		11/15/2022		50,000,000	0	\$49,923,333	\$49,465,825	-\$457,508
Royal Bank of Canada, New York Branch, Mar 01, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	2	3/1/2023	7/1/2022	100,000,000	2	\$100,000,000	\$99,949,142	-\$50,858
Royal Bank of Canada, New York Branch, Oct 06, 2022	VARIABLE RATE COMMERCIAL PAPER - 4-2	2	10/6/2022	7/4/2022	50,000,000	2	\$50,000,000	\$49,972,741	-\$27,260
Royal Bank of Canada, New York Branch, Oct 07, 2022	VARIABLE RATE COMMERCIAL PAPER - 4-2	2	10/7/2022	7/4/2022	75,000,000	2	\$75,000,000	\$74,958,071	-\$41,929
Scheel Investments, LLC, Sep 01, 2041	VARIABLE RATE DEMAND NOTE	2	9/1/2041	7/7/2022	6,720,000	2	\$6,720,000	\$6,720,000	\$0
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		7/7/2022		150,000,000	1	\$149,970,833	\$149,953,917	-\$16,916
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/3/2022		22,750,000	1	\$22,720,349	\$22,712,270	-\$8,079
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/8/2022		150,000,000	2	\$149,754,625	\$149,707,338	-\$47,287
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/16/2022		25,000,000	2	\$24,935,701	\$24,938,867	\$3,166
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/17/2022		125,000,000	2	\$124,671,667	\$124,686,334	\$14,667
Starbird Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/9/2022		36,895,000	1	\$36,837,608	\$36,820,800	-\$16,808
Starbird Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/14/2022		50,000,000	2	\$49,788,889	\$49,772,528	-\$16,361
Starbird Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		10/3/2022		56,000,000	2	\$55,645,333	\$55,654,496	\$9,162
Sumitomo Mitsui Banking Corp. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	1	8/4/2022		200,000,000	1	\$200,000,000	\$199,953,228	-\$46,772
Sumitomo Mitsui Trust Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	1	8/17/2022		100,000,000	1	\$100,000,000	\$99,944,378	-\$55,622
Sumitomo Mitsui Trust Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	1	8/22/2022		200,000,000	1	\$200,000,000	\$199,858,174	-\$141,826
Sumitomo Mitsui Trust Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	2	8/16/2022		200,000,000	2	\$200,000,000	\$199,926,468	-\$73,532
Sumitomo Mitsui Trust Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	2	8/4/2022		240,000,000	2	\$240,000,000	\$240,012,542	\$12,542
Sumitomo Mitsui Trust Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	2	7/21/2022		200,000,000	2	\$200,000,000	\$200,005,484	\$5,484
Svenska Handelsbanken, Stockholm, Sep 08, 2022	VARIABLE RATE COMMERCIAL PAPER - 4-2	2	9/8/2022	7/1/2022	50,000,000	2	\$50,000,000	\$50,017,145	\$17,145
Taxable Tender Option Bond Trust 2021-MIZ9064TX, (Series 2021-MIZ-9064TX), 11/01/2056	MUNICIPAL VARIABLE RATE DEMAND NOTE	2	11/1/2056	7/7/2022	6,500,000	2	\$6,500,000	\$6,500,000	\$0
Taxable Tender Option Bond Trust 2022-MIZ9084TX, (Series 2022-MIZ-9084TX), 12/15/2026	MUNICIPAL VARIABLE RATE DEMAND NOTE	2	12/15/2026	7/7/2022	5,150,000	2	\$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	2	12/1/2059	7/7/2022	3,800,000	2	\$3,800,000	\$3,800,000	\$0
The Debra B. Kennedy Irrevocable Trust, May 01, 2048	VARIABLE RATE DEMAND NOTE	2	5/1/2048	7/7/2022	4,420,000	2	\$4,420,000	\$4,420,000	\$0

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The Greathouse 2021 Children's Trust, Dec 01, 2046	VARIABLE RATE DEMAND NOTE	2	12/1/2046	7/7/2022	13,625,000	2	\$13,625,000	\$13,625,000	\$0
The Linda E. Krejsek Life Insurance Trust, Sep 01, 2037	VARIABLE RATE DEMAND NOTE	2	9/1/2037	7/7/2022	5,490,000	2	\$5,490,000	\$5,490,000	\$0
The Mark E. Potteiger Irrevocable Life Insurance Trust, Jun 01, 2048	VARIABLE RATE DEMAND NOTE	2	6/1/2048	7/7/2022	4,025,000	2	\$4,025,000	\$4,025,000	\$0
The Tammi R. Sitz Irrevocable Life Insurance Trust, Nov 01, 2046	VARIABLE RATE DEMAND NOTE	2	11/1/2046	7/7/2022	5,950,000	2	\$5,950,000	\$5,950,000	\$0
Thunder Bay Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/3/2022		50,000,000	1	\$49,936,250	\$49,918,022	-\$18,228
Thunder Bay Funding, LLC, Jan 19, 2023	COMMERCIAL PAPER ASSET BACKED CALLABLE	2	1/19/2023	7/1/2022	75,000,000	2	\$75,000,000	\$75,000,000	\$0
Thunder Bay Funding, LLC, Jan 23, 2023	COMMERCIAL PAPER ASSET BACKED CALLABLE	2	1/23/2023	7/1/2022	15,000,000	2	\$15,000,000	\$14,995,940	-\$4,061
Thunder Bay Funding, LLC, Oct 20, 2022	COMMERCIAL PAPER ASSET BACKED CALLABLE	2	10/20/2022	7/1/2022	25,000,000	2	\$25,000,000	\$25,012,923	\$12,923
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0	10/14/2022		10,000,000	0	\$10,000,000	\$9,939,960	-\$60,040
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0	11/23/2022		72,500,000	0	\$72,500,000	\$71,812,683	-\$687,317
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0	11/23/2022		70,000,000	0	\$70,000,000	\$69,336,403	-\$663,597
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	3	5/5/2023		100,000,000	3	\$100,000,000	\$99,343,291	-\$656,709
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	3	6/7/2023		50,000,000	3	\$50,000,000	\$49,698,394	-\$301,607
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	4	6/15/2023		60,000,000	4	\$60,000,000	\$60,035,620	\$35,620
Toronto Dominion Bank CP4-2	COMMERCIAL PAPER - 4-2		3/17/2023		35,000,000	2	\$34,491,917	\$34,137,270	-\$354,647
Toronto Dominion Bank CP4-2	COMMERCIAL PAPER - 4-2		5/31/2023		100,000,000	3	\$97,375,833	\$96,621,153	-\$754,680
Toronto Dominion Bank, Feb 13, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	2	2/13/2023	7/1/2022	100,000,000	2	\$100,000,000	\$99,820,052	-\$179,948
Toronto Dominion Bank, Jun 09, 2023	VARIABLE RATE CERTIFICATE OF DEPOSIT	2	6/9/2023	7/1/2022	125,000,000	2	\$125,000,000	\$124,886,263	-\$113,738
Toronto Dominion Bank, Mar 01, 2023	VARIABLE RATE CERTIFICATE OF DEPOSIT	2	3/1/2023	7/1/2022	100,000,000	2	\$100,000,000	\$99,902,208	-\$97,792
Toyota Finance Australia Ltd. CP	COMMERCIAL PAPER		7/13/2022		25,000,000	1	\$24,989,618	\$24,985,483	-\$4,135
U.S. Treasury Floater, 04/30/2023	US TREASURY FLOATING RATE NOTE	2	4/30/2023	7/6/2022	100,000,000	2	\$100,006,752	\$100,200,694	\$193,942
U.S. Treasury Floater, 04/30/2023	US TREASURY FLOATING RATE NOTE	2	4/30/2023	7/6/2022	75,000,000	2	\$75,004,431	\$75,150,521	\$146,089
Westpac Banking Corp. Ltd., Sydney, Dec 23, 2022	VARIABLE RATE COMMERCIAL PAPER - 4-2	2	12/23/2022	7/1/2022	57,500,000	2	\$57,500,000	\$57,495,779	-\$4,221
Westpac Banking Corp. Ltd., Sydney, Mar 20, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	2	3/20/2023	7/1/2022	109,000,000	2	\$109,000,000	\$108,942,290	-\$57,710
Westpac Banking Corp. Ltd., Sydney, Mar 21, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	2	3/21/2023	7/1/2022	75,000,000	2	\$75,000,000	\$74,959,599	-\$40,401
Wylie Bice Life Insurance Trust, Aug 01, 2046	VARIABLE RATE DEMAND NOTE	2	8/1/2046	7/7/2022	7,625,000	2	\$7,625,000	\$7,625,000	\$0
Total Value of Assets					18,750,839,391		\$18,735,611,520	\$18,723,790,233	-\$11,821,287

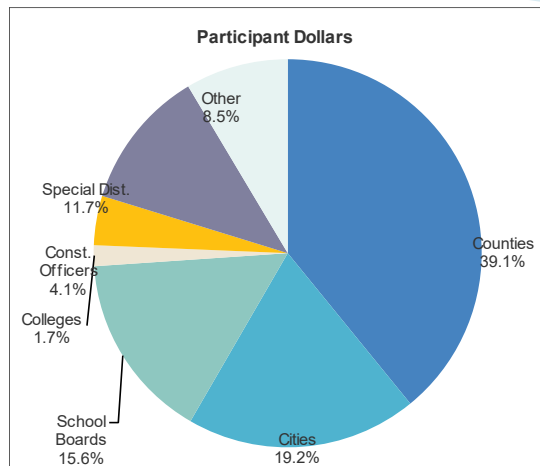
Notes: The data included in this report is unaudited. Amounts above are the value of investments. Income accruals, payables and uninvested cash are not included. Amortizations/accretions are reported with a one-day lag in the above valuations.

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

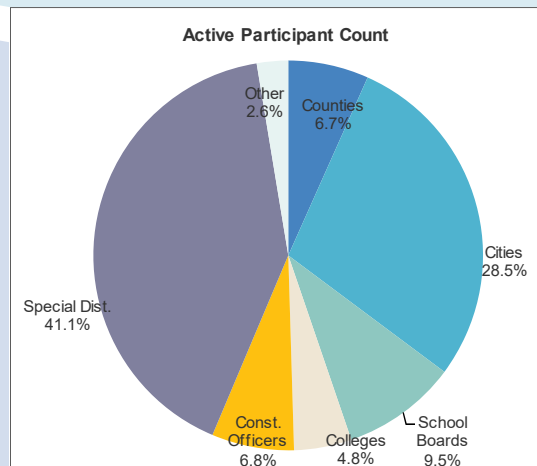
² Amortized cost is calculated using a straight line method.

PARTICIPANT CONCENTRATION DATA - AS OF JUNE 2022

Participant Balance	Share of Total Fund	Share of Participant Count	Participant Balance	Share of Total Fund	Share of Participant Count
All Participants	100.0%	100.0%	Colleges & Universities	1.7%	4.8%
Top 10	35.1%	1.4%	Top 10	1.6%	1.4%
\$100 million or more	69.3%	6.8%	\$100 million or more	0.0%	0.0%
\$10 million up to \$100 million	26.7%	17.7%	\$10 million up to \$100 million	1.5%	1.1%
\$1 million up to \$10 million	3.6%	22.6%	\$1 million up to \$10 million	0.2%	1.2%
Under \$1 million	0.4%	52.8%	Under \$1 million	0.01%	2.5%
Counties	39.1%	6.7%	Constitutional Officers	4.1%	6.8%
Top 10	30.2%	1.4%	Top 10	2.9%	1.4%
\$100 million or more	37.5%	2.6%	\$100 million or more	2.5%	0.4%
\$10 million up to \$100 million	1.4%	0.8%	\$10 million up to \$100 million	1.2%	1.0%
\$1 million up to \$10 million	0.3%	1.4%	\$1 million up to \$10 million	0.3%	1.9%
Under \$1 million	0.0%	1.9%	Under \$1 million	0.0%	3.5%
Municipalities	19.2%	28.5%	Special Districts	11.7%	41.1%
Top 10	7.4%	1.4%	Top 10	7.3%	1.4%
\$100 million or more	6.9%	1.2%	\$100 million or more	6.0%	1.0%
\$10 million up to \$100 million	10.9%	7.2%	\$10 million up to \$100 million	4.5%	3.1%
\$1 million up to \$10 million	1.4%	7.4%	\$1 million up to \$10 million	1.0%	8.2%
Under \$1 million	0.1%	12.7%	Under \$1 million	0.3%	28.8%
School Boards	15.6%	9.5%	Other	8.5%	2.6%
Top 10	9.8%	1.4%	Top 10	8.4%	1.4%
\$100 million or more	9.3%	1.2%	\$100 million or more	7.1%	0.4%
\$10 million up to \$100 million	6.0%	4.0%	\$10 million up to \$100 million	1.3%	0.5%
\$1 million up to \$10 million	0.3%	1.9%	\$1 million up to \$10 million	0.1%	0.7%
Under \$1 million	0.0%	2.5%	Under \$1 million	0.0%	1.0%



Total Fund Value: \$18,690,168,082



Total Active Participant Count: 733

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

COMPLIANCE WITH INVESTMENT POLICY FOR JUNE 2022

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

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

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

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

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TRADING ACTIVITY FOR JUNE 2022

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
RIDGEFIELD FUNDING CPABS4	06/13/22	06/10/22	06/10/22	43,351,000	43,348,002	0	43,348,002	0
RIDGEFIELD FUNDING CPABS4	06/24/22	06/23/22	06/23/22	50,000,000	49,997,806	0	49,997,806	0
RIDGEFIELD FUNDING CPABS4	06/24/22	06/23/22	06/23/22	40,206,000	40,204,235	0	40,204,235	0
RIDGEFIELD FUNDING CPABS4	07/18/22	06/17/22	06/17/22	25,000,000	24,964,479	0	24,964,479	0
RIDGEFIELD FUNDING CPABS4	09/06/22	06/06/22	06/06/22	50,000,000	49,780,222	0	49,780,222	0
RIDGEFIELD FUNDING CPABS4	09/06/22	06/06/22	06/06/22	5,000,000	4,978,022	0	4,978,022	0
SHEFFIELD RECEIVABLE CPABS4	06/14/22	06/13/22	06/13/22	50,000,000	49,998,861	0	49,998,861	0
SHEFFIELD RECEIVABLE CPABS4	06/14/22	06/13/22	06/13/22	33,652,000	33,651,233	0	33,651,233	0
SHEFFIELD RECEIVABLE CPABS4	08/03/22	06/06/22	06/06/22	22,750,000	22,699,419	0	22,699,419	0
SHEFFIELD RECEIVABLE CPABS4	08/08/22	06/09/22	06/10/22	50,000,000	49,876,264	0	49,876,264	0
SHEFFIELD RECEIVABLE CPABS4	08/08/22	06/09/22	06/10/22	50,000,000	49,876,264	0	49,876,264	0
SHEFFIELD RECEIVABLE CPABS4	08/08/22	06/09/22	06/10/22	50,000,000	49,876,264	0	49,876,264	0
SHEFFIELD RECEIVABLE CPABS4	08/16/22	06/17/22	06/17/22	25,000,000	24,917,917	0	24,917,917	0
SHEFFIELD RECEIVABLE CPABS4	08/17/22	06/17/22	06/17/22	50,000,000	49,833,097	0	49,833,097	0
SHEFFIELD RECEIVABLE CPABS4	08/17/22	06/17/22	06/17/22	50,000,000	49,833,097	0	49,833,097	0
SHEFFIELD RECEIVABLE CPABS4	08/17/22	06/17/22	06/17/22	25,000,000	24,916,549	0	24,916,549	0
STARBIRD FUNDING COCPABS4	06/22/22	06/21/22	06/21/22	25,000,000	24,998,910	0	24,998,910	0
STARBIRD FUNDING COCPABS4	09/14/22	06/13/22	06/13/22	50,000,000	49,741,667	0	49,741,667	0
STARBIRD FUNDING COCPABS4	10/03/22	06/27/22	06/27/22	50,000,000	49,673,333	0	49,673,333	0
STARBIRD FUNDING COCPABS4	10/03/22	06/27/22	06/27/22	6,000,000	5,960,800	0	5,960,800	0
SUMITOMO MITSUI TRUCDYAN	08/16/22	06/10/22	06/10/22	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	08/16/22	06/10/22	06/10/22	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	08/16/22	06/10/22	06/10/22	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	08/16/22	06/10/22	06/10/22	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	08/04/22	06/16/22	06/16/22	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	08/04/22	06/16/22	06/16/22	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	08/04/22	06/16/22	06/16/22	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	08/04/22	06/16/22	06/16/22	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	08/04/22	06/16/22	06/16/22	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	08/04/22	06/16/22	06/16/22	40,000,000	40,000,000	0	40,000,000	0
SUMITOMO MITSUI TRUCDYAN	07/21/22	06/17/22	06/17/22	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	07/21/22	06/17/22	06/17/22	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	07/21/22	06/17/22	06/17/22	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	07/21/22	06/17/22	06/17/22	50,000,000	50,000,000	0	50,000,000	0
TORONTO DOMINION BACDYAN	06/07/22	06/07/22	06/07/22	50,000,000	50,000,000	0	50,000,000	0
TORONTO DOMINION BANK SOFRRATE + 55BP DAILY	06/09/23	06/09/22	06/09/22	50,000,000	50,000,000	0	50,000,000	0
TORONTO DOMINION BANK SOFRRATE + 55BP DAILY	06/09/23	06/09/22	06/09/22	50,000,000	50,000,000	0	50,000,000	0
TORONTO DOMINION BANK SOFRRATE + 55BP DAILY	06/09/23	06/09/22	06/09/22	25,000,000	25,000,000	0	25,000,000	0
TORONTO DOMINION BACDYAN	06/15/23	06/15/22	06/15/22	50,000,000	50,000,000	0	50,000,000	0
TORONTO DOMINION BACDYAN	06/15/23	06/15/22	06/15/22	10,000,000	10,000,000	0	10,000,000	0
TOTALENERGIES CAPITCP4-2	06/23/22	06/16/22	06/16/22	30,000,000	29,990,433	0	29,990,433	0
UNITEDHEALTH GROUPCP4-2	06/29/22	06/17/22	06/17/22	30,000,000	29,983,200	0	29,983,200	0
UNITEDHEALTH GROUPCP4-2	06/29/22	06/22/22	06/22/22	50,000,000	49,984,250	0	49,984,250	0
UNITEDHEALTH GROUPCP4-2	06/29/22	06/22/22	06/22/22	40,000,000	39,987,400	0	39,987,400	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	05/31/22	05/31/22	(829,112)	0	0	(829,112)	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	05/31/22	05/31/22	829,112	829,112	0	829,112	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	06/03/22	06/03/22	998,301	998,301	0	998,301	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	06/07/22	06/07/22	174,389	174,389	0	174,389	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	06/09/22	06/09/22	845,970	845,970	0	845,970	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	06/13/22	06/13/22	213,823	213,823	0	213,823	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	06/17/22	06/17/22	370,673	370,673	0	370,673	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	06/21/22	06/21/22	983,734	983,734	0	983,734	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	06/27/22	06/27/22	657,048	657,048	0	657,048	0
MIZUHO TRIPARTY	06/02/22	06/01/22	06/01/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	06/02/22	06/01/22	06/01/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	06/02/22	06/01/22	06/01/22	4,000,000	4,000,000	0	4,000,000	0
MIZUHO TRIPARTY	06/03/22	06/02/22	06/02/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	06/03/22	06/02/22	06/02/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	06/03/22	06/02/22	06/02/22	72,000,000	72,000,000	0	72,000,000	0
MIZUHO TRIPARTY	06/06/22	06/03/22	06/03/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	06/06/22	06/03/22	06/03/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	06/06/22	06/03/22	06/03/22	340,000,000	340,000,000	0	340,000,000	0
MIZUHO TRIPARTY	06/07/22	06/06/22	06/06/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	06/07/22	06/06/22	06/06/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	06/07/22	06/06/22	06/06/22	35,000,000	35,000,000	0	35,000,000	0
MIZUHO TRIPARTY	06/08/22	06/07/22	06/07/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	06/08/22	06/07/22	06/07/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	06/08/22	06/07/22	06/07/22	74,000,000	74,000,000	0	74,000,000	0
MIZUHO TRIPARTY	06/09/22	06/08/22	06/08/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	06/09/22	06/08/22	06/08/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	06/09/22	06/08/22	06/08/22	24,000,000	24,000,000	0	24,000,000	0
MIZUHO TRIPARTY	06/10/22	06/09/22	06/09/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	06/10/22	06/09/22	06/09/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	06/10/22	06/09/22	06/09/22	775,000,000	775,000,000	0	775,000,000	0
MIZUHO TRIPARTY	06/13/22	06/10/22	06/10/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	06/13/22	06/10/22	06/10/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	06/13/22	06/10/22	06/10/22	329,000,000	329,000,000	0	329,000,000	0
MIZUHO TRIPARTY	06/14/22	06/13/22	06/13/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	06/14/22	06/13/22	06/13/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	06/14/22	06/13/22	06/13/22	445,000,000	445,000,000	0	445,000,000	0
MIZUHO TRIPARTY	06/15/22	06/14/22	06/14/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	06/15/22	06/14/22	06/14/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	06/15/22	06/14/22	06/14/22	79,000,000	79,000,000	0	79,000,000	0
MIZUHO TRIPARTY	06/16/22	06/15/22	06/15/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	06/16/22	06/15/22	06/15/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	06/16/22	06/15/22	06/15/22	148,000,000	148,000,000	0	148,000,000	0
MIZUHO TRIPARTY	06/17/22	06/16/22	06/16/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	06/17/22	06/16/22	06/16/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	06/17/22	06/16/22	06/16/22	215,000,000	215,000,000	0	215,000,000	0
MIZUHO TRIPARTY	06/21/22	06/17/22	06/17/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	06/21/22	06/17/22	06/17/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	06/21/22	06/17/22	06/17/22	96,000,000	96,000,000	0	96,000,000	0
MIZUHO TRIPARTY	06/22/22	06/21/22	06/21/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	06/22/22	06/21/22	06/21/22	85,000,000	85,000,000	0	85,000,000	0

TRADING ACTIVITY FOR JUNE 2022

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
MIZUHO TRIPARTY	06/23/22	06/22/22	06/22/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	06/23/22	06/22/22	06/22/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	06/23/22	06/22/22	06/22/22	70,000,000	70,000,000	0	70,000,000	0
MIZUHO TRIPARTY	06/24/22	06/23/22	06/23/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	06/24/22	06/23/22	06/23/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	06/24/22	06/23/22	06/23/22	258,000,000	258,000,000	0	258,000,000	0
MIZUHO TRIPARTY	06/27/22	06/24/22	06/24/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	06/27/22	06/24/22	06/24/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	06/27/22	06/24/22	06/24/22	448,000,000	448,000,000	0	448,000,000	0
MIZUHO TRIPARTY	06/28/22	06/27/22	06/27/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	06/28/22	06/27/22	06/27/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	06/28/22	06/27/22	06/27/22	21,000,000	21,000,000	0	21,000,000	0
MIZUHO TRIPARTY	06/29/22	06/28/22	06/28/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	06/29/22	06/28/22	06/28/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	06/29/22	06/28/22	06/28/22	350,000,000	350,000,000	0	350,000,000	0
MIZUHO TRIPARTY	06/30/22	06/29/22	06/29/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	06/30/22	06/29/22	06/29/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	06/30/22	06/29/22	06/29/22	18,000,000	18,000,000	0	18,000,000	0
MIZUHO TRIPARTY	07/01/22	06/30/22	06/30/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	07/01/22	06/30/22	06/30/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	07/01/22	06/30/22	06/30/22	114,000,000	114,000,000	0	114,000,000	0
Buy				56,785,197,937	56,773,596,675	15,818	56,772,783,381	0
Cash Closes								
ALASKA HOUSING FINANCE CORP	12/01/41	06/01/22	06/01/22	400,000	400,000	0	400,000	0
ALASKA HOUSING FINANCE CORP	12/01/40	06/01/22	06/01/22	725,000	725,000	0	725,000	0
THUNDER BAY FUNDING LLC	07/29/22	06/23/22	06/23/22	50,000,000	50,000,000	31,500	50,031,500	0
Total Cash Closes				51,125,000	51,125,000	31,500	51,156,500	0
Deposits								
RABOBANK NEWYORK	07/06/22	06/29/22	06/29/22	495,000,000	495,000,000	0	495,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	06/30/22	06/29/22	06/29/22	315,000,000	315,000,000	0	315,000,000	0
CREDIT AGRICOLE CIB	06/30/22	06/29/22	06/29/22	250,000,000	250,000,000	0	250,000,000	0
ABN AMRO BANK N.V.	07/07/22	06/30/22	06/30/22	220,000,000	220,000,000	0	220,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	07/01/22	06/30/22	06/30/22	710,000,000	710,000,000	0	710,000,000	0
ABN AMRO BANK N.V.	06/02/22	06/01/22	06/01/22	340,000,000	340,000,000	0	340,000,000	0
ABN AMRO BANK N.V.	06/03/22	06/02/22	06/02/22	390,000,000	390,000,000	0	390,000,000	0
ABN AMRO BANK N.V.	06/09/22	06/02/22	06/02/22	250,000,000	250,000,000	0	250,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	06/03/22	06/02/22	06/02/22	275,000,000	275,000,000	0	275,000,000	0
ABN AMRO BANK N.V.	06/06/22	06/03/22	06/03/22	200,000,000	200,000,000	0	200,000,000	0
ABN AMRO BANK N.V.	06/10/22	06/03/22	06/03/22	400,000,000	400,000,000	0	400,000,000	0
ABN AMRO BANK N.V.	06/13/22	06/06/22	06/06/22	285,000,000	285,000,000	0	285,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	06/07/22	06/06/22	06/06/22	160,000,000	160,000,000	0	160,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	06/14/22	06/07/22	06/07/22	900,000,000	900,000,000	0	900,000,000	0
RABOBANK NEWYORK	06/13/22	06/07/22	06/07/22	450,000,000	450,000,000	0	450,000,000	0
RABOBANK NEWYORK	06/14/22	06/07/22	06/07/22	450,000,000	450,000,000	0	450,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	06/08/22	06/07/22	06/07/22	200,000,000	200,000,000	0	200,000,000	0
ABN AMRO BANK N.V.	06/16/22	06/09/22	06/09/22	235,000,000	235,000,000	0	235,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	06/10/22	06/09/22	06/09/22	215,000,000	215,000,000	0	215,000,000	0
ABN AMRO BANK N.V.	06/17/22	06/10/22	06/10/22	420,000,000	420,000,000	0	420,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	06/13/22	06/10/22	06/10/22	350,000,000	350,000,000	0	350,000,000	0
ABN AMRO BANK N.V.	06/21/22	06/13/22	06/13/22	290,000,000	290,000,000	0	290,000,000	0
RABOBANK NEWYORK	06/21/22	06/13/22	06/13/22	450,000,000	450,000,000	0	450,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	06/14/22	06/13/22	06/13/22	300,000,000	300,000,000	0	300,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	06/21/22	06/14/22	06/14/22	900,000,000	900,000,000	0	900,000,000	0
RABOBANK NEWYORK	06/15/22	06/14/22	06/14/22	495,000,000	495,000,000	0	495,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	06/15/22	06/14/22	06/14/22	375,000,000	375,000,000	0	375,000,000	0
RABOBANK NEWYORK	06/16/22	06/15/22	06/15/22	495,000,000	495,000,000	0	495,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	06/16/22	06/15/22	06/15/22	600,000,000	600,000,000	0	600,000,000	0
RABOBANK NEWYORK	06/23/22	06/16/22	06/16/22	495,000,000	495,000,000	0	495,000,000	0
ABN AMRO BANK N.V.	06/23/22	06/16/22	06/16/22	235,000,000	235,000,000	0	235,000,000	0
ABN AMRO BANK N.V.	06/24/22	06/17/22	06/17/22	420,000,000	420,000,000	0	420,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	06/21/22	06/17/22	06/17/22	600,000,000	600,000,000	0	600,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	06/28/22	06/21/22	06/21/22	900,000,000	900,000,000	0	900,000,000	0
RABOBANK NEWYORK	06/28/22	06/21/22	06/21/22	450,000,000	450,000,000	0	450,000,000	0
ABN AMRO BANK N.V.	06/27/22	06/21/22	06/21/22	290,000,000	290,000,000	0	290,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	06/22/22	06/21/22	06/21/22	700,000,000	700,000,000	0	700,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	06/23/22	06/22/22	06/22/22	600,000,000	600,000,000	0	600,000,000	0
RABOBANK NEWYORK	06/29/22	06/23/22	06/23/22	495,000,000	495,000,000	0	495,000,000	0
ABN AMRO BANK N.V.	06/30/22	06/23/22	06/23/22	235,000,000	235,000,000	0	235,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	06/24/22	06/23/22	06/23/22	450,000,000	450,000,000	0	450,000,000	0
ABN AMRO BANK N.V.	07/01/22	06/24/22	06/24/22	410,000,000	410,000,000	0	410,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	06/27/22	06/24/22	06/24/22	700,000,000	700,000,000	0	700,000,000	0
ABN AMRO BANK N.V.	07/05/22	06/27/22	06/27/22	305,000,000	305,000,000	0	305,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	06/28/22	06/27/22	06/27/22	600,000,000	600,000,000	0	600,000,000	0
RABOBANK NEWYORK	07/05/22	06/28/22	06/28/22	450,000,000	450,000,000	0	450,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	07/05/22	06/28/22	06/28/22	900,000,000	900,000,000	0	900,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	06/29/22	06/28/22	06/28/22	325,000,000	325,000,000	0	325,000,000	0
Total Deposits				20,975,000,000	20,975,000,000	0	20,975,000,000	0
Maturities								
ALBION CAPITAL LLC CPABS4	06/07/22	06/07/22	06/07/22	55,197,000	55,197,000	0	55,197,000	0
ALBION CAPITAL LLC CPABS4	06/15/22	06/15/22	06/15/22	52,605,000	52,605,000	0	52,605,000	0
ALBION CAPITAL LLC CPABS4	06/29/22	06/29/22	06/29/22	52,989,000	52,989,000	0	52,989,000	0
ANGLESEA FUNDING LLC CPABS4	06/06/22	06/06/22	06/06/22	50,000,000	50,000,000	0	50,000,000	0
ANGLESEA FUNDING LLC CPABS4	06/07/22	06/07/22	06/07/22	100,000,000	100,000,000	0	100,000,000	0
ANGLESEA FUNDING LLC CPABS4	06/16/22	06/16/22	06/16/22	50,000,000	50,000,000	0	50,000,000	0
ANGLESEA FUNDING LLC CPABS4	06/21/22	06/21/22	06/21/22	50,000,000	50,000,000	0	50,000,000	0
ANGLESEA FUNDING LLC CPABS4	06/22/22	06/22/22	06/22/22	70,000,000	70,000,000	0	70,000,000	0
ANGLESEA FUNDING LLC CPABS4	06/23/22	06/23/22	06/23/22	50,000,000	50,000,000	0	50,000,000	0
ANGLESEA FUNDING LLC CPABS4	06/24/22	06/24/22	06/24/22	50,000,000	50,000,000	0	50,000,000	0
ANGLESEA FUNDING LLC CPABS4	06/27/22	06/27/22	06/27/22	80,000,000	80,000,000	0	80,000,000	0
ANTALIS S.A. CPABS4CPABS4	06/09/22	06/09/22	06/09/22	25,200,000	25,200,000	0	25,200,000	0
ANTALIS S.A. CPABS4CPABS4	06/13/22	06/13/22	06/13/22	30,000,000	30,000,000	0	30,000,000	0

TRADING ACTIVITY FOR JUNE 2022

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
ANTALIS S.A. CPABS4CPABS4	06/21/22	06/21/22	06/21/22	59,950,000	59,950,000	0	59,950,000	0
ATLANTIC ASSET SECUCPABS4	06/08/22	06/08/22	06/08/22	30,000,000	30,000,000	0	30,000,000	0
ATLANTIC ASSET SECUCPABS4	06/17/22	06/17/22	06/17/22	50,000,000	50,000,000	0	50,000,000	0
ATLANTIC ASSET SECUCPABS4	06/21/22	06/21/22	06/21/22	100,000,000	100,000,000	0	100,000,000	0
ATLANTIC ASSET SECUCPABS4	06/23/22	06/23/22	06/23/22	30,000,000	30,000,000	0	30,000,000	0
BANK OF MONTREAL CDCDYAN	06/21/22	06/21/22	06/21/22	75,000,000	75,000,000	0	75,000,000	0
BARTON CAPITAL S.A.CPABS4	06/03/22	06/03/22	06/03/22	50,000,000	50,000,000	0	50,000,000	0
BARTON CAPITAL S.A.CPABS4	06/13/22	06/13/22	06/13/22	65,000,000	65,000,000	0	65,000,000	0
BARTON CAPITAL S.A.CPABS4	06/15/22	06/15/22	06/15/22	25,000,000	25,000,000	0	25,000,000	0
BARTON CAPITAL S.A.CPABS4	06/22/22	06/22/22	06/22/22	25,000,000	25,000,000	0	25,000,000	0
BEDFORD ROW FUNDINGCPABS4	06/08/22	06/08/22	06/08/22	100,000,000	100,000,000	0	100,000,000	0
BEDFORD ROW FUNDINGCPABS4	06/21/22	06/21/22	06/21/22	110,000,000	110,000,000	0	110,000,000	0
BENNINGTON STARK CACPABS4	06/06/22	06/06/22	06/06/22	75,000,000	75,000,000	0	75,000,000	0
BENNINGTON STARK CACPABS4	06/13/22	06/13/22	06/13/22	40,000,000	40,000,000	0	40,000,000	0
BENNINGTON STARK CACPABS4	06/15/22	06/15/22	06/15/22	50,000,000	50,000,000	0	50,000,000	0
BENNINGTON STARK CACPABS4	06/21/22	06/21/22	06/21/22	40,000,000	40,000,000	0	40,000,000	0
BENNINGTON STARK CACPABS4	06/22/22	06/22/22	06/22/22	75,000,000	75,000,000	0	75,000,000	0
BENNINGTON STARK CACPABS4	06/28/22	06/28/22	06/28/22	40,000,000	40,000,000	0	40,000,000	0
BENNINGTON STARK CACPABS4	06/29/22	06/29/22	06/29/22	100,000,000	100,000,000	0	100,000,000	0
BNG BANK N.V. CP4-2CP4-2	06/01/22	06/01/22	06/01/22	100,000,000	100,000,000	0	100,000,000	0
BNG BANK N.V. CP4-2CP4-2	06/07/22	06/07/22	06/07/22	5,000,000	5,000,000	0	5,000,000	0
BNG BANK N.V. CP4-2CP4-2	06/08/22	06/08/22	06/08/22	100,000,000	100,000,000	0	100,000,000	0
BNG BANK N.V. CP4-2CP4-2	06/15/22	06/15/22	06/15/22	20,000,000	20,000,000	0	20,000,000	0
BNG BANK N.V. CP4-2CP4-2	06/22/22	06/22/22	06/22/22	20,000,000	20,000,000	0	20,000,000	0
BNG BANK N.V. CP4-2CP4-2	06/23/22	06/23/22	06/23/22	50,000,000	50,000,000	0	50,000,000	0
BNG BANK N.V. CP4-2CP4-2	06/30/22	06/30/22	06/30/22	100,000,000	100,000,000	0	100,000,000	0
CAISSE D'AMORTISSEMP	06/28/22	06/28/22	06/28/22	100,000,000	100,000,000	0	100,000,000	0
CHARIOT FUNDING LLCPCPABS4	06/16/22	06/16/22	06/16/22	80,000,000	80,000,000	0	80,000,000	0
CHARTA, LLC CPABS4-CPABS4	06/09/22	06/09/22	06/09/22	75,000,000	75,000,000	0	75,000,000	0
CHESHAM FINANCE LLCPCPABS4	06/01/22	06/01/22	06/01/22	550,000,000	550,000,000	0	550,000,000	0
CHESHAM FINANCE LLCPCPABS4	06/02/22	06/02/22	06/02/22	550,000,000	550,000,000	0	550,000,000	0
CHESHAM FINANCE LLCPCPABS4	06/03/22	06/03/22	06/03/22	550,000,000	550,000,000	0	550,000,000	0
CHESHAM FINANCE LLCPCPABS4	06/06/22	06/06/22	06/06/22	550,000,000	550,000,000	0	550,000,000	0
CHESHAM FINANCE LLCPCPABS4	06/07/22	06/07/22	06/07/22	550,000,000	550,000,000	0	550,000,000	0
CHESHAM FINANCE LLCPCPABS4	06/08/22	06/08/22	06/08/22	550,000,000	550,000,000	0	550,000,000	0
CHESHAM FINANCE LLCPCPABS4	06/09/22	06/09/22	06/09/22	550,000,000	550,000,000	0	550,000,000	0
CHESHAM FINANCE LLCPCPABS4	06/10/22	06/10/22	06/10/22	550,000,000	550,000,000	0	550,000,000	0
CHESHAM FINANCE LLCPCPABS4	06/13/22	06/13/22	06/13/22	550,000,000	550,000,000	0	550,000,000	0
CHESHAM FINANCE LLCPCPABS4	06/14/22	06/14/22	06/14/22	550,000,000	550,000,000	0	550,000,000	0
CHESHAM FINANCE LLCPCPABS4	06/15/22	06/15/22	06/15/22	550,000,000	550,000,000	0	550,000,000	0
CHESHAM FINANCE LLCPCPABS4	06/16/22	06/16/22	06/16/22	550,000,000	550,000,000	0	550,000,000	0
CHESHAM FINANCE LLCPCPABS4	06/17/22	06/17/22	06/17/22	550,000,000	550,000,000	0	550,000,000	0
CHESHAM FINANCE LLCPCPABS4	06/21/22	06/21/22	06/21/22	550,000,000	550,000,000	0	550,000,000	0
CHESHAM FINANCE LLCPCPABS4	06/22/22	06/22/22	06/22/22	550,000,000	550,000,000	0	550,000,000	0
CHESHAM FINANCE LLCPCPABS4	06/23/22	06/23/22	06/23/22	550,000,000	550,000,000	0	550,000,000	0
CHESHAM FINANCE LLCPCPABS4	06/24/22	06/24/22	06/24/22	550,000,000	550,000,000	0	550,000,000	0
CHESHAM FINANCE LLCPCPABS4	06/27/22	06/27/22	06/27/22	550,000,000	550,000,000	0	550,000,000	0
CHESHAM FINANCE LLCPCPABS4	06/28/22	06/28/22	06/28/22	550,000,000	550,000,000	0	550,000,000	0
CHESHAM FINANCE LLCPCPABS4	06/29/22	06/29/22	06/29/22	550,000,000	550,000,000	0	550,000,000	0
CHESHAM FINANCE LLCPCPABS4	06/30/22	06/30/22	06/30/22	550,000,000	550,000,000	0	550,000,000	0
COLLATERALIZED COMPCPABS4	06/02/22	06/02/22	06/02/22	50,000,000	50,000,000	0	50,000,000	0
COLLATERALIZED COMPCPABS4	06/06/22	06/06/22	06/06/22	65,000,000	65,000,000	0	65,000,000	0
COLLATERALIZED COMPCPABS3	06/22/22	06/22/22	06/22/22	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	06/07/22	06/07/22	06/07/22	450,000,000	450,000,000	0	450,000,000	0
CREDIT AGRICOLE CORCDYAN	06/15/22	06/15/22	06/15/22	340,000,000	340,000,000	0	340,000,000	0
CREDIT AGRICOLE CORCDYAN	06/23/22	06/23/22	06/23/22	350,000,000	350,000,000	0	350,000,000	0
CREDIT AGRICOLE CORCDYAN	06/28/22	06/28/22	06/28/22	5,000,000	5,000,000	0	5,000,000	0
CREDIT INDUSTRIEL ECP4-2	06/02/22	06/02/22	06/02/22	900,000,000	900,000,000	0	900,000,000	0
CREDIT INDUSTRIEL ECP4-2	06/03/22	06/03/22	06/03/22	900,000,000	900,000,000	0	900,000,000	0
CREDIT INDUSTRIEL ECP4-2	06/06/22	06/06/22	06/06/22	900,000,000	900,000,000	0	900,000,000	0
CREDIT INDUSTRIEL ECP4-2	06/07/22	06/07/22	06/07/22	900,000,000	900,000,000	0	900,000,000	0
CREDIT INDUSTRIEL ECP4-2	06/08/22	06/08/22	06/08/22	900,000,000	900,000,000	0	900,000,000	0
CREDIT INDUSTRIEL ECP4-2	06/09/22	06/09/22	06/09/22	900,000,000	900,000,000	0	900,000,000	0
CREDIT INDUSTRIEL ECP4-2	06/10/22	06/10/22	06/10/22	900,000,000	900,000,000	0	900,000,000	0
CREDIT INDUSTRIEL ECP4-2	06/13/22	06/13/22	06/13/22	900,000,000	900,000,000	0	900,000,000	0
CREDIT INDUSTRIEL ECP4-2	06/14/22	06/14/22	06/14/22	900,000,000	900,000,000	0	900,000,000	0
CREDIT INDUSTRIEL ECP4-2	06/15/22	06/15/22	06/15/22	900,000,000	900,000,000	0	900,000,000	0
CREDIT INDUSTRIEL ECP4-2	06/16/22	06/16/22	06/16/22	900,000,000	900,000,000	0	900,000,000	0
CREDIT INDUSTRIEL ECP4-2	06/17/22	06/17/22	06/17/22	900,000,000	900,000,000	0	900,000,000	0
CREDIT INDUSTRIEL ECP4-2	06/28/22	06/28/22	06/28/22	160,000,000	160,000,000	0	160,000,000	0
CREDIT INDUSTRIEL ECP4-2	06/29/22	06/29/22	06/29/22	300,000,000	300,000,000	0	300,000,000	0
CREDIT INDUSTRIEL ECP4-2	06/30/22	06/30/22	06/30/22	300,000,000	300,000,000	0	300,000,000	0
DZ BANK AG DEUTSCHECP4-2	06/01/22	06/01/22	06/01/22	945,000,000	945,000,000	0	945,000,000	0
DZ BANK AG DEUTSCHECP4-2	06/02/22	06/02/22	06/02/22	600,000,000	600,000,000	0	600,000,000	0
DZ BANK AG DEUTSCHECP4-2	06/03/22	06/03/22	06/03/22	200,000,000	200,000,000	0	200,000,000	0
DZ BANK AG DEUTSCHECP4-2	06/06/22	06/06/22	06/06/22	500,000,000	500,000,000	0	500,000,000	0
DZ BANK AG DEUTSCHECP4-2	06/07/22	06/07/22	06/07/22	600,000,000	600,000,000	0	600,000,000	0
DZ BANK AG DEUTSCHECP4-2	06/08/22	06/08/22	06/08/22	720,000,000	720,000,000	0	720,000,000	0
DZ BANK AG DEUTSCHECP4-2	06/09/22	06/09/22	06/09/22	800,000,000	800,000,000	0	800,000,000	0
DZ BANK AG DEUTSCHECP4-2	06/10/22	06/10/22	06/10/22	800,000,000	800,000,000	0	800,000,000	0
DZ BANK AG DEUTSCHECP4-2	06/13/22	06/13/22	06/13/22	900,000,000	900,000,000	0	900,000,000	0
DZ BANK AG DEUTSCHECP4-2	06/14/22	06/14/22	06/14/22	900,000,000	900,000,000	0	900,000,000	0
DZ BANK AG DEUTSCHECP4-2	06/15/22	06/15/22	06/15/22	900,000,000	900,000,000	0	900,000,000	0
DZ BANK AG DEUTSCHECP4-2	06/16/22	06/16/22	06/16/22	900,000,000	900,000,000	0	900,000,000	0
DZ BANK AG DEUTSCHECP4-2	06/17/22	06/17/22	06/17/22	900,000,000	900,000,000	0	900,000,000	0
DZ BANK AG DEUTSCHECP4-2	06/21/22	06/21/22	06/21/22	900,000,000	900,000,000	0	900,000,000	0
DZ BANK AG DEUTSCHECP4-2	06/22/22	06/22/22	06/22/22	900,000,000	900,000,000	0	900,000,000	0
DZ BANK AG DEUTSCHECP4-2	06/23/22	06/23/22	06/23/22	900,000,000	900,000,000	0	900,000,000	0
DZ BANK AG DEUTSCHECP4-2	06/24/22	06/24/22	06/24/22	900,000,000	900,000,000	0	900,000,000	0
DZ BANK AG DEUTSCHECP4-2	06/27/22	06/27/22	06/27/22	900,000,000	900,000,000	0	900,000,000	0
DZ BANK AG DEUTSCHECP4-2	06/28/22	06/28/22	06/28/22	900,000,000	900,000,000	0	900,000,000	0
DZ BANK AG DEUTSCHECP4-2	06/29/22	06/29/22	06/29/22	900,000,000	900,000,000	0	900,000,000	0
DZ BANK AG DEUTSCHECP4-2	06/30/22	06/30/22	06/30/22	900,000,000	900,000,000	0	900,000,000	0

TRADING ACTIVITY FOR JUNE 2022

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
GOTHAM FUNDING CORPCPAB54	06/21/22	06/21/22	06/21/22	50,000,000	50,000,000	0	50,000,000	0
GOTHAM FUNDING CORPCPAB54	06/23/22	06/23/22	06/23/22	50,000,000	50,000,000	0	50,000,000	0
GTA FUNDING LLC	06/09/22	06/09/22	06/09/22	60,000,000	60,000,000	0	60,000,000	0
J.P. MORGAN SECURITCP4-2	06/06/22	06/06/22	06/06/22	50,000,000	50,000,000	0	50,000,000	0
JUPITER SECURITIZATCPAB54	06/08/22	06/08/22	06/08/22	115,000,000	115,000,000	0	115,000,000	0
JUPITER SECURITIZATCPAB54	06/09/22	06/09/22	06/09/22	100,000,000	100,000,000	0	100,000,000	0
JUPITER SECURITIZATCPAB54	06/15/22	06/15/22	06/15/22	107,730,000	107,730,000	0	107,730,000	0
JUPITER SECURITIZATCPAB54	06/27/22	06/27/22	06/27/22	56,611,000	56,611,000	0	56,611,000	0
LMA-AMERICAS LLC CPCPAB54	06/13/22	06/13/22	06/13/22	49,100,000	49,100,000	0	49,100,000	0
LMA-AMERICAS LLC CPCPAB54	06/15/22	06/15/22	06/15/22	50,000,000	50,000,000	0	50,000,000	0
MATCHPOINT FINANCE CPAB54	06/24/22	06/24/22	06/24/22	100,000,000	100,000,000	0	100,000,000	0
MATCHPOINT FINANCE PLC	06/22/22	06/22/22	06/22/22	25,000,000	25,000,000	0	25,000,000	0
MISSISSIPPI BUSINESS FINANCE CORP	06/01/22	06/01/22	06/01/22	10,000,000	10,000,000	0	10,000,000	0
MUFG BANK LTD, CPCP	06/16/22	06/16/22	06/16/22	120,000,000	120,000,000	0	120,000,000	0
NRWBANK CP4-2CP4-2	06/24/22	06/24/22	06/24/22	100,000,000	100,000,000	0	100,000,000	0
NATIONWIDE BUILDINGCP4-2	06/10/22	06/10/22	06/10/22	350,000,000	350,000,000	0	350,000,000	0
NATIONWIDE BUILDINGCP4-2	06/13/22	06/13/22	06/13/22	310,000,000	310,000,000	0	310,000,000	0
NATIONWIDE BUILDINGCP4-2	06/21/22	06/21/22	06/21/22	115,000,000	115,000,000	0	115,000,000	0
NATIONWIDE BUILDINGCP4-2	06/23/22	06/23/22	06/23/22	375,000,000	375,000,000	0	375,000,000	0
NATIONWIDE BUILDINGCP4-2	06/28/22	06/28/22	06/28/22	100,000,000	100,000,000	0	100,000,000	0
NEDERLANDSEWATERSCCP4-2	06/17/22	06/17/22	06/17/22	27,000,000	27,000,000	0	27,000,000	0
OLD LINE FUNDING, LCPAB54	06/09/22	06/09/22	06/09/22	70,000,000	70,000,000	0	70,000,000	0
OLD LINE FUNDING, LCPAB54	06/22/22	06/22/22	06/22/22	75,000,000	75,000,000	0	75,000,000	0
REGATTA FUNDING CO,CPAB54	06/24/22	06/24/22	06/24/22	25,000,000	25,000,000	0	25,000,000	0
RIDGEFIELD FUNDING CO LLC	06/24/22	06/24/22	06/24/22	75,000,000	75,000,000	0	75,000,000	0
RIDGEFIELD FUNDING CPAB54	06/02/22	06/02/22	06/02/22	100,000,000	100,000,000	0	100,000,000	0
RIDGEFIELD FUNDING CPAB54	06/06/22	06/06/22	06/06/22	21,000,000	21,000,000	0	21,000,000	0
RIDGEFIELD FUNDING CPAB54	06/13/22	06/13/22	06/13/22	193,351,000	193,351,000	0	193,351,000	0
RIDGEFIELD FUNDING CPAB54	06/24/22	06/24/22	06/24/22	90,206,000	90,206,000	0	90,206,000	0
ROYAL BANK OF CANADCP4-2	06/21/22	06/21/22	06/21/22	83,500,000	83,500,000	0	83,500,000	0
SHEFFIELD RECEIVABCPAB54	06/06/22	06/06/22	06/06/22	40,000,000	40,000,000	0	40,000,000	0
SHEFFIELD RECEIVABCPAB54	06/09/22	06/09/22	06/09/22	200,000,000	200,000,000	0	200,000,000	0
SHEFFIELD RECEIVABCPAB54	06/14/22	06/14/22	06/14/22	83,652,000	83,652,000	0	83,652,000	0
SHEFFIELD RECEIVABCPAB54	06/17/22	06/17/22	06/17/22	150,000,000	150,000,000	0	150,000,000	0
STARBIRD FUNDING COCPAB54	06/22/22	06/22/22	06/22/22	25,000,000	25,000,000	0	25,000,000	0
SUMITOMO MITSUI TRUCDYAN	06/16/22	06/16/22	06/16/22	200,000,000	200,000,000	0	200,000,000	0
SUMITOMO MITSUI TRUCDYAN	06/02/22	06/02/22	06/02/22	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	06/07/22	06/07/22	06/07/22	70,000,000	70,000,000	0	70,000,000	0
TORONTO-DOMINION BANK/NY	06/09/22	06/09/22	06/09/22	50,000,000	50,000,000	0	50,000,000	0
TORONTO DOMINION BACDYAN	06/09/22	06/09/22	06/09/22	100,000,000	100,000,000	0	100,000,000	0
TOTALENERGIES CAPITCP4-2	06/23/22	06/23/22	06/23/22	30,000,000	30,000,000	0	30,000,000	0
UNITEDHEALTH GROUP,CP4-2	06/29/22	06/29/22	06/29/22	120,000,000	120,000,000	0	120,000,000	0
MIZUHO TRIPARTY	06/01/22	06/01/22	06/01/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	06/01/22	06/01/22	06/01/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	06/01/22	06/01/22	06/01/22	133,000,000	133,000,000	0	133,000,000	0
MIZUHO TRIPARTY	06/02/22	06/02/22	06/02/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	06/02/22	06/02/22	06/02/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	06/02/22	06/02/22	06/02/22	4,000,000	4,000,000	0	4,000,000	0
MIZUHO TRIPARTY	06/03/22	06/03/22	06/03/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	06/03/22	06/03/22	06/03/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	06/03/22	06/03/22	06/03/22	72,000,000	72,000,000	0	72,000,000	0
MIZUHO TRIPARTY	06/06/22	06/06/22	06/06/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	06/06/22	06/06/22	06/06/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	06/06/22	06/06/22	06/06/22	340,000,000	340,000,000	0	340,000,000	0
MIZUHO TRIPARTY	06/07/22	06/07/22	06/07/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	06/07/22	06/07/22	06/07/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	06/07/22	06/07/22	06/07/22	35,000,000	35,000,000	0	35,000,000	0
MIZUHO TRIPARTY	06/08/22	06/08/22	06/08/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	06/08/22	06/08/22	06/08/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	06/08/22	06/08/22	06/08/22	74,000,000	74,000,000	0	74,000,000	0
MIZUHO TRIPARTY	06/09/22	06/09/22	06/09/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	06/09/22	06/09/22	06/09/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	06/09/22	06/09/22	06/09/22	24,000,000	24,000,000	0	24,000,000	0
MIZUHO TRIPARTY	06/10/22	06/10/22	06/10/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	06/10/22	06/10/22	06/10/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	06/10/22	06/10/22	06/10/22	775,000,000	775,000,000	0	775,000,000	0
MIZUHO TRIPARTY	06/13/22	06/13/22	06/13/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	06/13/22	06/13/22	06/13/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	06/13/22	06/13/22	06/13/22	329,000,000	329,000,000	0	329,000,000	0
MIZUHO TRIPARTY	06/14/22	06/14/22	06/14/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	06/14/22	06/14/22	06/14/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	06/14/22	06/14/22	06/14/22	445,000,000	445,000,000	0	445,000,000	0
MIZUHO TRIPARTY	06/15/22	06/15/22	06/15/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	06/15/22	06/15/22	06/15/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	06/15/22	06/15/22	06/15/22	79,000,000	79,000,000	0	79,000,000	0
MIZUHO TRIPARTY	06/16/22	06/16/22	06/16/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	06/16/22	06/16/22	06/16/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	06/16/22	06/16/22	06/16/22	148,000,000	148,000,000	0	148,000,000	0
MIZUHO TRIPARTY	06/17/22	06/17/22	06/17/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	06/17/22	06/17/22	06/17/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	06/17/22	06/17/22	06/17/22	215,000,000	215,000,000	0	215,000,000	0
MIZUHO TRIPARTY	06/21/22	06/21/22	06/21/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	06/21/22	06/21/22	06/21/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	06/21/22	06/21/22	06/21/22	96,000,000	96,000,000	0	96,000,000	0
MIZUHO TRIPARTY	06/22/22	06/22/22	06/22/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	06/22/22	06/22/22	06/22/22	85,000,000	85,000,000	0	85,000,000	0
MIZUHO TRIPARTY	06/23/22	06/23/22	06/23/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	06/23/22	06/23/22	06/23/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	06/23/22	06/23/22	06/23/22	70,000,000	70,000,000	0	70,000,000	0
MIZUHO TRIPARTY	06/24/22	06/24/22	06/24/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	06/24/22	06/24/22	06/24/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	06/24/22	06/24/22	06/24/22	258,000,000	258,000,000	0	258,000,000	0
MIZUHO TRIPARTY	06/27/22	06/27/22	06/27/22	150,000,000	150,000,000	0	150,000,000	0

TRADING ACTIVITY FOR JUNE 2022

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
HSBC TRIPARTY	06/27/22	06/27/22	06/27/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	06/27/22	06/27/22	06/27/22	448,000,000	448,000,000	0	448,000,000	0
MIZUHO TRIPARTY	06/28/22	06/28/22	06/28/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	06/28/22	06/28/22	06/28/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	06/28/22	06/28/22	06/28/22	21,000,000	21,000,000	0	21,000,000	0
MIZUHO TRIPARTY	06/29/22	06/29/22	06/29/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	06/29/22	06/29/22	06/29/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	06/29/22	06/29/22	06/29/22	350,000,000	350,000,000	0	350,000,000	0
MIZUHO TRIPARTY	06/30/22	06/30/22	06/30/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	06/30/22	06/30/22	06/30/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	06/30/22	06/30/22	06/30/22	18,000,000	18,000,000	0	18,000,000	0
MIZUHO BANK, LTD, NEW YORK BRANCH	06/30/22	06/30/22	06/30/22	315,000,000	315,000,000	0	315,000,000	0
CREDIT AGRICOLE CIB	06/30/22	06/30/22	06/30/22	250,000,000	250,000,000	0	250,000,000	0
ABN AMRO BANK N.V.	06/01/22	06/01/22	06/01/22	650,000,000	650,000,000	0	650,000,000	0
RABOBANK NEW YORK	06/03/22	06/03/22	06/03/22	245,000,000	245,000,000	0	245,000,000	0
ABN AMRO BANK N.V.	06/03/22	06/03/22	06/03/22	295,000,000	295,000,000	0	295,000,000	0
RABOBANK NEW YORK	06/07/22	06/07/22	06/07/22	700,000,000	700,000,000	0	700,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	06/07/22	06/07/22	06/07/22	945,000,000	945,000,000	0	945,000,000	0
MIZUHO BANK, LTD, NEW YORK BRANCH	06/01/22	06/01/22	06/01/22	300,000,000	300,000,000	0	300,000,000	0
ABN AMRO BANK N.V.	06/02/22	06/02/22	06/02/22	340,000,000	340,000,000	0	340,000,000	0
ABN AMRO BANK N.V.	06/03/22	06/03/22	06/03/22	390,000,000	390,000,000	0	390,000,000	0
ABN AMRO BANK N.V.	06/09/22	06/09/22	06/09/22	250,000,000	250,000,000	0	250,000,000	0
MIZUHO BANK, LTD, NEW YORK BRANCH	06/03/22	06/03/22	06/03/22	275,000,000	275,000,000	0	275,000,000	0
ABN AMRO BANK N.V.	06/06/22	06/06/22	06/06/22	200,000,000	200,000,000	0	200,000,000	0
ABN AMRO BANK N.V.	06/10/22	06/10/22	06/10/22	400,000,000	400,000,000	0	400,000,000	0
ABN AMRO BANK N.V.	06/13/22	06/13/22	06/13/22	285,000,000	285,000,000	0	285,000,000	0
MIZUHO BANK, LTD, NEW YORK BRANCH	06/07/22	06/07/22	06/07/22	160,000,000	160,000,000	0	160,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	06/14/22	06/14/22	06/14/22	900,000,000	900,000,000	0	900,000,000	0
RABOBANK NEW YORK	06/13/22	06/13/22	06/13/22	450,000,000	450,000,000	0	450,000,000	0
RABOBANK NEW YORK	06/14/22	06/14/22	06/14/22	450,000,000	450,000,000	0	450,000,000	0
MIZUHO BANK, LTD, NEW YORK BRANCH	06/08/22	06/08/22	06/08/22	200,000,000	200,000,000	0	200,000,000	0
ABN AMRO BANK N.V.	06/16/22	06/16/22	06/16/22	235,000,000	235,000,000	0	235,000,000	0
MIZUHO BANK, LTD, NEW YORK BRANCH	06/10/22	06/10/22	06/10/22	215,000,000	215,000,000	0	215,000,000	0
ABN AMRO BANK N.V.	06/17/22	06/17/22	06/17/22	420,000,000	420,000,000	0	420,000,000	0
MIZUHO BANK, LTD, NEW YORK BRANCH	06/13/22	06/13/22	06/13/22	350,000,000	350,000,000	0	350,000,000	0
ABN AMRO BANK N.V.	06/21/22	06/21/22	06/21/22	290,000,000	290,000,000	0	290,000,000	0
RABOBANK NEW YORK	06/21/22	06/21/22	06/21/22	450,000,000	450,000,000	0	450,000,000	0
MIZUHO BANK, LTD, NEW YORK BRANCH	06/14/22	06/14/22	06/14/22	300,000,000	300,000,000	0	300,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	06/21/22	06/21/22	06/21/22	900,000,000	900,000,000	0	900,000,000	0
RABOBANK NEW YORK	06/15/22	06/15/22	06/15/22	495,000,000	495,000,000	0	495,000,000	0
MIZUHO BANK, LTD, NEW YORK BRANCH	06/15/22	06/15/22	06/15/22	375,000,000	375,000,000	0	375,000,000	0
RABOBANK NEW YORK	06/16/22	06/16/22	06/16/22	495,000,000	495,000,000	0	495,000,000	0
MIZUHO BANK, LTD, NEW YORK BRANCH	06/16/22	06/16/22	06/16/22	600,000,000	600,000,000	0	600,000,000	0
RABOBANK NEW YORK	06/23/22	06/23/22	06/23/22	495,000,000	495,000,000	0	495,000,000	0
ABN AMRO BANK N.V.	06/23/22	06/23/22	06/23/22	235,000,000	235,000,000	0	235,000,000	0
ABN AMRO BANK N.V.	06/24/22	06/24/22	06/24/22	420,000,000	420,000,000	0	420,000,000	0
MIZUHO BANK, LTD, NEW YORK BRANCH	06/21/22	06/21/22	06/21/22	600,000,000	600,000,000	0	600,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	06/28/22	06/28/22	06/28/22	900,000,000	900,000,000	0	900,000,000	0
RABOBANK NEW YORK	06/28/22	06/28/22	06/28/22	450,000,000	450,000,000	0	450,000,000	0
ABN AMRO BANK N.V.	06/27/22	06/27/22	06/27/22	290,000,000	290,000,000	0	290,000,000	0
MIZUHO BANK, LTD, NEW YORK BRANCH	06/22/22	06/22/22	06/22/22	700,000,000	700,000,000	0	700,000,000	0
MIZUHO BANK, LTD, NEW YORK BRANCH	06/23/22	06/23/22	06/23/22	600,000,000	600,000,000	0	600,000,000	0
RABOBANK NEW YORK	06/29/22	06/29/22	06/29/22	495,000,000	495,000,000	0	495,000,000	0
ABN AMRO BANK N.V.	06/30/22	06/30/22	06/30/22	235,000,000	235,000,000	0	235,000,000	0
MIZUHO BANK, LTD, NEW YORK BRANCH	06/24/22	06/24/22	06/24/22	450,000,000	450,000,000	0	450,000,000	0
MIZUHO BANK, LTD, NEW YORK BRANCH	06/27/22	06/27/22	06/27/22	700,000,000	700,000,000	0	700,000,000	0
MIZUHO BANK, LTD, NEW YORK BRANCH	06/28/22	06/28/22	06/28/22	600,000,000	600,000,000	0	600,000,000	0
MIZUHO BANK, LTD, NEW YORK BRANCH	06/29/22	06/29/22	06/29/22	325,000,000	325,000,000	0	325,000,000	0
Total Maturities				77,752,091,000	77,752,091,000	0	77,752,091,000	0
Sells								
MICHIGAN STATE HOUSING DEVELOPMENT AUTHORITY	04/01/40	06/01/22	06/01/22	1,100,000	1,100,000	1,154	1,101,154	0
MICHIGAN STATE HOUSING DEVELOPMENT AUTHORITY	04/01/40	06/01/22	06/02/22	12,800,000	12,800,000	13,677	12,813,677	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	06/01/22	06/01/22	45,055	45,055	0	45,055	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	06/02/22	06/02/22	882,130	882,130	0	882,130	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	06/06/22	06/06/22	537,715	537,715	0	537,715	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	06/08/22	06/08/22	286,453	286,453	0	286,453	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	06/10/22	06/10/22	281,000	281,000	0	281,000	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	06/14/22	06/14/22	148,802	148,802	0	148,802	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	06/15/22	06/15/22	184,468	184,468	0	184,468	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	06/16/22	06/16/22	547,521	547,521	0	547,521	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	06/22/22	06/22/22	493,195	493,195	0	493,195	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	06/23/22	06/23/22	258,122	258,122	0	258,122	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	06/24/22	06/24/22	356,660	356,660	0	356,660	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	06/28/22	06/28/22	446,754	446,754	0	446,754	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	06/29/22	06/29/22	215,241	215,241	0	215,241	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	06/30/22	06/30/22	375,542	375,542	0	375,542	0
Total Sells				18,958,660	18,958,660	14,830	18,973,490	0



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Our Mission

Our mission is to provide superior investment management and trust services by proactively and comprehensively managing risk and adhering to the highest ethical, fiduciary, and professional standards.

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