

FL SAFE SUMMARY

- Florida Surplus Asset Fund Trust (“FL SAFE”) is a local government investment pool that serves the cash management needs of governments in Florida. FL SAFE seeks to provide competitive yields consistent with the preservation of capital and daily liquidity. FL SAFE is organized pursuant to Florida Statutes 163.01, is an authorized investment under 218.415, and invests according to the provisions of its Permitted Investments as listed in the Indenture of Trust.
- FL SAFE is authorized to invest in approved financial institutions and securities of the United States Treasury, United States Agencies, Primary Dealer Repurchase Agreements, highly rated commercial paper and other approved investment types. Asset allocation will be in full conformance with S&P guidelines.
- FL SAFE’s investments conform to the Permitted Investments as described in the Information Statement.
- FL SAFE Stable NAV Fund is rated AAAM by the Standard & Poor’s Corporation.
- The weighted average maturity of FL SAFE Stable NAV Fund’s portfolio shall not exceed 60 days; the weighted average life shall not exceed 120 days.
- FL SAFE Stable NAV Fund seeks, but does not guarantee, to maintain a constant net asset value at \$1.00 per share. Please see the Indenture of Trust for more information on the investment objectives of FL SAFE Stable NAV Fund.
- FL SAFE Variable NAV Fund is rated AAAs / S1 by the Standard & Poor’s Corporation.
- FL SAFE Variable NAV Fund invests in high quality fixed income invests and targets an average maturity of about 1 year.
- The Investment Advisor is Prudent Man Advisors, LLC.
- The Administrator is Florida Management and Administrative Services, LLC.

SUMMARY

June 30, 2023

FL Safe Stable NAV Fund	\$975,705,137
FL Safe Variable NAV Fund	\$66,157,647
Term Series	\$67,728,534
Total FLS Assets	\$1,109,591,319
FIIP	\$264,446,031
Total Combined Assets	\$1,374,037,350

	FL SAFE Stable NAV Fund	FL SAFE Variable NAV Fund
30-Day Net Yield	5.211	3.23%
Net Market Yield	N/A	4.98%
Expense Ratio *	0.17%	0.31%
Weighted Average Maturity (days)	47.27	N/A
Weighted Average Life (days)	70.85	N/A
Net Asset Value Per Share	\$1.00	\$10.811

Note: The information contained herein is unaudited. Audited financial statements will be completed annually.

* Net expense ratio after waivers.

**FL SAFE STABLE NAV FUND
FINANCIAL STATEMENTS**

STATEMENT OF NET ASSETS

	For the Period Ending				Year-to-Date
	03/31/23	06/30/23	09/30/23	12/31/23	
Assets					
Investments in securities	\$ 1,093,389,737	\$ 969,167,554			
Cash and cash equivalents	-	-			
Other assets	6,394,711	6,977,280			
Prepaid Expenses	13,808	22,830			
Total Assets	\$ 1,099,798,256	\$ 976,167,664			
Liabilities					
Accrued expenses	\$ 192,361	\$ 182,901			
Payable for Investments Purchased	-	-			
Net assets applicable to shares outstanding	\$1,099,605,895	\$975,984,763			

STATEMENT OF OPERATIONS

Income					
Gross Investment Income - Portfolio	\$ 10,800,888	\$ 13,059,429			\$ 23,860,317
FIIP Fees	6,970	11,094			18,064
Total Income	\$ 10,807,858	\$ 13,070,523			\$ 23,878,381
Expenses					
Administration Fees	121,202	108,890			230,092
Waiver -- Administration Fees	(98,702)	(86,390.00)			(185,092)
Audit Fees	10,856	3,708			14,564
Board of Trustees Expense	-	-			-
Cash Management Fees	4,784	4,678			9,462
Custody Fees	7,360	21,680			29,040
Investment Advisory Fees	140,275	151,916			292,191
Waiver -- Investment Advisory Fees	(31,507)	(31,435)			(62,942)
Legal Fees	-	-			-
Liability Insurance Expense	6,900	6,825			13,725
Operations Manager Fees	260,511	282,129			542,640
Waiver -- Operations Manager Fees	(56,712)	(56,096)			(112,808)
Ratings Expense	2,300	2,275			4,575
Miscellaneous Expenses	-	-			-
Total Expenses	\$ 367,267	\$ 408,180			\$ 775,447
Net Investment Income	\$ 10,440,591	\$ 12,662,343			\$ 23,102,934

STATEMENT OF CHANGES IN NET ASSETS

Shares Purchased	\$ 445,616,674	\$ 151,071,699			\$ 596,688,373
Shares Redeemed	(138,946,514)	(287,355,174)			(426,301,688)
Net Change in Share Transactions	\$ 306,670,160	\$ (136,283,475)			\$ 170,386,685
Investment activities:					
Net Investment Income	10,440,591	12,662,343			23,102,934
Net increase in net assets from share operations	10,440,591	12,662,343			23,102,934
Distributions to participants from net investment income	(10,440,591)	(12,662,343)			(23,102,934)
Net Change in Assets	317,110,751	(123,621,132)			193,489,619
Net Assets at Beginning of Period	782,495,144	1,099,605,895			782,495,144
Net Assets at End of Period	\$ 1,099,605,895	\$ 975,984,763			\$ 975,984,763

**FL SAFE VARIABLE NAV FUND
FINANCIAL STATEMENTS**

STATEMENT OF NET ASSETS

	For the Period Ending				Year-to-Date
	03/31/23	06/30/23	09/30/23	12/31/23	
Assets					
Investments in securities	\$ 65,539,999	\$ 66,023,119			
Cash and cash equivalents	-	-			
Receivable for Investments	151,636	150,509			
Other assets	-	-			
Prepaid Expenses	7,551	4,416			
Total Assets	\$ 65,699,186	\$ 66,178,044			
Liabilities					
Accrued expenses	\$ 15,591	\$ 22,802			
Payable for Investments Purchased	-	-			
Net assets applicable to shares outstanding	\$ 65,683,595	\$ 66,155,242			

STATEMENT OF OPERATIONS

Gross Investment Income	\$ 445,273	\$ 546,838		\$ 992,111
Expenses				
Administration Fees	18,357	15,720		34,077
Waiver -- Administration Fees	(15,604)	(8,878)		(24,482)
Audit Fees	368	364		732
Board of Trustees Expense	-	-		-
Custody Fees	9,492	5,478		14,970
Investment Advisory Fees	16,463	16,440		32,903
Waiver -- Investment Advisory Fees	(10,508)	(1,262)		(11,770)
Legal Fees	920	310		1,230
Liability Insurance Expense	920	755		1,675
Operations Manager Fees	16,463	16,440		32,903
Waiver -- Operations Manager Fees	(10,508)	(1,262)		(11,770)
Ratings Expense	3,680	3,640		7,320
Miscellaneous Expenses	-	-		-
Total Expenses	\$ 30,043	\$ 47,745		\$ 77,788
Net Investment Income	\$ 415,230	\$ 499,093		\$ 914,323

STATEMENT OF CHANGES IN NET ASSETS

Shares Purchased	\$ -	\$ -		\$ -
Shares Redeemed	-	-		-
Net Change in Share Transactions	\$ -	\$ -		\$ -
Investment activities:				
Net Investment Income	415,230	499,093		914,323
Realized and Unrealized Gain/Loss	318,006	(27,446)		290,560
Net increase (decrease) in net assets from share operation	733,236	471,647		1,204,883
Net Change in Assets	733,236	471,647		1,204,883
Net Assets at Beginning of Period	64,950,359	65,683,595		64,950,359
Net Assets at End of Period	\$ 65,683,595	\$ 66,155,242		\$ 66,155,242
Shares Outstanding at End of Period	6,119,475.299	6,119,475.299		
NAV per share at End of Period	\$10.734	\$10.811		

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Fund Portfolio Analysis
 Schedule of Current Positions .
 Based on Current Data & Mfact date of 6/30/2023
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All Money Values and Prices are Converted to Base Currency

Qty or Principal/ Original Face	Description/ Ticker	Original Cost	Amortized Cost	Current Price	Current Value	Unrealized Gain or Loss	Est. Annual Income	Current Yield	Yld to Mat (*Call)	% of Tot. Portfolio	% of Tot. Assets	% of Net Assets
20,687,599.590	Amerant Bank, MA FDIC ICS - Demand 70025	20,687,599.59	20,687,599.59	100.000000	20,687,599.59	0.00	1,102,649.06	5.330	5.31	2.14	2.12	2.13
19,627,153.110	Amerant Bank, MA FDIC ICS - Savings 70030	19,627,153.11	19,627,153.11	100.000000	19,627,153.11	0.00	1,046,127.26	5.330	5.31	2.03	2.01	2.02
2,500,000.000	Atlantic Asset Secur 0% due 1/ 4/24 04821TA4	2,418,144.44	2,428,569.44	97.106600	2,427,665.00	-904.44	152,309.25	6.274	5.83	0.25	0.25	0.25
2,500,000.000	Atlantic Asset Secur 0% due 2/ 9/24 04821TB9	2,400,694.44	2,420,194.44	96.547600	2,413,690.00	-6,504.44	136,968.75	5.675	5.86	0.25	0.25	0.25
189,087.630	Banc of California FDIC ICS 71000	189,087.63	189,087.63	100.000000	189,087.63	0.00	10,059.46	5.320	5.30	0.02	0.02	0.02
8,427,477.320	Bank of China FDIC ICS 70000	8,427,477.32	8,427,477.32	100.000000	8,427,477.32	0.00	455,926.52	5.410	5.39	0.87	0.86	0.87
54,724,031.570	Bank of China FDIC ICS 70004	54,724,031.57	54,724,031.57	100.000000	54,724,031.57	0.00	2,960,570.11	5.410	5.39	5.65	5.61	5.63
1,500,000.000	Bank of Montreal CDFR 11/02/23 06367CZB	1,500,000.00	1,500,000.00	99.820946	1,497,314.19	-2,685.81	87,900.00	5.871	6.38	0.15	0.15	0.15
2,000,000.000	Bank of Montreal CDFR Due 01/05/2024 06367D3G	2,000,000.00	2,000,000.00	99.627405	1,992,548.10	-7,451.90	113,200.00	5.681	6.39	0.21	0.20	0.21
4,500,000.000	Bank of Montreal CDFR 12/12/2023 06367D5L	4,500,000.00	4,500,000.00	99.624287	4,483,092.92	-16,907.08	250,200.00	5.581	6.39	0.46	0.46	0.46
3,000,000.000	Bank of Montreal 5.29% 12/05/2023 06367D6S	3,000,000.00	3,000,000.00	99.839800	2,995,194.00	-4,806.00	158,700.00	5.298	5.65	0.31	0.31	0.31
2,000,000.000	Bank of Montreal CHI 3.87% Due 07/21/2023 06367CX7	1,984,255.76	1,998,624.29	99.926300	1,998,526.00	-98.29	77,400.00	3.873	5.05	0.21	0.20	0.21
3,000,000.000	Bank of Montreal CHI 5.6% Due 01/25/2024 06367D7L	3,000,000.00	3,000,000.00	99.918500	2,997,555.00	-2,445.00	168,000.00	5.605	5.74	0.31	0.31	0.31
2,500,000.000	Bank of Nova Scotia Houston 06/07/2024	2,500,000.00	2,500,000.00	99.823065	2,495,576.63	-4,423.38	143,000.00	5.730	5.91	0.26	0.26	0.26

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Fund Portfolio Analysis
 Schedule of Current Positions -
 Based on Current Data & Mfact date of 6/30/2023
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Qty or Principal/ Original Face	Description/ Ticker	Original Cost	Amortized Cost	Current Price	Current Value	Unrealized Gain or Loss	Est. Annual Income	Current Yield	Yld to Mat (*Call)	% of Tot. Portfolio	% of Tot. Assets	% of Net Assets
3,000,000.000	06417M2Q Bank of Nova Scotia CDFR 12/20/2023	3,000,000.00	3,000,000.00	99.886881	2,996,606.43	-3,393.57	171,300.00	5.716	5.95	0.31	0.31	0.31
2,000,000.000	06417MQ7 Bank of Nova Scotia CDFR DUE 02/16/2024	1,997,478.00	1,998,236.15	99.732390	1,994,647.80	-3,588.35	108,800.00	5.455	5.86	0.21	0.20	0.21
3,500,000.000	06417MT7 Bank of Nova Scotia CDFR DUE 11/20/2023	3,496,479.00	3,497,928.82	99.790842	3,492,679.47	-5,249.35	187,250.00	5.361	5.70	0.36	0.36	0.36
5,000,000.000	06417MT9 Bank of Nova Scotia CDFR Due 10/04/2023	5,000,000.00	5,000,000.00	99.860440	4,993,022.00	-6,978.00	275,500.00	5.518	6.04	0.52	0.51	0.51
25,013,907.800	06417MW6 Bank OZK LOC BANK DEPOSIT 700890	25,013,907.80	25,013,907.80	100.000000	25,013,907.80	0.00	1,333,241.29	5.330	5.31	2.58	2.56	2.57
529,819.790	BMO Harris Bank UNCOLL BANK DEPOSIT 888502	529,819.79	529,819.79	100.000000	529,819.79	0.00	26,755.90	5.050	5.03	0.05	0.05	0.05
3,500,000.000	BNP Paribas NY Branc CDFR due 09/05/2023	3,500,000.00	3,500,000.00	99.905731	3,496,700.58	-3,299.41	191,450.00	5.475	5.98	0.36	0.36	0.36
2,500,000.000	05586FGV BNP Paribas NY Branc 5.21% due 2/5/2024	2,500,000.00	2,500,000.00	99.639700	2,490,992.50	-9,007.50	130,250.00	5.229	5.82	0.26	0.26	0.26
4,000,000.000	05586FKZ BNP Paribas NY Branc CDFR due 12/11/2023	4,000,000.00	4,000,000.00	99.764495	3,990,579.80	-9,420.20	215,600.00	5.403	5.75	0.41	0.41	0.41
4,000,000.000	05586FMH BNP Paribas NY Branc 5.66% due 04/10/2024	4,000,000.00	4,000,000.00	99.891000	3,995,640.00	-4,360.00	226,400.00	5.666	5.79	0.41	0.41	0.41
5,000,000.000	05586FWR BOFA SECURITIES 0% due 8/ 2/23	4,901,291.67	4,978,541.67	99.529100	4,976,455.00	-2,086.67	266,184.55	5.349	5.32	0.51	0.51	0.51
2,500,000.000	06054PV2 BOFA SECURITIES 0% due 8/11/23	2,426,388.89	2,486,458.32	99.397800	2,484,945.00	-1,513.32	128,306.19	5.163	5.32	0.26	0.25	0.26
5,000,000.000	06054PVB BOFA SECURITIES 0% due 10/13/23	4,864,891.67	4,925,908.33	98.461900	4,923,095.00	-2,813.33	271,784.57	5.521	5.46	0.51	0.50	0.51
5,000,000.000	06054PXD BOFA SECURITIES	4,822,333.33	4,890,944.44	97.719200	4,885,960.00	-4,984.44	269,464.60	5.515	5.56	0.50	0.50	0.50

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Fund Portfolio Analysis
 Schedule of Current Positions .
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	0% due 12/ 1/23 06054PZ1											
3,000,000.000	BOFA SECURITIES 0% due 12/18/23 06054PZJ	2,892,200.00	2,926,080.00	97.460800	2,923,824.00	-2,256.00	164,995.60	5.643	5.58	0.30	0.30	0.30
5,500,000.000	Canadian Imperial CDFR DUE 09/22/23 13606KUL	5,500,000.00	5,500,000.00	99.902857	5,494,657.13	-5,342.86	301,950.00	5.495	5.91	0.57	0.56	0.57
5,000,000.000	Canadian Imperial CDFR DUE 09/28/2023 13606KUU	5,000,000.00	5,000,000.00	99.917341	4,995,867.05	-4,132.95	275,500.00	5.515	5.84	0.52	0.51	0.51
2,500,000.000	CANADIAN IMPERIAL 5.44% DUE 02/15/2024 13606KTB	2,500,939.21	2,500,585.72	99.735500	2,493,387.50	-7,198.22	136,000.00	5.454	5.86	0.26	0.26	0.26
3,000,000.000	CANADIAN IMPERIAL 5.5% DUE 02/23/2024 13606KTJ	3,000,000.00	3,000,000.00	99.761500	2,992,845.00	-7,155.00	165,000.00	5.513	5.87	0.31	0.31	0.31
2,000,000.000	CANADIAN IMPERIAL 5.19% DUE 03/25/2024 13606KUR	2,000,000.00	2,000,000.00	99.505300	1,990,106.00	-9,894.00	103,800.00	5.216	5.87	0.21	0.20	0.20
2,500,000.000	CANADIAN IMPERIAL 5.8% DUE 06/07/2024 13606KXU	2,500,000.00	2,500,000.00	99.921700	2,498,042.50	-1,957.50	145,000.00	5.805	5.88	0.26	0.26	0.26
2,000,000.000	Canadian Imperial Bk CDFR 05/10/2024 13606KWM	2,000,000.00	2,000,000.00	99.922033	1,998,440.66	-1,559.34	113,200.00	5.664	5.75	0.21	0.20	0.21
3,000,000.000	Chariot Funding LLC 0% due 7/ 3/23 15963UU3	2,925,750.00	3,000,000.00	99.957100	2,998,713.00	-1,287.00	152,358.50	5.081	5.15	0.31	0.31	0.31
3,000,000.000	Chariot Funding LLC 0% due 7/ 6/23 15963UU6	2,924,100.00	2,998,762.50	99.914100	2,997,423.00	-1,339.50	152,349.04	5.083	5.16	0.31	0.31	0.31
2,000,000.000	Chariot Funding LLC 0% due 7/10/23 15963UUA	1,949,444.44	1,998,055.56	99.856900	1,997,138.00	-917.56	102,631.28	5.139	5.16	0.21	0.20	0.21
3,000,000.000	Chariot Funding LLC 0% due 8/10/23 15963UVA	2,959,545.00	2,983,470.00	99.398900	2,981,967.00	-1,503.00	164,879.36	5.529	5.44	0.31	0.31	0.31
2,000,000.000	Chariot Funding LLC 0% due 11/10/23 15963UYA	1,946,726.67	1,962,155.56	97.970300	1,959,406.00	-2,749.56	110,498.08	5.639	5.74	0.20	0.20	0.20

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Fund Portfolio Analysis
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40,391,876.910	Citibank NA Uncollateralized BD 98MSCA4X	40,391,876.91	40,391,876.91	100.000000	40,391,876.91	0.00	2,100,377.60	5.200	5.18	4.17	4.14	4.16
1,500,000.000	CITIBANK NA CDFR 7/21/2023 17330QCQ	1,501,071.00	1,500,105.34	99.996707	1,499,950.60	-154.74	82,200.00	5.480	5.26	0.15	0.15	0.15
3,000,000.000	CITIBANK NA 5.62% 5/20/2024 17330QCT	3,000,000.00	3,000,000.00	99.994800	2,999,844.00	-156.00	168,600.00	5.620	5.62	0.31	0.31	0.31
1,000,000.000	Citigroup Global Mkt 0% due 3/ 4/24 17327AC4	958,600.00	962,433.33	96.305200	963,052.00	618.67	60,874.95	6.321	5.63	0.10	0.10	0.10
2,000,000.000	Citigroup Global Mkt 0% due 4/18/24 17327ADJ	1,903,750.00	1,911,388.89	95.648900	1,912,978.00	1,589.11	121,308.89	6.341	5.64	0.20	0.20	0.20
2,000,000.000	Citigroup Global Mkt 0% due 7/ 6/23 17327BU6	1,934,711.11	1,999,133.32	99.915700	1,998,314.00	-819.32	106,471.55	5.328	5.06	0.21	0.20	0.21
2,000,000.000	Citigroup Global Mkt 0% due 8/22/23 17327BVN	1,919,768.33	1,985,305.55	99.235900	1,984,718.00	-587.55	108,314.34	5.457	5.33	0.20	0.20	0.20
20,133,633.690	CNB Bank LOC BANK DEPOSIT 888600	20,133,633.69	20,133,633.69	100.000000	20,133,633.69	0.00	1,071,612.65	5.322	5.30	2.08	2.06	2.07
3,000,000.000	DNB NOR BANK ASA NY 5.35% 11/27/2023 23344NW5	3,000,000.00	3,000,000.00	99.920200	2,997,606.00	-2,394.00	160,500.00	5.354	5.52	0.31	0.31	0.31
28,502,228.160	East West Bank LOC BANK DEPOSIT 27579T	28,502,228.16	28,502,228.16	100.000000	28,502,228.16	0.00	1,490,666.53	5.230	5.21	2.94	2.92	2.93
3,250,000.000	FAIRWAY FINANCE CORP 0% due 7/13/23 30601WUD	3,169,115.63	3,245,531.25	99.814300	3,243,964.75	-1,566.50	165,152.69	5.091	5.15	0.33	0.33	0.33
1,500,000.000	FAIRWAY FINANCE CORP 0% due 7/18/23 30601WUJ	1,475,266.67	1,496,687.50	99.741300	1,496,119.50	-568.00	82,357.45	5.505	5.19	0.15	0.15	0.15
5,000,000.000	FAIRWAY FINANCE CORP 0% due 8/21/23 30601WVM	4,872,500.00	4,965,291.67	99.229800	4,961,490.00	-3,801.67	262,729.90	5.295	5.48	0.51	0.51	0.51
3,000,000.000	FAIRWAY FINANCE CORP 0% due 10/10/23	2,919,937.50	2,956,687.50	98.458300	2,953,749.00	-2,938.50	163,694.36	5.542	5.64	0.30	0.30	0.30

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1,062,453.200	30601WXA Fed Govt Obligation Fund	1,062,453.20	1,062,453.20	100.000000	1,062,453.20	0.00	52,378.94	4.930	4.91	0.11	0.11	0.11
10,377,314.310	60934N10 First Fin NW Bank FDIC ICS 70017	10,377,314.31	10,377,314.31	100.000000	10,377,314.31	0.00	547,143.90	5.272	5.25	1.07	1.06	1.07
7,756,701.040	Forbright Bank FDIC ICS 70140	7,756,701.04	7,756,701.04	100.000000	7,756,701.04	0.00	412,850.41	5.322	5.30	0.80	0.79	0.80
20,002,417.560	General Electric CU LOC BANK DEPOSIT 700900	20,002,417.56	20,002,417.56	100.000000	20,002,417.56	0.00	1,076,130.06	5.380	5.36	2.07	2.05	2.06
10,855.080	Goldman Sachs Govt MMF	10,855.08	10,855.08	100.000000	10,855.08	0.00	545.17	5.022	5.00	0.00	0.00	0.00
5,000,000.000	38141W27 Gotham Funding Corp 0% due 11/ 3/23 38346MY3	4,882,027.78	4,906,383.34	98.084500	4,904,225.00	-2,158.34	296,528.94	6.046	5.72	0.51	0.50	0.50
3,000,000.000	GTA FUNDING LLC 0% due 7/24/23 40060XUQ	2,946,320.00	2,990,760.00	99.656300	2,989,689.00	-1,071.00	163,956.67	5.484	5.17	0.31	0.31	0.31
2,000,000.000	GTA FUNDING LLC 0% due 8/14/23 40060XVE	1,948,919.44	1,988,403.33	99.344000	1,986,880.00	-1,523.33	102,280.08	5.148	5.40	0.21	0.20	0.20
3,000,000.000	GTA FUNDING LLC 0% due 9/20/23 40060XWL	2,919,161.67	2,964,910.83	98.773900	2,963,217.00	-1,693.83	165,444.36	5.583	5.59	0.31	0.30	0.31
3,000,000.000	GTA FUNDING LLC 0% due 11/17/23 40060XYH	2,934,360.00	2,937,550.83	97.866600	2,935,998.00	-1,552.83	233,090.13	7.939	5.73	0.30	0.30	0.30
3,500,000.000	HSBC Bank USA NA CDFR 11/08/2023 40435RPJ	3,500,000.00	3,500,000.00	99.885226	3,495,982.91	-4,017.09	204,400.00	5.847	6.15	0.36	0.36	0.36
4,500,000.000	HSBC Bank USA NA 5.48% DUE 01/10/2024 40435RQE	4,500,000.00	4,500,000.00	99.399183	4,472,963.24	-27,036.76	246,600.00	5.513	6.65	0.46	0.46	0.46
3,000,000.000	HSBC Bank USA NA 5.44% DUE 02/08/2024 40435RQL	3,000,000.00	3,000,000.00	99.342833	2,980,284.99	-19,715.01	163,200.00	5.476	6.55	0.31	0.31	0.31
1,500,000.000	HSBC Bank USA NA	1,500,000.00	1,500,000.00	99.956927	1,499,353.91	-646.10	86,400.00	5.762	5.81	0.15	0.15	0.15

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	CDFR 04/12/2024 40435RQR											
4,000,000.000	HSBC Bank USA NA 5.54% DUE 01/19/2024 40435RQT	4,000,000.00	4,000,000.00	99.541898	3,981,675.92	-18,324.08	221,600.00	5.565	6.39	0.41	0.41	0.41
22,677,995.650	IDB FDIC ICS Savings 73000	22,677,995.65	22,677,995.65	100.000000	22,677,995.65	0.00	1,207,036.32	5.322	5.30	2.34	2.32	2.33
4,000,000.000	ING (US) Funding LLC 0% due 8/22/23 4497W1VN	3,884,966.67	3,972,611.10	99.221800	3,968,872.00	-3,739.10	202,608.41	5.105	5.43	0.41	0.41	0.41
4,000,000.000	ING (US) Funding LLC CPFR 09/29/2023 44988GDD	4,000,000.00	4,000,000.00	100.010900	4,000,436.00	436.00	220,800.00	5.519	5.26	0.41	0.41	0.41
2,000,000.000	ING (US) Funding LLC 0% due 1/31/24 45685QAX	1,932,904.44	1,934,751.11	96.697800	1,933,956.00	-795.11	168,624.05	8.719	5.84	0.20	0.20	0.20
3,000,000.000	ING (US) Funding LLC 0% due 4/26/24 45685QDS	2,859,191.67	2,862,423.34	95.412400	2,862,372.00	-51.34	236,073.49	8.247	5.79	0.30	0.29	0.29
2,000,000.000	ING (US) Funding LLC 0% due 8/ 3/23 45685RV3	1,941,666.67	1,991,388.89	99.507300	1,990,146.00	-1,242.89	102,604.75	5.156	5.40	0.21	0.20	0.20
1,000,000.000	ING (US) Funding LLC 0% due 8/22/23 45685RVN	974,741.11	992,944.44	99.221800	992,218.00	-726.44	52,352.49	5.276	5.43	0.10	0.10	0.10
2,000,000.000	ING (US) Funding LLC 0% due 8/23/23 45685RVP	1,949,300.00	1,985,635.00	99.206600	1,984,132.00	-1,503.00	104,498.89	5.267	5.43	0.20	0.20	0.20
4,000,000.000	ING (US) Funding LLC 0% due 9/11/23 45685RWB	3,904,053.33	3,960,022.22	98.917500	3,956,700.00	-3,322.22	212,944.14	5.382	5.55	0.41	0.41	0.41
4,000,000.000	ING (US) Funding LLC 0% due 12/ 6/23 45685RZ6	3,889,791.11	3,905,013.33	97.576600	3,903,064.00	-1,949.33	241,735.47	6.193	5.73	0.40	0.40	0.40
2,000,000.000	ING (US) FUNDING LLC 0% due 9/25/23 4497W1WR	1,933,035.56	1,976,946.67	98.702600	1,974,052.00	-2,894.67	101,509.70	5.142	5.57	0.20	0.20	0.20
3,000,000.000	ING (US) FUNDING LLC 0% due 10/20/23 4497W1XL	2,888,813.33	2,954,946.67	98.314900	2,949,447.00	-5,499.67	152,881.03	5.183	5.61	0.30	0.30	0.30

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10,649.490	INVESCO GOVT MMF 82525288	10,649.49	10,649.49	100.000000	10,649.49	0.00	540.88	5.079	5.06	0.00	0.00	0.00
5,000,000.000	Liberty Street Fdg 0% due 7/12/23 53127UUC	4,928,055.56	4,993,525.00	99.829900	4,991,495.00	-2,030.00	268,682.17	5.383	5.11	0.52	0.51	0.51
3,000,000.000	Liberty Street Fdg 0% due 7/18/23 53127UUJ	2,929,910.00	2,993,887.50	99.743500	2,992,305.00	-1,582.50	150,759.88	5.038	5.14	0.31	0.31	0.31
3,000,000.000	Liberty Street Fdg 0% due 12/ 1/23 53127UZ1	2,916,431.67	2,930,665.84	97.635300	2,929,059.00	-1,606.84	179,276.92	6.121	5.77	0.30	0.30	0.30
2,700,000.000	LMA AMERICAS LLC 0% due 7/17/23 53944RUH	2,619,990.00	2,694,666.00	99.757800	2,693,460.60	-1,205.40	140,594.89	5.220	5.14	0.28	0.28	0.28
3,000,000.000	LMA AMERICAS LLC 0% due 7/21/23 53944RUM	2,894,730.00	2,992,170.00	99.699500	2,990,985.00	-1,185.00	160,315.14	5.360	5.17	0.31	0.31	0.31
3,000,000.000	LMA AMERICAS LLC 0% due 8/ 8/23 53944RV8	2,923,641.67	2,985,300.00	99.431400	2,982,942.00	-2,358.00	151,145.67	5.067	5.42	0.31	0.31	0.31
3,000,000.000	LMA AMERICAS LLC 0% due 8/11/23 53944RVB	2,926,397.50	2,983,782.50	99.386000	2,981,580.00	-2,202.50	154,116.70	5.169	5.42	0.31	0.31	0.31
3,000,000.000	LMA AMERICAS LLC 0% 9/18/2023 53944RWJ	2,912,045.83	2,967,595.83	98.800400	2,964,012.00	-3,583.83	156,074.13	5.266	5.60	0.31	0.30	0.31
3,000,000.000	LMA AMERICAS LLC 0% due 10/ 5/23 53944RX5	2,907,250.00	2,958,875.00	98.535400	2,956,062.00	-2,813.00	162,551.99	5.499	5.63	0.31	0.30	0.30
2,500,000.000	LMA AMERICAS LLC 0% due 11/ 7/23 53944RY7	2,441,562.50	2,451,493.06	98.014000	2,450,350.00	-1,143.06	151,130.71	6.168	5.74	0.25	0.25	0.25
3,000,000.000	LMA AMERICAS LLC 0% due 11/24/23 53944RYQ	2,882,965.00	2,936,880.00	97.743300	2,932,299.00	-4,581.00	162,747.55	5.550	5.77	0.30	0.30	0.30
3,000,000.000	Manhattan Asset Fdg 0% due 10/20/23 56274MXL	2,927,976.67	2,952,130.84	98.307800	2,949,234.00	-2,896.84	166,458.69	5.644	5.63	0.30	0.30	0.30
3,000,000.000	Manhattan Asset Fdg 0% due 12/11/23	2,911,541.67	2,926,208.34	97.495600	2,924,868.00	-1,340.34	178,566.71	6.105	5.74	0.30	0.30	0.30

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5,000,000.000	56274MZZ MANHATTAN ASSET FDG VR DUE 12/01/2023	5,000,000.00	5,000,000.00	99.845800	4,992,290.00	-7,710.00	263,500.00	5.278	5.47	0.52	0.51	0.51
20,618,726.470	56274WDD Midland States Bank FDIC ICS 70155	20,618,726.47	20,618,726.47	100.000000	20,618,726.47	0.00	1,098,978.12	5.330	5.31	2.13	2.11	2.12
6,000,000.000	60683DGJ MITSUBISHI UFJ-T&BC CDFR DUE 09/08/2023	6,000,000.00	6,000,000.00	99.886687	5,993,201.22	-6,798.78	313,800.00	5.236	5.80	0.62	0.61	0.62
3,500,000.000	60710RDV Mizuho Bank LTD NY CDFR 07/13/2023	3,500,000.00	3,500,000.00	99.980440	3,499,315.40	-684.60	187,950.00	5.371	5.90	0.36	0.36	0.36
4,000,000.000	60710TBN Mizuho Bank LTD NY CDFR 07/28/2023	4,000,000.00	4,000,000.00	99.968667	3,998,746.68	-1,253.32	217,200.00	5.432	5.83	0.41	0.41	0.41
1,750,000.000	62479LB2 MUFGBANK LTD/NY 0% due 2/ 2/24	1,682,525.83	1,696,321.66	96.647800	1,691,336.50	-4,985.16	95,074.09	5.621	5.87	0.17	0.17	0.17
3,000,000.000	62479MUL MUFGBANK LTD/NY 0% due 7/20/23	2,925,835.00	2,993,072.50	99.718100	2,991,543.00	-1,529.50	150,665.63	5.036	5.09	0.31	0.31	0.31
5,000,000.000	62479MYE MUFGBANK LTD/NY 0% due 11/14/23	4,806,875.00	4,904,152.78	97.909800	4,895,490.00	-8,662.78	265,154.55	5.416	5.74	0.51	0.50	0.50
7,000,000.000	PPG04UYV Mutual of Omaha Ins Funding Agreement	7,000,000.00	7,000,000.00	100.000000	7,000,000.00	0.00	418,600.00	5.980	5.98	0.72	0.72	0.72
2,000,000.000	63873JCF Natixis NY Branch 0% due 3/15/24	1,917,244.44	1,920,355.55	95.956900	1,919,138.00	-1,217.55	142,041.62	7.401	5.91	0.20	0.20	0.20
4,000,000.000	63873KVJ Natixis NY Branch 0% due 08/18/2023	3,841,900.00	3,973,064.44	99.282800	3,971,312.00	-1,752.44	215,800.95	5.434	5.42	0.41	0.41	0.41
1,500,000.000	63873KW1 Natixis NY Branch 0% due 9/ 1/23	1,465,002.08	1,486,625.00	99.068400	1,486,026.00	-599.00	83,134.44	5.594	5.55	0.15	0.15	0.15
4,175,000.000	63873KW7 Natixis NY Branch 0% due 9/ 7/23	4,065,385.38	4,134,356.38	98.977100	4,132,293.92	-2,062.45	229,015.07	5.542	5.55	0.43	0.42	0.43
5,000,000.000	Natixis NY Branch	4,823,825.00	4,912,275.00	98.104300	4,905,215.00	-7,060.00	269,219.69	5.488	5.75	0.51	0.50	0.50

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	0% due 11/ 1/23 63873KY1											
5,000,000.000	Natixis NY Branch CDFR due 11/15/2023 63873QD2	5,000,000.00	5,000,000.00	99.802481	4,990,124.05	-9,875.95	265,000.00	5.310	5.82	0.52	0.51	0.51
2,500,000.000	Natixis NY Branch CDFR due 02/16/2024 63873QD3	2,500,000.00	2,500,000.00	99.748337	2,493,708.42	-6,291.57	134,500.00	5.394	5.78	0.26	0.26	0.26
3,000,000.000	Natixis NY Branch CDFR due 01/12/2024 63873QF4	3,000,000.00	3,000,000.00	99.950295	2,998,508.85	-1,491.15	168,000.00	5.603	5.69	0.31	0.31	0.31
2,000,000.000	Natixis NY Branch CDFR due 04/12/2024 63873QF5	2,000,000.00	2,000,000.00	100.026080	2,000,521.60	521.60	114,800.00	5.739	5.71	0.21	0.20	0.21
20,868,090.240	NEXBANK, SSB FDIC ICS - Savings 65334	20,868,090.24	20,868,090.24	100.000000	20,868,090.24	0.00	1,110,182.40	5.320	5.30	2.15	2.14	2.15
4,000,000.000	NORDEA BANK ABP 5.1% DUE 01/06/2023 65558UA8	4,000,000.00	4,000,000.00	99.988400	3,999,536.00	-464.00	204,000.00	5.101	5.11	0.41	0.41	0.41
3,000,000.000	NORDEA BANK ABP CDFR 01/11/2024 65558UB2	3,000,000.00	3,000,000.00	99.608677	2,988,260.31	-11,739.69	168,900.00	5.652	6.22	0.31	0.31	0.31
3,500,000.000	NORDEA BANK ABP 5.03 DUE 08/17/2023 65558UC8	3,500,000.00	3,500,000.00	99.968600	3,498,901.00	-1,099.00	176,050.00	5.032	5.17	0.36	0.36	0.36
2,500,000.000	NORDEA BANK ABP 4.97% DUE 08/14/2023 65558UE9	2,500,000.00	2,500,000.00	99.967000	2,499,175.00	-825.00	124,250.00	4.972	5.14	0.26	0.26	0.26
3,000,000.000	Old Line Funding LLC 0% due 7/19/23 67983UUK	2,925,750.00	2,993,400.00	99.729500	2,991,885.00	-1,515.00	152,525.69	5.098	5.14	0.31	0.31	0.31
2,000,000.000	Old Line Funding LLC 0% due 10/25/23 67983UXR	1,923,584.44	1,968,206.66	98.227300	1,964,546.00	-3,660.66	103,153.58	5.251	5.65	0.20	0.20	0.20
4,000,000.000	Old Line Funding LLC 0% due 12/ 1/23 67983UZ1	3,843,980.00	3,912,420.00	97.648100	3,905,924.00	-6,496.00	215,497.50	5.517	5.74	0.40	0.40	0.40
4,000,000.000	Old Line Funding LLC FRCP due 08/29/2023 67984RLF	4,000,000.00	4,000,000.00	100.057300	4,002,292.00	2,292.00	230,400.00	5.757	5.17	0.41	0.41	0.41

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2,900,000.000	Pacific Life Short T 0% due 7/18/23 69448XUJ	2,814,640.92	2,893,873.75	99.746000	2,892,634.00	-1,239.75	150,728.08	5.211	5.09	0.30	0.30	0.30
2,500,000.000	Pacific Life Short T 0% due 9/15/23 69448XWF	2,419,400.00	2,474,511.11	98.872700	2,471,817.50	-2,693.61	127,400.84	5.154	5.47	0.26	0.25	0.25
5,000,000.000	Pacific Life Short T 0% due 12/19/23 69448XZK	4,819,444.44	4,877,944.44	97.429600	4,871,480.00	-6,464.44	270,469.94	5.552	5.62	0.50	0.50	0.50
2,000,000.000	PRICOA GLOBAL FUNDIN 0% due 8/15/23 74154GVF	1,919,616.67	1,987,338.89	99.339100	1,986,782.00	-556.89	108,489.21	5.461	5.32	0.21	0.20	0.20
3,750,000.000	PRICOA GLOBAL FUNDIN 0% due 9/21/23 74154GWM	3,621,645.83	3,707,916.66	98.791300	3,704,673.75	-3,242.91	194,508.77	5.250	5.44	0.38	0.38	0.38
2,000,000.000	PRICOA GLOBAL FUNDIN 0% due 10/25/23 74154GXR	1,921,233.33	1,967,700.00	98.280900	1,965,618.00	-2,082.00	104,765.13	5.330	5.48	0.20	0.20	0.20
5,000,000.000	Rabobank Nederland 0% due 2/ 1/24 21687AB1	4,817,666.67	4,838,179.17	96.678100	4,833,905.00	-4,274.17	299,687.63	6.200	5.85	0.50	0.50	0.50
3,000,000.000	Rabobank Nederland 0% due 3/ 4/24 21687AC4	2,876,475.00	2,887,912.50	96.172600	2,885,178.00	-2,734.50	181,632.47	6.295	5.84	0.30	0.30	0.30
2,000,000.000	Rabobank Nederland 0% due 3/ 8/24 21687AC8	1,917,950.00	1,924,331.67	96.110200	1,922,204.00	-2,127.67	122,679.21	6.382	5.84	0.20	0.20	0.20
3,000,000.000	RABOBANK NEDERLAND 5.3% due 12/14/23 21684XB3	3,000,000.00	3,000,000.00	99.814600	2,994,438.00	-5,562.00	159,000.00	5.310	5.70	0.31	0.31	0.31
5,000,000.000	RABOBANK NEDERLAND 5.42% due 12/08/23 21684XC6	5,000,000.00	5,000,000.00	99.886000	4,994,300.00	-5,700.00	271,000.00	5.426	5.67	0.52	0.51	0.51
5,000,000.000	RABOBANK NEDERLAND 5.73% due 06/03/24 21684XF6	5,000,000.00	5,000,000.00	99.916400	4,995,820.00	-4,180.00	286,500.00	5.735	5.82	0.52	0.51	0.51
2,500,000.000	RABOBANK NEDERLAND 5.26% due 9/29/2023 21684XZW	2,500,000.00	2,500,000.00	99.931600	2,498,290.00	-1,710.00	131,500.00	5.264	5.46	0.26	0.26	0.26
3,000,000.000	Rabobank NY VRCP Due 7/24/2023	3,000,000.00	3,000,000.00	100.031800	3,000,954.00	954.00	168,000.00	5.598	4.87	0.31	0.31	0.31

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2,000,000.000	21687CDF Royal Bank of Canada 0% due 7/25/23 78015DUR	1,961,947.22	1,993,705.56	99.645900	1,992,918.00	-787.56	106,419.58	5.340	5.12	0.21	0.20	0.21
2,500,000.000	Royal Bank of Canada CDFR 03/27/2024 78015JS6	2,500,000.00	2,500,000.00	99.966364	2,499,159.10	-840.90	144,000.00	5.762	5.81	0.26	0.26	0.26
2,500,000.000	Royal Bank of Canada VRCP due 10/03/2023 78015MA8	2,503,160.00	2,501,216.40	100.037100	2,500,927.50	-288.90	139,000.00	5.558	5.42	0.26	0.26	0.26
5,000,000.000	Skandinav Enskilda B CDFR due 10/10/23 83050PV6	5,000,000.00	5,000,000.00	99.897178	4,994,858.90	-5,141.10	274,500.00	5.496	5.86	0.52	0.51	0.51
4,000,000.000	Skandinav Enskilda B CDFR due 07/17/2023 83050PV9	4,000,000.00	4,000,000.00	99.980914	3,999,236.56	-763.44	211,600.00	5.291	5.68	0.41	0.41	0.41
4,000,000.000	Starbird Funding 0% due 10/16/23 85520MXG	3,889,288.89	3,938,166.67	98.359400	3,934,376.00	-3,790.67	220,402.58	5.602	5.66	0.41	0.40	0.40
4,000,000.000	Starbird Funding AFR due 09/01/2023 85520PGP	3,999,801.20	3,999,933.36	99.963100	3,998,524.00	-1,409.36	208,800.00	5.222	5.43	0.41	0.41	0.41
3,000,000.000	Starbird Funding AFR due 09/25/2023 85520PGV	3,000,000.00	3,000,000.00	100.001200	3,000,036.00	36.00	165,000.00	5.500	5.49	0.31	0.31	0.31
2,000,000.000	Starbird Funding CPFR Due 10/02/2023 85520PGW	2,000,000.00	2,000,000.00	100.009700	2,000,194.00	194.00	111,600.00	5.579	5.54	0.21	0.20	0.21
4,000,000.000	State Street B&T CDFR @ 07/14/23 8574P1MU	4,002,628.00	4,000,120.45	99.990592	3,999,623.68	-496.77	229,600.00	5.741	5.97	0.41	0.41	0.41
1,500,000.000	Sumitomo Mitsui Bank CDFR 10/25/2023 86565FVG	1,500,000.00	1,500,000.00	100.138939	1,502,084.08	2,084.09	90,150.00	6.002	5.58	0.16	0.15	0.15
3,500,000.000	Sumitomo Mitsui Bank CDFR 07/31/2023 86565FVT	3,511,305.00	3,501,648.65	100.001169	3,500,040.92	-1,607.73	208,250.00	5.950	5.92	0.36	0.36	0.36
7,000,000.000	Sumitomo Mitsui Bank CDFR 07/06/2023 86565FXL	7,006,419.00	7,000,167.45	100.000000	7,000,000.00	-167.45	382,200.00	5.460	5.44	0.72	0.72	0.72
1,000,000.000	Sumitomo Mitsui Bank	1,000,000.00	1,000,000.00	99.992397	999,923.97	-76.03	54,100.00	5.410	5.67	0.10	0.10	0.10

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5,000,000.000	CDFR 07/10/2023 86565FXX SUMITOMO MITSUI BKNY	5,000,000.00	5,000,000.00	99.996645	4,999,832.25	-167.75	275,500.00	5.510	5.52	0.52	0.51	0.51
5,000,000.000	CDFR 09/25/2023 86565FA8 Svenska Handelsbank	5,000,000.00	5,000,000.00	99.691157	4,984,557.85	-15,442.15	280,500.00	5.627	6.07	0.51	0.51	0.51
2,000,000.000	CDFR 03/01/2024 86959R3H Svenska Handelsbank	2,000,000.00	2,000,000.00	100.000000	2,000,000.00	0.00	111,400.00	5.570	5.57	0.21	0.20	0.21
4,500,000.000	CDFR 03/25/24 86959R3Z Svenska Handelsbank	4,500,000.00	4,500,000.00	99.330874	4,469,889.33	-30,110.67	243,000.00	5.436	6.76	0.46	0.46	0.46
7,000,000.000	5.4% 01/03/2024 86959RR5 Svenska Handelsbank	7,004,420.50	7,003,403.77	99.738975	6,981,728.25	-21,675.52	394,100.00	5.645	6.13	0.72	0.72	0.72
5,500,000.000	CDFR DUE 01/09/2024 86959RS4 Svenska Handelsbank	5,500,000.00	5,500,000.00	99.837830	5,491,080.65	-8,919.35	301,400.00	5.489	6.18	0.57	0.56	0.57
6,000,000.000	CDFR 09/22/2023 86959RW4 Swedbank (New York)	6,000,000.00	6,000,000.00	99.984600	5,999,076.00	-924.00	348,000.00	5.801	5.81	0.62	0.61	0.62
6,000,000.000	5.8% DUE 03/27/2024 87019WMN Swedbank (New York)	6,000,000.00	6,000,000.00	100.006500	6,000,390.00	390.00	336,000.00	5.600	5.56	0.62	0.61	0.62
4,000,000.000	5.6% DUE 11/28/2023 87019WMP Swedbank (New York)	4,000,000.00	4,000,000.00	99.998400	3,999,936.00	-64.00	234,000.00	5.850	5.85	0.41	0.41	0.41
4,000,000.000	5.85% DUE 06/27/2024 87019WMQ Thunder Bay Funding	4,000,000.00	4,000,000.00	99.988400	3,999,536.00	-464.00	218,400.00	5.461	5.50	0.41	0.41	0.41
4,000,000.000	AFR due 10/10/2023 88603AGA THUNDER BAY FUNDING	3,841,356.67	3,908,765.56	97.557500	3,902,300.00	-6,465.56	215,974.54	5.535	5.74	0.40	0.40	0.40
2,000,000.000	0% due 12/ 7/23 88602UZ7 TORONTO DOMINION BK	2,000,000.00	2,000,000.00	99.952100	1,999,042.00	-958.00	116,400.00	5.823	5.87	0.21	0.20	0.21
1,000,000.000	5.82% DUE 05/24/2024 89115BHG TORONTO DOMINION BK	999,501.57	999,620.24	99.742800	997,428.00	-2,192.24	54,000.00	5.414	5.93	0.10	0.10	0.10
	5.4% DUE 12/26/2023 89115BMT											

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2,500,000.000	TORONTO DOMINION BK CDFR DUE 9/29/2023 89115BNX	2,500,000.00	2,500,000.00	100.009300	2,500,232.50	232.50	138,750.00	5.549	5.49	0.26	0.26	0.26
4,000,000.000	TORONTO DOMINION BK 5.42% DUE 01/22/2024 89115BUK	4,000,000.00	4,000,000.00	99.717800	3,988,712.00	-11,288.00	216,800.00	5.435	5.93	0.41	0.41	0.41
4,000,000.000	TORONTO DOMINION BK 5.52% DUE 01/02/2024 89115BVX	4,000,000.00	4,000,000.00	99.812100	3,992,484.00	-7,516.00	220,800.00	5.530	5.90	0.41	0.41	0.41
3,500,000.000	TORONTO DOMINION BK 5.62% DUE 3/06/2024 89115BX7	3,500,000.00	3,500,000.00	99.773400	3,492,069.00	-7,931.00	196,700.00	5.633	5.95	0.36	0.36	0.36
2,000,000.000	TOYOTA MOTOR CREDIT 0% due 10/23/23 89233HXP	1,927,106.67	1,969,075.56	98.281000	1,965,620.00	-3,455.56	102,194.25	5.199	5.57	0.20	0.20	0.20
90,000,000.000	Truist Bank UNCOLL BANK DEPOSIT 888800	90,000,000.00	90,000,000.00	100.000000	90,000,000.00	0.00	4,815,000.00	5.350	5.33	9.29	9.22	9.26
179,519.580	US BANK NA UNCOLL BANK DEPOSIT 888410	179,519.58	179,519.58	100.000000	179,519.58	0.00	9,155.50	5.100	5.08	0.02	0.02	0.02
20,313,567.420	Valley National Bank LOC BANK DEPOSIT 700650	20,313,567.42	20,313,567.42	100.000000	20,313,567.42	0.00	1,075,095.56	5.293	5.27	2.10	2.08	2.09
20,685,378.780	Veritex Comm Bank LOC BANK DEPOSIT 700850	20,685,378.78	20,685,378.78	100.000000	20,685,378.78	0.00	1,102,530.69	5.330	5.31	2.14	2.12	2.13
2,500,000.000	Wells Fargo Bank NA CDFR 05/10/2024 95001KLY	2,500,000.00	2,500,000.00	100.935284	2,523,382.10	23,382.10	141,500.00	5.608	4.52	0.26	0.26	0.26
3,000,000.000	Westpac Banking Corp CDFR due 07/25/2023 96130AQG	3,000,000.00	3,000,000.00	99.971234	2,999,137.02	-862.98	172,800.00	5.762	6.17	0.31	0.31	0.31
3,000,000.000	Westpac Banking Corp 5.25% due 08/09/2023 96130AQY	3,000,000.00	3,000,000.00	99.988900	2,999,667.00	-333.00	157,500.00	5.251	5.24	0.31	0.31	0.31
3,000,000.000	Westpac Banking Corp NY 5.18% 7/12/2023 96130AQZ	3,000,000.00	3,000,000.00	99.998700	2,999,961.00	-39.00	155,400.00	5.180	5.10	0.31	0.31	0.31
4,500,000.000	Westpac Banking Corp 5.28% due 10/4/2023	4,500,000.00	4,500,000.00	99.939600	4,497,282.00	-2,718.00	237,600.00	5.283	5.44	0.46	0.46	0.46

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2,500,000.000	96130ARH Westpac Banking Corp 5.30% due 02/13/2024	2,500,000.00	2,500,000.00	99.717000	2,492,925.00	-7,075.00	132,500.00	5.315	5.76	0.26	0.26	0.26
1,500,000.000	96130ARZ Westpac Banking Corp NY 5.3% 11/16/2023	1,500,000.00	1,500,000.00	99.889600	1,498,344.00	-1,656.00	79,500.00	5.306	5.56	0.15	0.15	0.15
2,500,000.000	96130ASB Westpac Banking Corp NY 5.34% 02/16/2024	2,497,539.82	2,498,437.55	99.734200	2,493,355.00	-5,082.55	133,500.00	5.354	5.76	0.26	0.26	0.26
4,000,000.000	96130ASD Westpac Banking Corp 5.3% DUE 12/08/23	4,000,000.00	4,000,000.00	99.878400	3,995,136.00	-4,864.00	212,000.00	5.306	5.56	0.41	0.41	0.41
972,315,484.390	TOTAL PORTFOLIO	<u>965,762,072.57</u>	<u>969,167,654.37</u>		<u>968,623,278.99</u>	<u>-544,375.48</u>	<u>52,724,877</u>	<u>5.443</u>	<u>5.29</u>	<u>100.00</u>	<u>99.23</u>	<u>99.71</u>

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714,983.573 900,000.000	Ally Auto Receivable 4.62% Due 10/15/2025 02008MAB	714,926.73	714,940.38	99.580876	711,986.91	-2,953.47	33,032.24	4.639	4.81	1.08	1.08	1.08
1,000,000.000 1,000,000.000	Bank of America CC 0.34% 05/15/2026 05522RDC	951,171.88	964,224.60	97.679687	976,796.87	12,572.27	3,400.00	0.348	1.16	1.48	1.48	1.48
1,000,000.000 1,000,000.000	Bank of America CC 5% due 04/15/2028 05522RDF	1,013,323.71	1,012,860.21	99.485727	994,857.27	-18,002.94	50,000.00	5.026	5.12	1.51	1.50	1.50
306,408.268 375,000.000	BMW Vehicle LT 1.10% DUE 3/25/25 05601XAC	303,261.78	304,357.00	98.291108	301,172.08	-3,184.92	3,370.49	1.119	2.10	0.46	0.46	0.46
392,651.208 1,000,000.000	BMW Vehicle OT 2.52% DUE 12/26/24 05602RAB	392,622.98	392,622.98	99.352889	390,110.32	-2,512.66	9,894.81	2.536	2.96	0.59	0.59	0.59
1,336,999.999 1,337,000.000	BMW Vehicle OT 3.21% DUE 08/25/26 05602RAD	1,319,256.80	1,322,904.95	97.222958	1,299,870.95	-23,034.00	42,917.70	3.302	4.15	1.97	1.96	1.96
1,000,000.000 1,000,000.000	BMW Vehicle Owner 5.27% DUE 2/25/25 05593AAB	999,933.60	999,945.97	99.753207	997,532.07	-2,413.90	52,700.00	5.283	5.43	1.51	1.51	1.51
1,000,000.000 1,000,000.000	Capital One 1.04% DUE 11/15/26 14041NFY	930,507.81	950,405.15	94.155479	941,554.79	-8,850.36	10,400.00	1.105	2.86	1.43	1.42	1.42
400,000.000 400,000.000	Capital One 5.2% DUE 5/15/26 14043KAD	399,995.44	399,995.44	99.565729	398,262.92	-1,732.52	20,800.00	5.223	5.36	0.60	0.60	0.60
1,000,000.000 1,000,000.000	Capital One Prime Au 0.77% DUE 9/15/26 14044CAC	944,218.75	949,641.93	95.475861	954,758.61	5,116.68	7,700.00	0.806	2.23	1.45	1.44	1.44
1,200,000.000 1,200,000.000	Discover Card ENT 2.53% 10/15/2026 254683BZ	1,191,335.94	1,192,072.12	97.538449	1,170,461.39	-21,610.73	30,360.00	2.594	3.33	1.77	1.77	1.77
100,000.000 100,000.000	Discover Card ENT 0.58% Due 09/15/2026 254683CP	92,656.25	94,086.59	94.202430	94,202.43	115.84	580.00	0.616	2.46	0.14	0.14	0.14
91,292.680	Fed Govt Obligation Fund 60934N10	91,292.68	91,292.68	100.000000	91,292.68	0.00	4,500.73	4.930	4.91	0.14	0.14	0.14
1,998,258.162 2,150,000.000	FHLMC 3.49% Due 01/25/2024	1,972,893.28	1,987,198.08	98.914562	1,976,568.31	-10,629.77	69,739.21	3.528	5.43	2.99	2.99	2.99

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967,766.476	3137B7YY FHLMC	947,830.48	957,626.18	98.536990	953,607.96	-4,018.22	29,052.35	3.047	5.62	1.44	1.44	1.44
1,000,000.000	3.002% 1/25/2024 3137BWWD											
452,132.010	FNMA	451,142.97	451,833.90	98.755332	446,504.47	-5,329.43	15,282.06	3.423	6.34	0.68	0.67	0.67
500,000.000	3.38% DUE 12/01/2023 3138L5G2											
500,000.000	FNMA	492,226.56	497,498.44	99.007155	495,035.78	-2,462.66	17,900.00	3.616	6.50	0.75	0.75	0.75
500,000.000	3.58% DUE 11/01/2023 3138L5GN											
204,912.100	FNMA	195,362.88	195,422.38	95.209068	195,094.90	-327.48	5,020.35	2.573	5.27	0.30	0.29	0.29
250,000.000	2.45% DUE 4/1/2025 3138L85B											
471,370.207	FNMA	470,357.50	471,096.69	98.975510	466,541.07	-4,555.62	16,497.96	3.536	6.52	0.71	0.70	0.71
500,000.000	3.5% 11/01/2023 3140HRTK											
487,828.940	FNMA	466,486.43	466,806.90	93.491521	456,078.70	-10,728.20	14,634.87	3.209	3.60	0.69	0.69	0.69
550,000.000	3% DUE 05/01/2037 3140XHB7											
992,297.790	FNMA	964,544.46	964,544.46	96.554336	958,106.54	-6,437.92	39,691.91	4.143	4.31	1.45	1.45	1.45
1,000,000.000	4% 06/01/2038 31418ES7											
1,000,000.000	Ford Cr Auto Owners	999,895.10	999,895.10	99.696508	996,965.08	-2,930.02	55,700.00	5.587	5.68	1.51	1.51	1.51
1,000,000.000	5.57% 6/15/26 344930AB											
500,000.000	Ford Cr Auto Owners	499,993.25	499,993.25	99.601208	498,006.04	-1,987.21	26,150.00	5.251	5.32	0.75	0.75	0.75
500,000.000	5.23% 5/15/28 344930AD											
89,613.873	Ford Cr Auto Owners	89,607.40	89,607.40	99.702100	89,346.91	-260.49	654.18	0.732	0.98	0.14	0.14	0.14
1,000,000.000	0.73% 09/15/2024 345286AB											
47,584.862	Ford Cr Auto Owners	47,578.36	47,582.93	99.767338	47,474.15	-108.78	266.48	0.561	0.74	0.07	0.07	0.07
1,065,000.000	0.56% 10/15/2024 34533GAD											
412,000.000	Ford Cr Auto Owners	411,094.54	411,219.30	98.403047	405,420.55	-5,798.75	18,457.60	4.553	4.98	0.61	0.61	0.61
412,000.000	4.48 Due 12/15/2026 34535AAD											
379,635.777	Ford Credit Auto	378,574.56	378,584.28	97.943507	371,828.59	-6,755.69	1,556.51	0.419	1.43	0.56	0.56	0.56
921,000.000	0.41% 07/15/2025 34533YAD											
243,209.307	Ford Motor Credit	240,699.80	241,648.20	97.297608	236,636.84	-5,011.36	729.63	0.308	1.59	0.36	0.36	0.36

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505,000.000	0.3% 08/15/2025 34532NAC											
1,000,000.000	GM Financial Sec	948,984.38	967,117.39	95.692589	956,925.89	-10,191.50	6,800.00	0.711	2.07	1.45	1.45	1.45
1,000,000.000	0.68% DUE 09/16/26 362554AC											
4,882.354	GM Financial Sec	4,961.50	4,882.45	100.000000	4,882.35	-0.10	89.84	1.840	1.84	0.01	0.01	0.01
1,000,000.000	1.84% 9/16/2024 36258NAC											
359,192.180	GM Financial Sec	369,490.89	360,106.83	99.408181	357,066.41	-3,040.42	6,824.65	1.911	2.25	0.54	0.54	0.54
400,000.000	1.90% 3/17/25 36258NAD											
87,844.481	GM Financial Sec	89,155.29	88,364.50	99.557481	87,455.75	-908.75	1,308.88	1.497	1.80	0.13	0.13	0.13
1,000,000.000	1.49% 12/16/2024 36258VAD											
431,506.087	GM Financial Sec	423,718.76	426,251.69	97.521963	420,813.21	-5,438.48	1,510.27	0.359	1.45	0.64	0.64	0.64
1,000,000.000	0.35% 10/16/2025 36261LAC											
627,711.540	GM Financial Sec	606,967.64	616,012.36	98.583760	618,821.64	2,809.28	2,448.08	0.396	1.48	0.94	0.94	0.94
1,000,000.000	0.39% 10/21/2024 36262XAC											
750,000.000	GM Financial Sec	708,339.84	716,952.95	95.348446	715,113.34	-1,839.61	9,450.00	1.321	2.70	1.08	1.08	1.08
750,000.000	1.26% 11/16/2026 380146AC											
305,558.840	Harley-Davidson	304,949.81	304,979.65	97.611678	298,261.11	-6,718.54	1,130.57	0.379	1.24	0.45	0.45	0.45
785,000.000	04/15/2026 41284NAC											
112,584.412	Harley-Davidson	112,583.93	112,583.93	99.578470	112,109.83	-474.10	2,758.32	2.460	2.68	0.17	0.17	0.17
500,000.000	05/15/2025 41284YAB											
772,236.172	Honda Auto Rec HAROT	758,620.79	763,660.13	97.233731	750,874.04	-12,786.09	2,548.38	0.339	1.66	1.14	1.13	1.14
1,250,000.000	0.33% DUE 08/15/2025 43811JAC											
115,569.690	Honda Auto Rec HAROT	115,552.71	115,564.26	98.651559	114,011.30	-1,552.96	427.61	0.375	1.42	0.17	0.17	0.17
500,000.000	0.37% DUE 10/18/2024 43813KAC											
0.007	Honda Auto Rec HAROT	0.01	0.01	100.000000	0.01	0.00	0.00	1.830	1.82	0.00	0.00	0.00
0.007	1.83% DUE 01/18/2024 43813VAC											
500,000.000	Honda Auto Rec Owner	499,970.05	499,970.05	99.710212	498,551.06	-1,418.99	27,050.00	5.426	5.52	0.76	0.75	0.75
500,000.000	5.41% due 4/15/2026 437927AB											

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500,000.000	Honda Auto Rec Owner	499,919.00	499,919.00	99.261582	496,307.91	-3,611.09	24,650.00	4.967	5.12	0.75	0.75	0.75
500,000.000	4.93% due 11/15/2027 437927AC											
370,538.918	Honda Auto Rec Owner	370,507.98	370,507.98	99.156734	367,414.29	-3,093.69	5,335.76	1.452	2.10	0.56	0.56	0.56
1,000,000.000	1.44% 10/15/2024 43815BAB											
781,220.548	Honda Auto Rec Owner	781,184.85	781,196.77	99.263681	775,468.27	-5,728.50	29,764.50	3.838	4.26	1.17	1.17	1.17
1,000,000.000	3.81% 3/18/2025 43815PAB											
500,000.000	Hyundai Auto Lease	499,969.55	499,969.55	99.657341	498,286.71	-1,682.85	27,350.00	5.489	5.64	0.75	0.75	0.75
500,000.000	5.47% DUE 09/15/2025 448980AB											
500,000.000	Hyundai Auto Lease	499,988.60	499,988.60	99.238454	496,192.27	-3,796.33	25,750.00	5.190	5.43	0.75	0.75	0.75
500,000.000	5.15% DUE 06/15/2026 448980AD											
500,000.000	Hyundai Auto Lease	496,425.78	497,601.50	98.319490	491,597.45	-6,004.05	16,750.00	3.407	4.24	0.74	0.74	0.74
500,000.000	3.35% DUE 06/16/2025 44934LAD											
428,506.332	Hyundai Auto Rec	432,297.62	428,587.30	99.684714	427,155.31	-1,431.99	8,570.13	2.006	2.18	0.65	0.65	0.65
2,000,000.000	2.00% 04/15/2025 44891JAD											
151,633.936	Hyundai Auto Rec	150,994.24	151,399.48	99.488153	150,857.80	-541.68	500.39	0.332	0.86	0.23	0.23	0.23
500,000.000	0.33% 6/17/2024 44891VAC											
500,000.000	Hyundai Auto Rec	499,951.20	499,951.20	98.426597	492,132.98	-7,818.22	22,900.00	4.653	5.04	0.75	0.74	0.74
500,000.000	4.58% 04/15/2027 448979AD											
702,197.415	Hyundai Auto Rec	702,153.95	702,163.23	99.810438	700,866.32	-1,296.91	37,567.56	5.360	5.43	1.06	1.06	1.06
750,000.000	5.35% Due 11/17/2025 44933DAB											
67,346.286	Hyundai Auto Rec	67,537.73	67,416.12	99.569106	67,056.09	-360.03	323.26	0.482	0.78	0.10	0.10	0.10
880,000.000	0.48% 12/16/2024 44933FAC											
1,150,000.000	INT DEVELOPMENT FIN	1,150,000.00	1,150,000.00	99.972486	1,149,683.59	-316.41	0.00	0.000	0.19	1.74	1.74	1.74
	0% 08/21/2023 90376PDX											
2,090,000.000	MA Mutual Life Ins.	2,096,659.30	2,090,443.20	99.258215	2,074,496.69	-15,946.51	10,032.00	0.484	5.11	3.14	3.13	3.14
	0.48% 8/28/2023 57629WCV											
1,000,000.000	MA Mutual Life Ins.	946,090.00	968,366.86	96.214305	962,143.05	-6,223.81	6,000.00	0.624	5.61	1.46	1.45	1.45
	0.6% 04/12/2024											

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1,000,000.000	57629WDB MASS MUTUAL GLOBAL CFR 4/12/24	1,001,500.00	1,000,391.89	99.809445	998,094.45	-2,297.44	54,200.00	5.430	5.66	1.51	1.51	1.51
652,160.180	57629WDC Mercedes-Benz Auto 5.26% 10/15/2025	652,118.51	652,134.73	99.768558	650,650.81	-1,483.92	34,303.63	5.272	5.37	0.99	0.98	0.98
750,000.000	58768PAB Mercedes-Benz Auto 5.21% DUE 8/16/27	749,851.65	749,877.69	99.404338	745,532.54	-4,345.15	39,075.00	5.241	5.37	1.13	1.13	1.13
500,000.000	58768PAC Mercedes-Benz Auto 4.74% 01/15/2027	499,982.60	499,982.60	98.442344	492,211.72	-7,770.88	23,700.00	4.815	5.22	0.75	0.74	0.74
500,000.000	58768RAC Mercedes-Benz Auto 0.40% 11/15/23	0.01	0.01	100.000000	0.01	0.00	0.00	0.400	0.40	0.00	0.00	0.00
915,340.390	58769EAC Mercedes-Benz Auto 0.4% DUE 11/15/2024	885,202.19	900,062.19	98.492365	901,540.40	1,478.21	3,661.36	0.406	1.51	1.37	1.36	1.36
1,362,000.000	58769KAD Mercedes-Benz Auto 2.04% 01/15/2026	357,232.68	357,232.68	99.453312	356,421.39	-811.29	7,310.96	2.051	2.26	0.54	0.54	0.54
358,380.617	58769TAE Mercedes-Benz Auto 0.55% 02/18/2025	157,135.03	156,653.02	99.075236	154,931.45	-1,721.57	860.08	0.555	1.12	0.23	0.23	0.23
1,140,000.000	58769VAC Met Life Funding Inc 0.40% 01/07/2024	957,200.00	977,270.06	97.395743	973,957.43	-3,312.63	4,000.00	0.411	5.56	1.48	1.47	1.47
1,000,000.000	59217GGV Metlife Funding Agreement METLIFE1	2,000,000.00	2,000,000.00	100.000000	2,000,000.00	0.00	11,800.00	0.590	0.59	3.03	3.02	3.02
783,000.005	65479CAE Nissan Auto Rec Owne 0.71% 02/16/27	764,449.58	765,941.84	98.336487	769,974.70	4,032.86	5,559.30	0.722	1.18	1.17	1.16	1.16
783,000.000	65479JAD Nissan Auto Rec Owne 1.93% 07/15/24	0.00	0.00	100.000000	0.00	0.00	0.00	1.930	1.93	0.00	0.00	0.00
309,705.576	65479QAB Nissan Auto Rec Owne 1.32% 11/15/2024	309,692.69	309,692.69	99.221061	307,293.16	-2,399.53	4,088.11	1.330	1.89	0.47	0.46	0.46
1,000,000.000												
754,169.472		735,853.88	739,674.90	96.867069	730,541.86	-9,133.04	2,488.76	0.341	1.74	1.11	1.10	1.10

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1,000,000.000	0.33% 10/15/2025 65480BAC											
403,608.514	Nissan Auto Rec Owne	403,594.52	403,598.22	99.415600	401,249.83	-2,348.39	18,162.38	4.526	4.79	0.61	0.61	0.61
450,000.000	4.5% Due 08/15/2025 65480JAB											
500,000.000	Nissan Auto Rec Owne	499,966.05	499,972.95	99.549991	497,749.96	-2,222.99	25,500.00	5.123	5.38	0.75	0.75	0.75
500,000.000	5.10% Due 3/17/2025 65480VAB											
250,000.000	Nissan Auto Rec Owne	249,982.33	249,984.92	98.896287	247,240.72	-2,744.20	12,275.00	4.965	5.38	0.37	0.37	0.37
250,000.000	4.91% Due 1/15/2026 65480VAD											
500,000.000	Northwestern Mutual	476,465.00	484,504.18	96.395554	481,977.77	-2,526.41	3,000.00	0.622	5.67	0.73	0.73	0.73
	0.6% 03/25/2024 66815L2B											
1,000,000.000	NY Life Global Fundi	985,515.00	991,757.88	97.916874	979,168.74	-12,589.14	28,750.00	2.936	5.64	1.48	1.48	1.48
	2.875% DUE 4/10/24 64952WDG											
500,000.000	NY Life Global Fundi	484,585.00	496,917.00	98.478023	492,390.11	-4,526.89	2,000.00	0.406	5.41	0.75	0.74	0.74
	0.40% 10/21/2023 64952WDT											
1,095,000.000	PACIFIC LIFE GF II	1,055,043.45	1,086,023.46	98.842205	1,082,322.14	-3,701.32	5,475.00	0.506	5.58	1.64	1.64	1.64
	0.5% 09/23/2023 6944PL2C											
1,500,000.000	PRICOA GLOBAL FUNDIN	1,440,925.00	1,475,775.00	98.280900	1,474,213.50	-1,561.50	78,573.84	5.330	5.48	2.23	2.23	2.23
	0% due 10/25/23 74154GXR											
250,000.000	Rabobank Nederland	249,827.50	249,969.60	97.210924	243,027.31	-6,942.29	937.50	0.386	5.76	0.37	0.37	0.37
	0.375% DUE 01/12/24 21688AAQ											
1,000,000.000	TD Bank	955,580.00	969,257.34	96.648223	966,482.23	-2,775.11	5,500.00	0.569	5.66	1.46	1.46	1.46
	0.55% 03/04/2024 89114QCQ											
691,103.333	TOYOTA AUTO RCVB OWN	663,783.15	671,917.31	96.806561	669,033.37	-2,883.94	1,796.87	0.269	1.63	1.01	1.01	1.01
1,000,000.000	0.26% 11/17/2025 89190GAC											
1,000,000.000	TOYOTA AUTO RCVB OWN	999,959.60	999,970.65	99.551623	995,516.23	-4,454.42	50,500.00	5.073	5.24	1.51	1.50	1.50
1,000,000.000	5.05% 1/15/2026 891940AB											
1,000,000.000	TOYOTA AUTO RCVB OWN	993,093.58	993,107.07	98.575259	985,752.59	-7,354.48	46,300.00	4.697	5.01	1.49	1.49	1.49
1,000,000.000	4.63% 9/15/2027 891940AC											

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100,070.659 500,000.000	TOYOTA AUTO RCVB OWN 0.35% 01/15/25 89236XAC	100,052.01	100,063.92	98.955623	99,025.54	-1,038.38	350.25	0.354	1.03	0.15	0.15	0.15
167,068.745 1,385,000.000	Toyota Auto Rec Owner 10/15/2024 89237VAB	167,524.53	167,221.97	99.355039	165,991.22	-1,230.75	735.10	0.443	0.94	0.25	0.25	0.25
110,728.130 1,620,000.000	Toyota Auto Rec 1.36% 8/15/2024 89239RAC	112,237.67	111,235.44	99.663281	110,355.29	-880.15	1,505.90	1.365	1.66	0.17	0.17	0.17
950,000.000	U.S. Treasury 4.25% 12/31/2024 91282CGD	950,593.75	950,495.85	98.619141	936,881.84	-13,614.01	40,375.00	4.310	5.22	1.42	1.42	1.42
2,500,000.000	US Treasury 2.25% DUE 03/31/2024 91282CEG	2,435,307.42	2,453,503.71	97.671875	2,441,796.88	-11,706.83	56,250.00	2.304	5.45	3.70	3.69	3.69
1,410,000.000	US Treasury 3.00% DUE 6/30/2024 91282CEX	1,385,507.81	1,391,081.88	97.654297	1,376,925.59	-14,156.29	42,300.00	3.072	5.47	2.09	2.08	2.08
1,000,000.000	US Treasury 4.25% DUE 9/30/2024 91282CFN	998,828.13	998,828.13	98.693359	986,933.59	-11,894.54	42,500.00	4.306	5.34	1.49	1.49	1.49
1,915,000.000	US TREASURY 2.625% DUE 12/31/23 9128285U	1,889,096.29	1,905,125.56	98.710938	1,890,314.46	-14,811.10	50,268.75	2.659	5.27	2.86	2.86	2.86
242,248.060 1,000,000.000	Verizon Owner Trust 0.41% 04/21/25 92348CAA	242,617.10	242,313.07	98.962067	239,733.69	-2,579.38	993.22	0.414	0.99	0.36	0.36	0.36
1,000,000.000 1,000,000.000	Verizon Owner Trust 0.5% 05/20/27 92348KAA	936,992.19	947,479.75	95.433963	954,339.63	6,859.88	5,000.00	0.524	1.71	1.45	1.44	1.44
500,000.000 500,000.000	Verizon Owner Trust 0.99% DUE 4/20/2028 92348KAD	462,343.75	474,060.24	94.124889	470,624.45	-3,435.80	4,950.00	1.052	2.28	0.71	0.71	0.71
500,000.000 500,000.000	Verizon Owner Trust 1.04% DUE 01/20/2027 92348KAL	486,386.72	499,002.48	99.814812	499,074.06	71.58	5,200.00	1.042	1.09	0.76	0.75	0.75
1,000,000.000 1,000,000.000	Verizon Owner Trust 4.89% DUE 4/20/2028 92348KBL	999,984.30	999,984.30	98.912872	989,128.72	-10,855.58	48,900.00	4.944	5.15	1.50	1.49	1.50
500,000.000 500,000.000	Volkswagen Auto Loan 5.5% 12/21/26	499,975.70	499,975.70	99.713076	498,565.38	-1,410.32	27,500.00	5.516	5.59	0.76	0.75	0.75

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	92867WAB											
500,000.000	Volkswagen Auto Loan	499,876.70	499,876.70	99.653873	498,269.36	-1,607.34	25,100.00	5.037	5.10	0.75	0.75	0.75
500,000.000	5.02% 06/20/28											
	92867WAD											
471,723.558	Volkswagen Auto Loan	451,398.68	456,300.19	96.224127	453,911.88	-2,388.31	4,811.58	1.060	2.33	0.69	0.69	0.69
474,000.000	1.02% Due 06/22/2026											
	92868KAC											
424,637.339	World Omni Auto Rcv	424,598.96	424,598.96	99.032255	420,527.93	-4,071.03	11,762.45	2.797	3.21	0.64	0.64	0.64
750,000.000	2.77% DUE 10/15/25											
	98163QAB											
493,395.994	World Omni Auto Rcv	493,344.44	493,357.27	99.058208	488,749.23	-4,608.04	18,403.67	3.765	4.10	0.74	0.74	0.74
650,000.000	3.73% DUE 3/16/2026											
	98163TAB											
324,552.420	World Omni Auto Rcv	324,691.87	324,584.18	98.765442	320,545.63	-4,038.55	2,044.68	0.638	1.30	0.49	0.48	0.48
1,500,000.000	0.63% 05/15/25											
	98163WAC											
100,000.000	World Omni Auto Rcv	99,977.21	99,983.18	95.609959	95,609.96	-4,373.22	1,660.00	1.736	2.86	0.14	0.14	0.14
100,000.000	1.66% 05/17/2027											
	98164GAC											
500,000.000	World Omni Auto Rcv	499,995.90	499,996.35	99.527003	497,635.02	-2,361.34	25,900.00	5.205	5.35	0.75	0.75	0.75
500,000.000	5.18% DUE 7/15/26											
	98164JAB											
500,000.000	World Omni Auto Rcv	499,957.55	499,957.55	99.483919	497,419.59	-2,537.95	26,250.00	5.277	5.42	0.75	0.75	0.75
500,000.000	5.25% 11/16/26											
	98164QAB											
500,000.000	World Omni Auto Rcv	499,888.50	499,888.50	98.573335	492,866.67	-7,021.82	23,300.00	4.727	4.99	0.75	0.74	0.75
500,000.000	4.66% 05/15/28											
	98164QAD											
67,175,745.011	TOTAL PORTFOLIO	66,099,483.50	66,454,449.24		66,023,119.94	-431,329.43	1,794,708	2.718	4.10	100.00	99.77	99.80
66,194,000.007												

