



MONTHLY SUMMARY REPORT

State Board of Administration of Florida

August 2024

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Past performance is no guarantee of future results.

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

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

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

INTRODUCTION

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

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

This report, which covers the period from August 1, 2024, through August 31, 2024, has been prepared by the SBA with input from Federated Hermes (“Federated”), investment advisor for Florida PRIME in a format intended to comply with the statute.

DISCLOSURE OF MATERIAL IMPACTS

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

PRIME™ STATISTICS

(As of August 31, 2024)

Total Participants

813

Florida PRIME™

Total Participant Balance
\$24,381,332,043

Total Number of Accounts
1,508

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

It should be no surprise when the financial markets get ahead of themselves. And we don't need to be an expert at behavioral economics to know rational investors don't exist. But that doesn't make it any less frustrating when traders get over their skis, adding volatility and detracting from liquidity in the market. Just as they did late last year, markets are betting the Federal Reserve cuts rates faster than policymakers have indicated and, importantly, faster than the data is supporting.

Provoked by the Labor Department's substantial downward revision of jobs added this past year and Chair Jerome Powell's dovish comments at the Federal Reserve's central bank symposium at Jackson Hole, Wyo., the futures market has increased the odds of a 50-basis point cut in September policy-setting meeting. We don't agree, expecting a quarter-point reduction. The air is thinner near the Grand Tetons, but it's the markets that seem to be affected by the altitude.

Case in point is that downgrade of the employment figure. The Dept. said that the economy added 818,000 fewer jobs over the past 12 months through March than it had reported. Because that is the largest downward revision since 2009, investors seem to be treating it as the mark of an imminent recession. But we have always felt the Fed is comfortable with monthly additions of around 150,000 jobs as it describes an economy growing at a reasonable pace. Well, the new average is 174,000—not as “red hot” as before the revision, but with a robustness still indicative of a soft landing.

While monetary policy works with a lag, the Fed likely views the labor market as supporting a soft landing, not a free fall. Powell, for one, doesn't appear to be panicking, saying, “We do not seek or

welcome further cooling in labor market conditions,” in his address in Jackson Hole. In our minds, it would take an extraordinarily weak August payroll number combined with a large jump in the unemployment rate to shift our expectations from a quarter-point to a half-point cut at the September FOMC meeting. On the flip side, the data would have to be very strong to derail the Fed from easing at all. Inflation prints between now and then also are key, of course. Policymakers will have seen all three major government reports—July PCE and August CPI and PPI—before they meet Sept. 16-18, and the same logic applies.

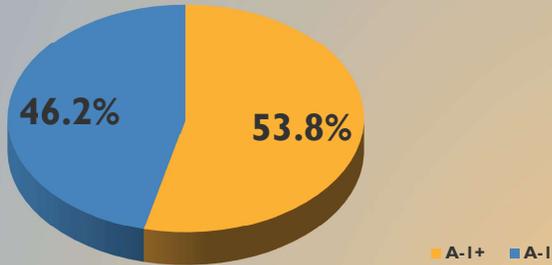
Unfortunately for cash managers, the more investors infer, the more they interfere. The yield curve has now completely inverted. For those of us who expect at most 75 basis-points of cuts in the fed funds target range (now 5.25-5.5%) by year-end, it's hard to rationalize buying securities offering the corresponding deflated yields. So, in August, the Pool manager primarily bought instruments in the short end of the money market yield curve, focusing on bank and commercial paper, both fixed and variable rate.

The summer outflow season continued in August, with the assets under management of the Pool again falling by \$500 million to reach \$24.40 billion. The Pool's manager shortened the portfolio's Weighted Average Maturity (WAM) by four days to end at 41 days and its Weighted Average Life (WAL) by six days to 77 days.

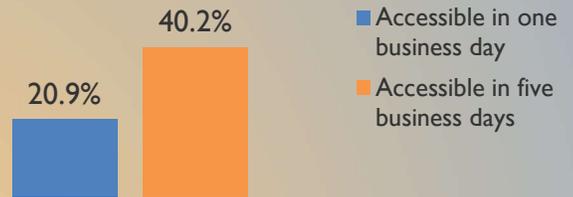
The yield of the portfolio declined by 2 basis points to end at 5.52%. At the end of the month, yields on 1-, 3-, 6- and 12-month U.S. Treasuries were 5.37%, 5.27%, 5.09% and 4.75%, respectively.

PORTFOLIO COMPOSITION FOR AUGUST 2024

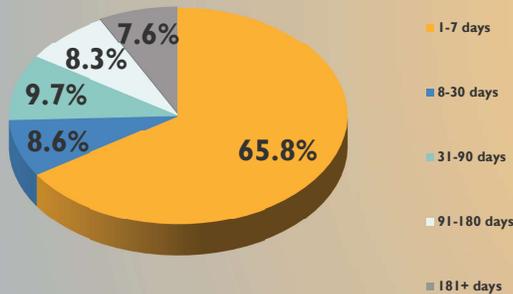
CREDIT QUALITY COMPOSITION



HIGHLY LIQUID HOLDINGS



EFFECTIVE MATURITY SCHEDULE



TOP HOLDINGS & AVG. MATURITY

1. Australia & New Zealand Banking Group Ltd.	5.0%
2. Cooperatieve Rabobank UA	5.0%
3. Bank of Montreal	5.0%
4. ABN Amro Bank NV	5.0%
5. Mitsubishi UFJ Financial Group, Inc.	4.9%
6. National Bank of Canada	4.7%
7. Toronto Dominion Bank	4.7%
8. Mizuho Financial Group, Inc.	4.2%
9. DNB Bank ASA	4.1%
10. Sheffield Receivables Company LLC	3.6%

SEC Weighted Average Maturity (WAM)

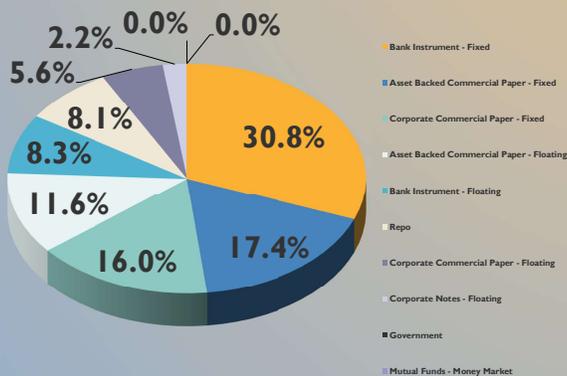
41 Days

Weighted Average Life (Spread WAL)

77 Days

Percentages based on total value of investments

PORTFOLIO COMPOSITION



FUND PERFORMANCE THROUGH AUGUST 2024

Florida PRIME Performance Data			
	Annualized Net Participant Yield ¹	Net-of-Fee Benchmark ²	Above (Below) Benchmark
One Month	5.62%	5.20%	0.42%
Three Months	5.63%	5.28%	0.34%
One Year	5.69%	5.35%	0.35%
Three Years	3.64%	3.32%	0.33%
Five Years	2.48%	2.23%	0.25%
Ten Years	1.85%	1.60%	0.25%
Since 1/96	2.57%	2.34%	0.23%

Note: Net asset value at month end: \$24,391 million, which includes investments at market value, plus all cash, accrued interest receivable and payables.

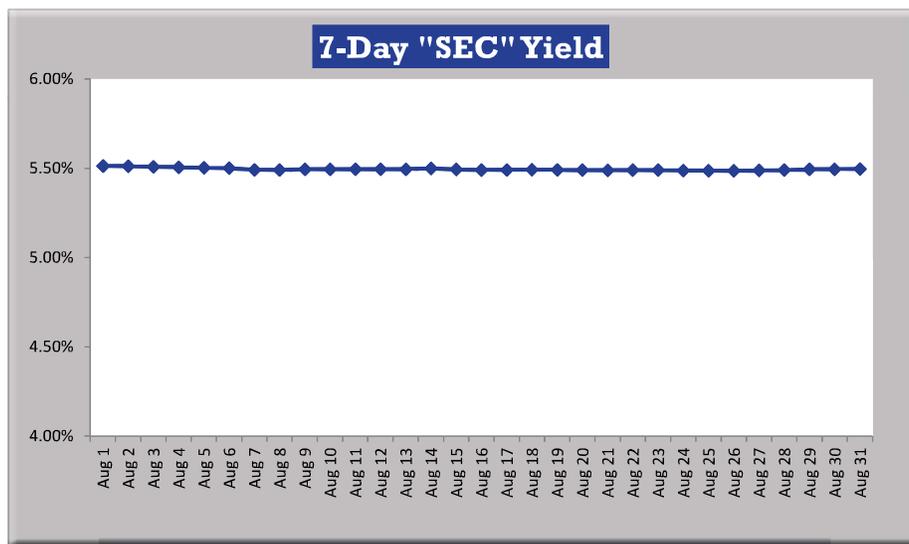
¹Net of fees. Participant yield is calculated on a 365-day basis and includes adjustments for expenses and other accounting items to reflect realized earnings by participants.

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

ABOUT ANNUALIZED YIELDS:

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

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



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

PRIME ACCOUNT SUMMARY FOR AUGUST 2024

Summary of Cash Flows		
Opening Balance (08/01/24)	\$	24,918,593,498
Participant Deposits		2,021,557,264
Gross Earnings		115,127,559
Participant Withdrawals		(2,673,247,759)
Fees		(698,519)
Closing Balance (08/31/24)	\$	24,381,332,043
Net Change over Month	\$	(537,261,455)

Detailed Fee Disclosure			
August		Amount	Basis Point Equivalent*
SBA Client Service, Account Mgt. & Fiduciary Oversight Fee	\$	208,733.96	1.02
Federated Investment Management Fee		453,504.54	2.21
BNY Mellon Custodial Fee**		22,541.90	0.11
Bank of America Transfer Agent Fee		4,430.55	0.02
S&P Rating Maintenance Fee		4,234.97	0.02
Audit/External Review Fees		5,072.83	0.02
Total Fees	\$	698,518.75	3.40

*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 \$24,649,962,771.

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

The data included in this report is unaudited.

INVENTORY OF HOLDINGS FOR AUGUST 31, 2024

Security Name	Security Classification	Cpn	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
1320 W Jefferson LLC, Sep 01, 2060	VARIABLE RATE DEMAND NOTE	5.45	9/1/2060	9/5/2024	5,500,000	5.53	\$5,500,000	\$5,500,000	\$0
ABN Amro Bank NV, Amsterdam TD	TIME DEPOSIT	5.33	9/5/2024		1,215,000,000	5.42	\$1,215,000,000	\$1,215,000,000	\$0
AJC Capital, LLC, Jan 01, 2042	VARIABLE RATE DEMAND NOTE	5.45	1/1/2042	9/5/2024	5,530,000	5.45	\$5,530,000	\$5,530,000	\$0
ARI Fleet Lease Trust 2024-A, A1, 5.568%, 03/14/2025	ASSET BACKED NOTE	5.57	3/14/2025		10,533,447	5.57	\$10,533,447	\$10,535,503	\$2,056
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/3/2024		200,000,000	5.42	\$199,881,556	\$199,881,428	-\$128
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/3/2024		75,000,000	5.49	\$74,955,250	\$74,955,536	\$286
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/5/2024		155,000,000	5.42	\$154,862,308	\$154,862,087	-\$221
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/9/2024		150,000,000	5.49	\$149,776,667	\$149,777,720	\$1,053
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/10/2024		170,000,000	5.44	\$169,722,617	\$169,722,980	\$363
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		10/1/2024		85,000,000	5.42	\$84,599,556	\$84,600,059	\$503
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/18/2025		100,000,000	5.09	\$97,668,444	\$97,683,415	\$14,971
Anglesea Funding LLC, Feb 07, 2025	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.55	2/7/2025	9/2/2024	100,000,000	5.63	\$100,000,000	\$99,999,501	-\$499
Archer 1 LLC, Jun 01, 2060	VARIABLE RATE DEMAND NOTE	5.45	6/1/2060	9/5/2024	18,000,000	5.53	\$18,000,000	\$18,000,000	\$0
Atlantic Asset Securitization LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/18/2024		80,000,000	5.57	\$79,772,000	\$79,775,406	\$3,406
Australia & New Zealand Banking Group, Melbourne TD	TIME DEPOSIT	5.33	9/4/2024		1,225,000,000	5.42	\$1,225,000,000	\$1,225,000,000	\$0
BPCE SA CP4-2	COMMERCIAL PAPER - 4-2		11/21/2024		200,000,000	5.36	\$197,602,222	\$197,647,872	\$45,650
BWF Forge TL Properties Owner LLC, May 01, 2059	VARIABLE RATE DEMAND NOTE	5.45	5/1/2059	9/5/2024	28,500,000	5.45	\$28,500,000	\$28,500,000	\$0
Bank of America N.A. CD	CERTIFICATE OF DEPOSIT	5.18	1/24/2025		114,000,000	5.20	\$114,000,000	\$114,026,567	\$26,567
Bank of America N.A. CD	CERTIFICATE OF DEPOSIT	5.22	2/5/2025		95,000,000	5.24	\$95,000,000	\$95,049,435	\$49,435
Bank of America N.A. CD	CERTIFICATE OF DEPOSIT	5.20	2/10/2025		50,000,000	5.22	\$50,000,000	\$50,023,797	\$23,797
Bank of America N.A. CD	CERTIFICATE OF DEPOSIT	5.48	5/9/2025		42,000,000	5.50	\$42,000,000	\$42,195,660	\$195,660
Bank of America N.A. CD	CERTIFICATE OF DEPOSIT	5.53	5/28/2025		95,000,000	5.55	\$95,000,000	\$95,555,160	\$555,160
Bank of America N.A. Triparty Repo Overnight Fixed	REPO TRIPARTY OVERNIGHT FIXED	5.33	9/3/2024		1,722,000,000	5.40	\$1,722,000,000	\$1,722,000,000	\$0
Bank of America N.A., Jul 31, 2025	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.70	7/31/2025	9/2/2024	100,000,000	5.78	\$100,000,000	\$100,005,036	\$5,036
Bank of America, N.A. CD	CERTIFICATE OF DEPOSIT	6.00	9/23/2024		50,000,000	5.99	\$50,000,000	\$50,013,932	\$13,932
Bank of Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	5.50	6/10/2025		100,000,000	5.52	\$100,000,000	\$100,600,738	\$600,738
Bank of Montreal CP4-2	COMMERCIAL PAPER - 4-2		1/27/2025		35,000,000	5.15	\$34,288,333	\$34,292,708	\$4,375
Bank of Montreal CP4-2	COMMERCIAL PAPER - 4-2		5/2/2025		105,000,000	5.56	\$101,248,438	\$101,738,523	\$490,085
Bank of Montreal CP4-2	COMMERCIAL PAPER - 4-2		5/8/2025		25,000,000	5.52	\$24,091,868	\$24,206,706	\$114,838
Bank of Montreal CP4-2	COMMERCIAL PAPER - 4-2		6/24/2025		150,000,000	5.45	\$143,605,417	\$144,454,551	\$849,134
Bank of Montreal, Jan 06, 2025	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.84	1/6/2025	9/2/2024	165,000,000	5.92	\$165,000,000	\$165,182,610	\$182,610
Bank of Montreal, Jan 06, 2025	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.71	1/6/2025	9/2/2024	135,000,000	5.79	\$135,000,000	\$135,087,786	\$87,786
Bank of Montreal, Jan 06, 2025	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.71	1/6/2025	9/2/2024	175,000,000	5.79	\$175,000,000	\$175,113,608	\$113,608
Bank of Montreal, Mar 07, 2025	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.63	3/7/2025	9/2/2024	100,000,000	5.71	\$100,000,000	\$100,049,244	\$49,244
Bank of Montreal, Mar 12, 2025	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.63	3/12/2025	9/2/2024	200,000,000	5.71	\$200,000,000	\$200,092,326	\$92,326
Bank of Montreal, Sep 16, 2024	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.90	9/16/2024	9/2/2024	40,200,000	5.98	\$40,200,000	\$40,208,487	\$8,487
Bank of Nova Scotia, Toronto CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	6.00	10/18/2024		52,000,000	5.99	\$52,000,000	\$52,034,805	\$34,805
Bank of Nova Scotia, Toronto, Jan 03, 2025	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.71	1/3/2025	9/2/2024	170,000,000	5.79	\$170,000,000	\$170,103,865	\$103,865
Barton Capital S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/5/2024		50,000,000	5.48	\$49,955,333	\$49,955,512	\$179
Barton Capital S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/10/2024		30,000,000	5.47	\$29,950,958	\$29,951,114	\$156
Barton Capital S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/12/2024		50,000,000	5.47	\$49,903,403	\$49,903,773	\$370
Barton Capital S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/20/2024		20,000,000	5.46	\$19,937,583	\$19,937,630	\$47
Barton Capital S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		10/28/2024		50,000,000	5.33	\$49,573,889	\$49,573,507	-\$382

See notes at end of table.

INVENTORY OF HOLDINGS FOR AUGUST 31, 2024

Security Name	Security Classification	Cpn	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
Bedford Row Funding Corp., Dec 12, 2024	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	5.56	12/12/2024	9/2/2024	100,000,000	5.64	\$100,000,000	\$100,019,968	\$19,968
Bedford Row Funding Corp., Jan 08, 2025	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	5.56	1/8/2025	9/2/2024	50,000,000	5.64	\$50,000,000	\$50,007,448	\$7,448
Bedford Row Funding Corp., Jan 16, 2025	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	5.56	1/16/2025	9/2/2024	75,000,000	5.64	\$75,000,000	\$75,005,936	\$5,936
Bedford Row Funding Corp., Oct 16, 2024	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	5.62	10/16/2024	9/2/2024	80,000,000	5.70	\$80,000,000	\$80,016,229	\$16,229
Bedford Row Funding Corp., Sep 23, 2024	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	5.53	9/23/2024	9/2/2024	100,000,000	5.61	\$100,000,000	\$100,005,424	\$5,424
Bennington Stark Capital Co., LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/3/2024		30,000,000	5.45	\$29,982,167	\$29,982,157	-\$9
Bennington Stark Capital Co., LLC, Oct 04, 2024	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.51	10/4/2024	9/2/2024	120,000,000	5.59	\$120,000,000	\$120,001,600	\$1,600
Bennington Stark Capital Co., LLC, Oct 08, 2024	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.51	10/8/2024	9/2/2024	40,000,000	5.59	\$40,000,000	\$40,000,578	\$578
CIESCO, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		10/7/2024		10,000,000	5.55	\$9,943,950	\$9,944,337	\$387
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	5.53	4/10/2025		150,000,000	5.55	\$150,000,000	\$150,598,214	\$598,214
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	5.55	4/17/2025		15,000,000	5.57	\$15,000,000	\$15,065,282	\$65,282
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	5.50	5/23/2025		100,000,000	5.52	\$100,000,000	\$100,536,031	\$536,031
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	6.00	10/17/2024		25,000,000	5.99	\$25,000,000	\$25,015,854	\$15,854
Canadian Imperial Bank of Commerce CP4-2	COMMERCIAL PAPER - 4-2		2/4/2025		50,000,000	5.20	\$48,920,333	\$48,940,113	\$19,779
Canadian Imperial Bank of Commerce CP4-2	COMMERCIAL PAPER - 4-2		5/22/2025		200,000,000	5.52	\$192,330,458	\$193,353,898	\$1,023,440
Canadian Imperial Bank of Commerce, Jan 03, 2025	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.84	1/3/2025	9/2/2024	110,000,000	5.92	\$110,000,000	\$110,151,109	\$151,109
Chariot Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/16/2024		50,000,000	5.47	\$49,873,681	\$49,874,326	\$645
Chariot Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/18/2024		55,000,000	5.47	\$54,844,701	\$54,845,591	\$890
Chariot Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/30/2024		89,100,000	5.56	\$88,687,220	\$88,693,613	\$6,394
Chariot Funding LLC, Dec 03, 2024	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.65	12/3/2024	9/2/2024	95,000,000	5.73	\$95,000,000	\$95,037,888	\$37,888
Chariot Funding LLC, Dec 16, 2024	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.65	12/16/2024	9/2/2024	35,000,000	5.73	\$35,000,000	\$35,013,160	\$13,160
Chariot Funding LLC, Dec 17, 2024	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.65	12/17/2024	9/2/2024	50,000,000	5.73	\$50,000,000	\$50,018,378	\$18,378
Chariot Funding LLC, Mar 04, 2025	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.67	3/4/2025	9/2/2024	125,000,000	5.75	\$125,000,000	\$125,021,451	\$21,451
Chariot Funding LLC, Mar 14, 2025	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.67	3/14/2025	9/2/2024	35,000,000	5.75	\$35,000,000	\$35,009,625	\$9,625
Chariot Funding LLC, Mar 20, 2025	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.63	3/20/2025	9/2/2024	50,000,000	5.71	\$50,000,000	\$50,003,222	\$3,222
Chariot Funding LLC, Mar 24, 2025	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.67	3/24/2025	9/2/2024	130,000,000	5.75	\$130,000,000	\$130,009,900	\$9,900
Chesham Finance LLC Series III CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/3/2024		150,000,000	5.44	\$149,911,000	\$149,911,071	\$71
Chesham Finance LLC Series III CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/10/2024		150,000,000	5.43	\$149,844,250	\$149,844,250	\$0
Chesham Finance LLC Series IV CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/4/2024		200,000,000	5.43	\$199,851,667	\$199,851,746	\$79
Chesham Finance LLC Series VII CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/12/2024		45,000,000	5.47	\$44,912,900	\$44,913,396	\$496
Citibank N.A., New York, Jan 10, 2025	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.73	1/10/2025	9/2/2024	220,000,000	5.81	\$220,000,000	\$220,144,474	\$144,474
Citibank N.A., New York, Oct 28, 2024	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.93	10/28/2024	9/2/2024	100,000,000	6.01	\$100,000,000	\$100,080,601	\$80,601
Citibank NA, New York CD	CERTIFICATE OF DEPOSIT	6.01	9/18/2024		130,000,000	6.00	\$130,000,000	\$130,026,079	\$26,079
City Furniture, Inc., Aug 01, 2044	VARIABLE RATE DEMAND NOTE	5.38	8/1/2044	9/5/2024	77,000,000	5.38	\$77,000,000	\$77,000,000	\$0
Collateralized Commercial Paper FLEX Co., LLC, Mar 05, 2025	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.61	3/5/2025	9/2/2024	115,000,000	5.69	\$115,000,000	\$115,001,558	\$1,558

See notes at end of table.

INVENTORY OF HOLDINGS FOR AUGUST 31, 2024

Security Name	Security Classification	Cpn	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
Collateralized Commercial Paper FLEX Co., LLC, Mar 10, 2025	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.61	3/10/2025	9/2/2024	150,000,000	5.69	\$150,000,000	\$150,000,000	\$0
Collateralized Commercial Paper FLEX Co., LLC, Mar 10, 2025	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.61	3/10/2025	9/2/2024	75,000,000	5.69	\$75,000,000	\$74,999,139	-\$861
Collateralized Commercial Paper FLEX Co., LLC, Mar 24, 2025	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.61	3/24/2025	9/2/2024	70,000,000	5.69	\$70,000,000	\$70,000,000	\$0
Collateralized Commercial Paper V Co. LLC, Dec 02, 2024	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.63	12/2/2024	9/2/2024	100,000,000	5.71	\$100,000,000	\$100,039,925	\$39,925
Collateralized Commercial Paper V Co. LLC, Mar 20, 2025	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.61	3/20/2025	9/2/2024	45,000,000	5.69	\$45,000,000	\$45,000,000	\$0
Collateralized Commercial Paper V Co. LLC, Mar 25, 2025	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.61	3/25/2025	9/2/2024	50,000,000	5.69	\$50,000,000	\$50,003,500	\$3,500
Cooperatieve Rabobank UA TD	TIME DEPOSIT	5.33	9/3/2024		520,000,000	5.42	\$520,000,000	\$520,000,000	\$0
Cooperatieve Rabobank UA TD	TIME DEPOSIT	5.33	9/4/2024		700,000,000	5.42	\$700,000,000	\$700,000,000	\$0
Credit Agricole Corporate and Investment Bank, Nov 08, 2024	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.58	11/8/2024	9/2/2024	30,000,000	5.56	\$30,005,626	\$30,010,862	\$5,236
DNB Bank ASA TD	TIME DEPOSIT	5.32	9/3/2024		1,000,000,000	5.41	\$1,000,000,000	\$1,000,000,000	\$0
Dino P. Kanelos Irrevocable Trust, Sep 01, 2041	VARIABLE RATE DEMAND NOTE	5.45	9/1/2041	9/5/2024	4,515,000	5.45	\$4,515,000	\$4,515,000	\$0
Dreyfus Government Cash Management Fund	OVERNIGHT MUTUAL FUND	5.19	9/3/2024		0	5.28	\$0	\$0	\$0
EDMC Group, Inc., (Series 2024-2) , Dec 01, 2054	VARIABLE RATE DEMAND NOTE	5.38	12/1/2054	9/5/2024	30,000,000	5.45	\$30,000,000	\$30,000,000	\$0
Enterprise Fleet Financing, LLC 2024-1, A1, 5.548%, 02/20/2025	ASSET BACKED NOTE	5.55	2/20/2025		5,741,910	5.55	\$5,741,910	\$5,742,897	\$987
Enterprise Fleet Financing, LLC 2024-3, A1, 5.493%, 07/21/2025	ASSET BACKED NOTE	5.49	7/21/2025		13,805,777	5.49	\$13,805,777	\$13,826,020	\$20,243
Fairway Finance Co. LLC, Jan 08, 2025	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	5.58	1/8/2025	9/2/2024	60,000,000	5.66	\$60,000,000	\$60,000,982	\$982
Gotham Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/3/2024		95,000,000	5.57	\$94,943,106	\$94,943,678	\$573
Gotham Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		10/3/2024		50,000,000	5.56	\$49,745,472	\$49,750,226	\$4,754
Gotham Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		10/4/2024		50,000,000	5.56	\$49,737,986	\$49,743,010	\$5,023
Great Bear Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/3/2024		50,000,000	5.42	\$49,970,389	\$49,970,326	-\$63
Great Bear Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/6/2024		30,000,000	5.42	\$29,968,908	\$29,968,792	-\$117
GreatAmerica Leasing Receivables 2024-1, A1, 5.55%, 02/18/2025	ASSET BACKED NOTE	5.55	2/18/2025		10,708,610	5.55	\$10,708,610	\$10,711,901	\$3,291
HSBC Securities (USA), Inc. Repo Tri Party Overnight Fixed	REPO TRIPARTY OVERNIGHT FIXED	5.33	9/3/2024		100,000,000	5.40	\$100,000,000	\$100,000,000	\$0
HW Hellman Building, LP, Mar 01, 2062	VARIABLE RATE DEMAND NOTE	5.45	3/1/2062	9/5/2024	50,000,000	5.45	\$50,000,000	\$50,000,000	\$0
Jupiter Securitization Co. LLC, Jan 06, 2025	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.71	1/6/2025	9/2/2024	75,000,000	5.79	\$75,000,000	\$75,033,653	\$33,653
Jupiter Securitization Co. LLC, Jan 24, 2025	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.62	1/24/2025	9/2/2024	100,000,000	5.70	\$100,000,000	\$100,005,325	\$5,325
Jupiter Securitization Co. LLC, Mar 10, 2025	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.63	3/10/2025	9/2/2024	38,000,000	5.71	\$38,000,000	\$37,997,009	-\$2,991
Jupiter Securitization Co. LLC, Mar 11, 2025	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.67	3/11/2025	9/2/2024	60,000,000	5.75	\$60,000,000	\$60,007,880	\$7,880
Jupiter Securitization Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/13/2024		53,300,000	5.57	\$53,188,277	\$53,189,568	\$1,290
Jupiter Securitization Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/17/2024		105,000,000	5.45	\$104,719,650	\$104,720,648	\$997
Jupiter Securitization Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/18/2024		85,000,000	5.48	\$84,759,993	\$84,761,368	\$1,375
Jupiter Securitization Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		10/25/2024		50,000,000	5.48	\$49,586,222	\$49,594,519	\$8,296
LMA-Americas LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/5/2024		50,000,000	5.56	\$49,970,055	\$49,955,369	-\$14,686
LMA-Americas LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/6/2024		50,000,000	5.56	\$49,962,569	\$49,947,889	-\$14,680
LMA-Americas LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/27/2024		25,000,000	5.59	\$24,894,611	\$24,896,530	\$1,919
LMA-Americas LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		10/4/2024		40,900,000	5.58	\$40,684,877	\$40,689,119	\$4,241
LMA-Americas LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		11/21/2024		25,000,000	5.36	\$24,700,278	\$24,703,813	\$3,535
MUFG Bank Ltd. CP	COMMERCIAL PAPER		11/1/2024		250,000,000	5.50	\$247,668,125	\$247,747,400	\$79,275

See notes at end of table.

INVENTORY OF HOLDINGS FOR AUGUST 31, 2024

Security Name	Security Classification	Cpn	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
MUFG Bank Ltd. CP	COMMERCIAL PAPER		12/9/2024		150,000,000	5.30	\$147,839,021	\$147,876,447	\$37,426
MUFG Bank Ltd., Oct 31, 2024	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.50	10/31/2024	9/2/2024	100,000,000	5.58	\$100,000,000	\$100,003,524	\$3,524
Mizuho Bank Ltd., Canada Branch TD	TIME DEPOSIT	5.34	9/3/2024		1,000,000,000	5.43	\$1,000,000,000	\$1,000,000,000	\$0
Mizuho Securities USA, Inc. - REPO TRIPARTY OVERNIGHT FIXED	REPO TRIPARTY OVERNIGHT FIXED	5.33	9/3/2024		150,000,000	5.40	\$150,000,000	\$150,000,000	\$0
National Australia Bank Ltd., Melbourne CP4-2	COMMERCIAL PAPER - 4-2		2/10/2025		50,000,000	5.16	\$48,886,167	\$48,916,841	\$30,674
National Australia Bank Ltd., Melbourne, Dec 09, 2024	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.78	12/9/2024	9/2/2024	100,000,000	5.86	\$100,000,000	\$100,098,578	\$98,578
National Australia Bank Ltd., Melbourne, Sep 24, 2024	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.87	9/24/2024	9/2/2024	100,000,000	5.95	\$100,000,000	\$100,031,206	\$31,206
National Bank of Canada, Montreal CP4-2	COMMERCIAL PAPER - 4-2		9/19/2024		50,000,000	5.47	\$49,851,389	\$49,852,843	\$1,454
National Bank of Canada, Montreal CP4-2	COMMERCIAL PAPER - 4-2		1/22/2025		30,000,000	5.10	\$29,416,375	\$29,409,024	-\$7,351
National Bank of Canada, Montreal CP4-2	COMMERCIAL PAPER - 4-2		1/27/2025		120,000,000	5.10	\$117,585,000	\$117,565,000	-\$20,000
National Bank of Canada, Montreal CP4-2	COMMERCIAL PAPER - 4-2		1/31/2025		115,000,000	5.08	\$112,633,747	\$112,607,510	-\$26,237
National Bank of Canada, Montreal CP4-2	COMMERCIAL PAPER - 4-2		2/5/2025		65,000,000	5.19	\$63,590,421	\$63,606,210	\$15,789
National Bank of Canada, Montreal CP4-2	COMMERCIAL PAPER - 4-2		3/18/2025		150,000,000	5.41	\$145,741,667	\$146,037,222	\$295,555
National Bank of Canada, Montreal CP4-2	COMMERCIAL PAPER - 4-2		5/28/2025		90,000,000	5.56	\$86,443,125	\$86,918,594	\$475,469
National Bank of Canada, Montreal CP4-2	COMMERCIAL PAPER - 4-2		2/3/2025		90,000,000	5.19	\$88,072,825	\$88,093,104	\$20,279
National Bank of Canada, Montreal, Jan 16, 2025	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.70	1/16/2025	9/3/2024	200,000,000	5.78	\$200,000,000	\$200,151,176	\$151,176
National Bank of Canada, Montreal, Jan 17, 2025	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.70	1/17/2025	9/2/2024	100,000,000	5.78	\$100,000,000	\$100,076,337	\$76,337
National Bank of Canada, Montreal, Mar 13, 2025	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.63	3/13/2025	9/2/2024	160,000,000	5.71	\$160,000,000	\$160,075,842	\$75,842
Nationwide Building Society CP4-2	COMMERCIAL PAPER - 4-2		9/6/2024		500,000,000	5.42	\$499,481,806	\$499,481,805	-\$1
Old Line Funding, LLC, Apr 21, 2025	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.64	4/21/2025	9/2/2024	50,000,000	5.72	\$50,000,000	\$50,006,186	\$6,186
Old Line Funding, LLC, Apr 28, 2025	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.64	4/28/2025	9/2/2024	100,000,000	5.72	\$100,000,000	\$100,006,278	\$6,278
Old Line Funding, LLC, Jan 09, 2025	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.60	1/9/2025	9/2/2024	50,000,000	5.68	\$50,000,000	\$49,991,824	-\$8,176
Old Line Funding, LLC, Mar 05, 2025	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.60	3/5/2025	9/2/2024	90,000,000	5.68	\$90,000,000	\$90,012,293	\$12,293
Old Line Funding, LLC, Oct 28, 2024	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.64	10/28/2024	9/2/2024	75,000,000	5.72	\$75,000,000	\$75,027,903	\$27,903
Overbaugh Family (2016) Survivorship Trust, Apr 01, 2042	VARIABLE RATE DEMAND NOTE	5.45	4/1/2042	9/5/2024	7,015,000	5.45	\$7,015,000	\$7,015,000	\$0
Paradelle Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/21/2025		60,000,000	5.13	\$58,565,000	\$58,580,069	\$15,069
Pennsylvania State Higher Education Assistance Agency, (Taxable Series A), 06/01/2054	MUNICIPAL VARIABLE RATE DEMAND NOTE	5.36	6/1/2054	9/5/2024	36,995,000	5.36	\$36,995,000	\$36,995,000	\$0
Ridgefield Funding Company, LLC Series A CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		11/4/2024		29,507,000	5.42	\$29,222,454	\$29,226,349	\$3,895
Ridgefield Funding Company, LLC Series A CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		11/8/2024		55,000,000	5.38	\$54,441,750	\$54,446,028	\$4,278
Ridgefield Funding Company, LLC Series A CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		11/22/2024		100,000,000	5.38	\$98,782,000	\$98,797,867	\$15,867
Royal Bank of Canada CP4-2	COMMERCIAL PAPER - 4-2		10/11/2024		150,000,000	6.00	\$149,009,500	\$149,085,450	\$75,950
Royal Bank of Canada CP4-2	COMMERCIAL PAPER - 4-2		10/16/2024		47,000,000	6.00	\$46,652,696	\$46,680,452	\$27,756
Royal Bank of Canada, Jul 09, 2025	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.68	7/9/2025	9/2/2024	200,000,000	5.76	\$200,000,000	\$200,069,336	\$69,336
Scheel Investments, LLC, Sep 01, 2041	VARIABLE RATE DEMAND NOTE	5.45	9/1/2041	9/5/2024	6,720,000	5.45	\$6,720,000	\$6,720,000	\$0
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/13/2024		21,000,000	5.46	\$20,956,308	\$20,956,418	\$110
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/13/2024		188,000,000	5.56	\$187,606,662	\$187,609,842	\$3,179
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/25/2024		105,000,000	5.56	\$104,591,258	\$104,596,785	\$5,527

See notes at end of table.

INVENTORY OF HOLDINGS FOR AUGUST 31, 2024

Security Name	Security Classification	Cpn	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		10/2/2024		50,000,000	5.46	\$49,755,250	\$49,757,084	\$1,833
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		10/7/2024		115,000,000	5.57	\$114,345,714	\$114,358,662	\$12,948
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		10/9/2024		100,000,000	5.57	\$99,401,111	\$99,413,704	\$12,593
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		10/11/2024		50,000,000	5.58	\$49,686,167	\$49,692,584	\$6,417
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		10/30/2024		90,000,000	5.50	\$89,187,175	\$89,204,407	\$17,232
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		11/22/2024		50,000,000	5.35	\$49,394,500	\$49,399,400	\$4,900
Sheffield Receivables Company LLC, Dec 13, 2024	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	5.53	12/13/2024	9/2/2024	105,000,000	5.61	\$105,000,000	\$104,990,478	-\$9,522
Sumitomo Mitsui Trust Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	5.42	10/16/2024		190,000,000	5.51	\$190,000,000	\$190,025,975	\$25,975
Sumitomo Mitsui Trust Bank Ltd. ECD(USD)	EURO CERTIFICATE OF DEPOSIT	5.51	9/13/2024		100,000,000	5.60	\$100,000,000	\$100,000,000	\$0
Sumitomo Mitsui Trust Bank Ltd. ECD(USD)	EURO CERTIFICATE OF DEPOSIT	5.52	9/24/2024		100,000,000	5.61	\$100,000,000	\$100,000,000	\$0
Sumitomo Mitsui Trust Bank Ltd., Nov 01, 2024	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.48	11/1/2024	9/2/2024	100,000,000	5.56	\$100,000,000	\$100,005,916	\$5,916
Sumitomo Mitsui Trust Bank Ltd., Nov 06, 2024	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.48	11/6/2024	9/2/2024	95,000,000	5.56	\$95,000,000	\$95,004,901	\$4,901
Sumitomo Mitsui Trust Bank Ltd., Nov 12, 2024	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.48	11/12/2024	9/2/2024	90,000,000	5.56	\$90,000,000	\$90,003,475	\$3,475
Taxable Tender Option Bond Trust 2021-MIZ9064TX, (Series 2021-MIZ-9064TX), 11/01/2056	MUNICIPAL VARIABLE RATE DEMAND NOTE	5.65	11/1/2056	9/5/2024	13,000,000	5.65	\$13,000,000	\$13,000,000	\$0
Taxable Tender Option Bond Trust 2022-MIZ9084TX, (Series 2022-MIZ-9084TX), 02/01/2027	MUNICIPAL VARIABLE RATE DEMAND NOTE	5.65	2/1/2027	9/5/2024	10,300,000	5.65	\$10,300,000	\$10,300,000	\$0
Taxable Tender Option Bond Trust 2022-MIZ9094TX, (Series 2022-MIZ-9094TX), 12/01/2059	MUNICIPAL VARIABLE RATE DEMAND NOTE	5.65	12/1/2059	9/5/2024	3,200,000	5.65	\$3,200,000	\$3,200,000	\$0
Texas State, Veterans Bonds (Taxable Series 2023A), 12/01/2054	MUNICIPAL VARIABLE RATE DEMAND NOTE	5.40	12/1/2054	9/4/2024	17,920,000	5.40	\$17,920,000	\$17,920,000	\$0
The Greathouse 2021 Children's Trust, Dec 01, 2046	VARIABLE RATE DEMAND NOTE	5.45	12/1/2046	9/5/2024	13,625,000	5.45	\$13,625,000	\$13,625,000	\$0
Thunder Bay Funding, LLC, Apr 14, 2025	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.60	4/14/2025	9/2/2024	100,000,000	5.68	\$100,000,000	\$100,000,000	\$0
Thunder Bay Funding, LLC, Nov 26, 2024	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.62	11/26/2024	9/2/2024	100,000,000	5.70	\$100,000,000	\$100,026,412	\$26,412
Thunder Bay Funding, LLC, Oct 17, 2024	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.64	10/17/2024	9/2/2024	50,000,000	5.72	\$50,000,000	\$50,008,929	\$8,929
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	6.00	9/6/2024		25,000,000	5.99	\$25,000,000	\$25,001,705	\$1,705
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	5.15	2/12/2025		100,000,000	5.17	\$100,000,000	\$100,039,623	\$39,623
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	5.40	3/28/2025		95,000,000	5.42	\$95,000,000	\$95,250,563	\$250,563
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	5.53	5/28/2025		15,000,000	5.55	\$15,000,000	\$15,082,157	\$82,157
Toronto Dominion Bank CP4-2	COMMERCIAL PAPER - 4-2		2/21/2025		150,000,000	5.32	\$146,332,292	\$146,521,511	\$189,219
Toronto Dominion Bank CP4-2	COMMERCIAL PAPER - 4-2		2/24/2025		25,000,000	5.08	\$24,398,014	\$24,411,611	\$13,597
Toronto Dominion Bank CP4-2	COMMERCIAL PAPER - 4-2		4/2/2025		100,000,000	5.44	\$96,930,278	\$97,210,972	\$280,694
Toronto Dominion Bank CP4-2	COMMERCIAL PAPER - 4-2		5/28/2025		40,000,000	5.55	\$38,422,178	\$38,633,799	\$211,621
Toronto Dominion Bank CP4-2	COMMERCIAL PAPER - 4-2		7/1/2025		125,000,000	5.44	\$119,551,302	\$120,259,791	\$708,489
Toronto Dominion Bank CP4-2	COMMERCIAL PAPER - 4-2		7/3/2025		200,000,000	5.44	\$191,233,444	\$192,372,074	\$1,138,630
Toronto Dominion Bank, Jan 16, 2025	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.70	1/16/2025	9/2/2024	235,000,000	5.78	\$235,000,000	\$235,127,918	\$127,918
TotalEnergies Capital S.A. CP4-2	COMMERCIAL PAPER - 4-2		9/13/2024		61,000,000	5.58	\$60,872,137	\$60,873,851	\$1,714

See notes at end of table.

INVENTORY OF HOLDINGS FOR AUGUST 31, 2024

Security Name	Security Classification	Cpn	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
TotalEnergies Capital S.A. CP4-2	COMMERCIAL PAPER - 4-2		9/16/2024		40,000,000	5.58	\$39,898,189	\$39,899,650	\$1,461
Toyota Credit De Puerto Rico Corp. CP	COMMERCIAL PAPER		1/13/2025		50,000,000	5.50	\$49,004,556	\$49,047,874	\$43,318
Toyota Credit De Puerto Rico Corp. CP	COMMERCIAL PAPER		2/14/2025		75,000,000	5.61	\$73,134,500	\$73,278,000	\$143,500
Toyota Finance Australia Ltd. CP	COMMERCIAL PAPER		2/5/2025		50,000,000	5.26	\$48,884,792	\$48,927,634	\$42,842
Toyota Motor Credit Corp., Apr 14, 2025	VARIABLE MEDIUM TERM NOTE	5.70	4/14/2025	9/2/2024	110,000,000	5.78	\$110,000,000	\$109,991,346	-\$8,654
Toyota Motor Credit Corp., Dec 09, 2024	VARIABLE MEDIUM TERM NOTE	5.85	12/9/2024	9/2/2024	95,000,000	5.93	\$95,000,000	\$95,052,067	\$52,067
UnitedHealth Group, Inc. CP4-2	COMMERCIAL PAPER - 4-2		9/10/2024		100,000,000	5.59	\$99,835,000	\$99,837,506	\$2,506
UnitedHealth Group, Inc. CP4-2	COMMERCIAL PAPER - 4-2		12/2/2024		152,000,000	5.66	\$149,856,800	\$149,978,459	\$121,659
Victory Receivables Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/6/2024		40,000,000	5.47	\$39,958,389	\$39,958,467	\$78
Victory Receivables Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/17/2024		95,500,000	5.48	\$95,244,060	\$95,245,445	\$1,385
Victory Receivables Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		10/2/2024		100,000,000	5.56	\$99,505,917	\$99,513,433	\$7,516
Victory Receivables Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		10/2/2024		25,000,000	5.56	\$24,876,479	\$24,878,358	\$1,879
Victory Receivables Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		10/7/2024		160,000,000	5.55	\$159,089,689	\$159,106,915	\$17,226
Victory Receivables Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		11/5/2024		85,000,000	5.39	\$84,172,643	\$84,180,342	\$7,699
Wells Fargo Bank, N.A. CD	CERTIFICATE OF DEPOSIT	5.15	2/13/2025		200,000,000	5.17	\$200,000,000	\$200,156,268	\$156,268
Wells Fargo Bank, N.A. CD	CERTIFICATE OF DEPOSIT	5.21	2/14/2025		10,000,000	5.23	\$10,000,000	\$10,010,620	\$10,620
Wells Fargo Bank, N.A., Nov 07, 2024	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.93	11/7/2024	9/2/2024	100,000,000	6.01	\$100,000,000	\$100,097,798	\$97,798
Wells Fargo Bank, N.A., Nov 13, 2024	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.93	11/13/2024	9/2/2024	50,000,000	6.01	\$50,000,000	\$50,052,881	\$52,881
Wells Fargo Bank, N.A., Sep 12, 2024	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.93	9/12/2024	9/2/2024	225,000,000	6.01	\$225,000,000	\$225,040,991	\$40,991
Westlake Automobile Receivables Trust 2024-1, A1, 5.629%, 03/17/2025	ASSET BACKED NOTE	5.63	3/17/2025		13,158,406	5.63	\$13,158,406	\$13,159,214	\$808
Westlake Automobile Receivables Trust 2024-2, A1, 5.67%, 06/16/2025	ASSET BACKED NOTE	5.67	6/16/2025		57,751,645	5.67	\$57,751,645	\$57,768,364	\$16,719
Westpac Banking Corp. Ltd., Sydney CP4-2	COMMERCIAL PAPER - 4-2		2/7/2025		100,000,000	5.17	\$97,808,611	\$97,856,225	\$47,614
Wylie Bice Life Insurance Trust, Aug 01, 2046	VARIABLE RATE DEMAND NOTE	5.45	8/1/2046	9/5/2024	7,625,000	5.45	\$7,625,000	\$7,625,000	\$0
Total Value of Assets					24,542,651,794		\$24,445,497,465	\$24,457,759,135	\$12,261,670

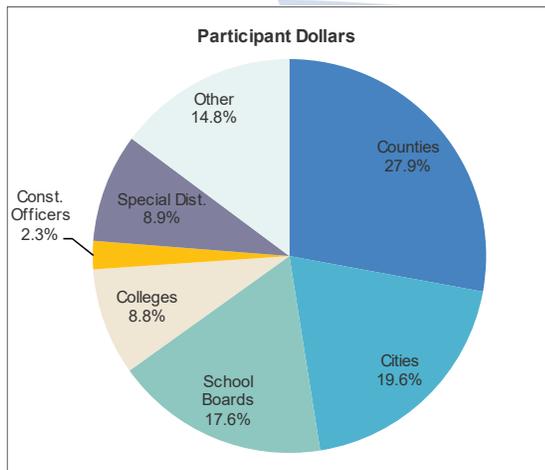
Notes: The data included in this report is unaudited. Amounts above are the value of investments. Income accruals, payables and uninvested cash are not included. Amortizations/accretions are reported with a one-day lag in the above valuations.

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

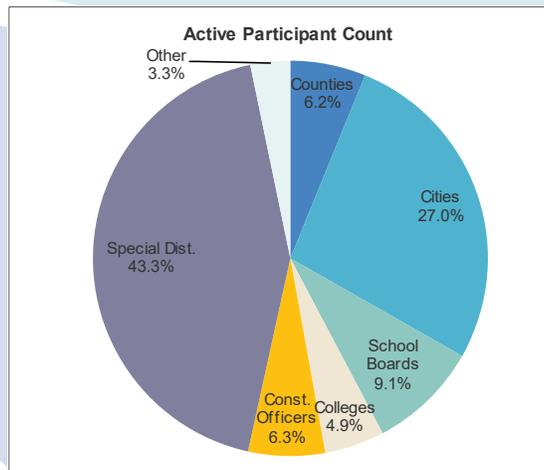
² Amortized cost is calculated using a straight line method.

PARTICIPANT CONCENTRATION DATA - AS OF AUGUST 2024

Participant Balance	Share of Total Fund	Share of Participant Count	Participant Balance	Share of Total Fund	Share of Participant Count
All Participants	100.0%	99.9%	Colleges & Universities	8.8%	4.9%
Top 10	34.7%	1.3%	Top 10	7.8%	1.3%
\$100 million or more	71.0%	7.8%	\$100 million or more	6.4%	0.5%
\$10 million up to \$100 million	26.0%	21.0%	\$10 million up to \$100 million	2.3%	1.9%
\$1 million up to \$10 million	2.7%	20.2%	\$1 million up to \$10 million	0.1%	0.8%
Under \$1 million	0.3%	50.9%	Under \$1 million	0.01%	1.8%
Counties	27.9%	6.2%	Constitutional Officers	2.3%	6.3%
Top 10	23.0%	1.3%	Top 10	1.1%	1.3%
\$100 million or more	25.6%	1.9%	\$100 million or more	0.4%	0.1%
\$10 million up to \$100 million	2.0%	1.4%	\$10 million up to \$100 million	1.6%	1.3%
\$1 million up to \$10 million	0.2%	1.4%	\$1 million up to \$10 million	0.3%	1.6%
Under \$1 million	0.0%	1.5%	Under \$1 million	0.0%	3.3%
Municipalities	19.6%	27.0%	Special Districts	8.9%	43.2%
Top 10	6.6%	1.3%	Top 10	5.1%	1.3%
\$100 million or more	7.0%	1.4%	\$100 million or more	4.5%	1.0%
\$10 million up to \$100 million	11.6%	9.2%	\$10 million up to \$100 million	3.4%	3.6%
\$1 million up to \$10 million	0.8%	6.0%	\$1 million up to \$10 million	0.8%	8.2%
Under \$1 million	0.1%	10.4%	Under \$1 million	0.2%	30.4%
School Boards	17.6%	9.0%	Other	14.8%	3.3%
Top 10	10.8%	1.3%	Top 10	12.9%	1.3%
\$100 million or more	12.6%	1.8%	\$100 million or more	14.4%	1.1%
\$10 million up to \$100 million	4.7%	3.3%	\$10 million up to \$100 million	0.3%	0.4%
\$1 million up to \$10 million	0.2%	1.5%	\$1 million up to \$10 million	0.1%	0.8%
Under \$1 million	0.0%	2.5%	Under \$1 million	0.0%	1.0%



Total Fund Value: \$24,381,332,043



Total Active Participant Count: 796

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

COMPLIANCE WITH INVESTMENT POLICY FOR AUGUST 2024

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
<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
Demand Feature and Guarantor Diversification	
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

TRADING ACTIVITY FOR AUGUST 2024

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
ANGLESEA FUNDING LLCPABS4	08/20/24	08/19/24	08/19/24	50,000,000	49,992,611	0	49,992,611	0
ANGLESEA FUNDING LLCPABS4	08/20/24	08/19/24	08/19/24	50,000,000	49,992,611	0	49,992,611	0
ANGLESEA FUNDING LLCPABS4	08/20/24	08/19/24	08/19/24	50,000,000	49,992,611	0	49,992,611	0
ANGLESEA FUNDING LLCPABS4	08/21/24	08/20/24	08/20/24	50,000,000	49,992,611	0	49,992,611	0
ANGLESEA FUNDING LLCPABS4	08/21/24	08/20/24	08/20/24	50,000,000	49,992,611	0	49,992,611	0
ANGLESEA FUNDING LLCPABS4	08/21/24	08/20/24	08/20/24	50,000,000	49,992,611	0	49,992,611	0
ANGLESEA FUNDING LLCPABS4	08/21/24	08/20/24	08/20/24	50,000,000	49,992,611	0	49,992,611	0
ANGLESEA FUNDING LLCPABS4	08/22/24	08/15/24	08/15/24	50,000,000	49,948,181	0	49,948,181	0
ANGLESEA FUNDING LLCPABS4	08/22/24	08/15/24	08/15/24	50,000,000	49,948,181	0	49,948,181	0
ANGLESEA FUNDING LLCPABS4	08/22/24	08/15/24	08/15/24	50,000,000	49,948,181	0	49,948,181	0
ANGLESEA FUNDING LLCPABS4	08/22/24	08/15/24	08/15/24	50,000,000	49,948,181	0	49,948,181	0
ANGLESEA FUNDING LLCPABS4	08/22/24	08/15/24	08/15/24	50,000,000	49,948,181	0	49,948,181	0
ANGLESEA FUNDING LLCPABS4	08/22/24	08/15/24	08/15/24	50,000,000	49,948,181	0	49,948,181	0
ANGLESEA FUNDING LLCPABS4	08/22/24	08/21/24	08/21/24	50,000,000	49,992,611	0	49,992,611	0
ANGLESEA FUNDING LLCPABS4	08/22/24	08/21/24	08/21/24	50,000,000	49,992,611	0	49,992,611	0
ANGLESEA FUNDING LLCPABS4	08/22/24	08/21/24	08/21/24	50,000,000	49,992,611	0	49,992,611	0
ANGLESEA FUNDING LLCPABS4	08/22/24	08/21/24	08/21/24	50,000,000	49,992,611	0	49,992,611	0
ANGLESEA FUNDING LLCPABS4	08/23/24	08/22/24	08/22/24	50,000,000	49,992,611	0	49,992,611	0
ANGLESEA FUNDING LLCPABS4	08/23/24	08/22/24	08/22/24	50,000,000	49,992,611	0	49,992,611	0
ANGLESEA FUNDING LLCPABS4	08/23/24	08/22/24	08/22/24	50,000,000	49,992,611	0	49,992,611	0
ANGLESEA FUNDING LLCPABS4	08/23/24	08/22/24	08/22/24	50,000,000	49,992,611	0	49,992,611	0
ANGLESEA FUNDING LLCPABS4	08/27/24	08/23/24	08/23/24	50,000,000	49,970,444	0	49,970,444	0
ANGLESEA FUNDING LLCPABS4	08/27/24	08/23/24	08/23/24	50,000,000	49,970,444	0	49,970,444	0
ANGLESEA FUNDING LLCPABS4	08/27/24	08/23/24	08/23/24	50,000,000	49,970,444	0	49,970,444	0
ANGLESEA FUNDING LLCPABS4	08/27/24	08/23/24	08/23/24	50,000,000	49,970,444	0	49,970,444	0
ANGLESEA FUNDING LLCPABS4	08/29/24	08/22/24	08/22/24	50,000,000	49,948,181	0	49,948,181	0
ANGLESEA FUNDING LLCPABS4	08/29/24	08/22/24	08/22/24	50,000,000	49,948,181	0	49,948,181	0
ANGLESEA FUNDING LLCPABS4	08/29/24	08/22/24	08/22/24	40,000,000	39,958,544	0	39,958,544	0
ANGLESEA FUNDING LLCPABS4	09/03/24	08/27/24	08/27/24	50,000,000	49,948,181	0	49,948,181	0
ANGLESEA FUNDING LLCPABS4	09/03/24	08/27/24	08/27/24	50,000,000	49,948,181	0	49,948,181	0
ANGLESEA FUNDING LLCPABS4	09/03/24	08/27/24	08/27/24	50,000,000	49,948,181	0	49,948,181	0
ANGLESEA FUNDING LLCPABS4	09/03/24	08/27/24	08/27/24	50,000,000	49,948,181	0	49,948,181	0
ANGLESEA FUNDING LLCPABS4	09/05/24	08/29/24	08/29/24	50,000,000	49,948,181	0	49,948,181	0
ANGLESEA FUNDING LLCPABS4	09/05/24	08/29/24	08/29/24	50,000,000	49,948,181	0	49,948,181	0
ANGLESEA FUNDING LLCPABS4	09/05/24	08/29/24	08/29/24	5,000,000	4,994,818	0	4,994,818	0
ANGLESEA FUNDING LLCPABS4	09/10/24	08/30/24	08/30/24	50,000,000	49,918,417	0	49,918,417	0
ANGLESEA FUNDING LLCPABS4	09/10/24	08/30/24	08/30/24	50,000,000	49,918,417	0	49,918,417	0
ANGLESEA FUNDING LLCPABS4	09/10/24	08/30/24	08/30/24	50,000,000	49,918,417	0	49,918,417	0
ANGLESEA FUNDING LLCPABS4	09/10/24	08/30/24	08/30/24	20,000,000	19,967,367	0	19,967,367	0
ANGLESEA FUNDING LLCPABS4	10/01/24	08/22/24	08/22/24	50,000,000	49,705,556	0	49,705,556	0
ANGLESEA FUNDING LLCPABS4	10/01/24	08/22/24	08/22/24	35,000,000	34,793,889	0	34,793,889	0
ANGLESEA FUNDING LLCPABS4	02/18/25	08/21/24	08/22/24	50,000,000	48,780,000	0	48,780,000	0
ANGLESEA FUNDING LLCPABS4	02/18/25	08/21/24	08/22/24	50,000,000	48,780,000	0	48,780,000	0
ANGLESEA FUNDING LLC	02/07/25	08/09/24	08/13/24	50,000,000	50,000,000	0	50,000,000	0
ANGLESEA FUNDING LLC	02/07/25	08/09/24	08/13/24	50,000,000	50,000,000	0	50,000,000	0
BPCE SA CP4-2CP4-2	11/21/24	08/20/24	08/20/24	50,000,000	49,328,333	0	49,328,333	0
BPCE SA CP4-2CP4-2	11/21/24	08/20/24	08/20/24	50,000,000	49,328,333	0	49,328,333	0
BPCE SA CP4-2CP4-2	11/21/24	08/20/24	08/20/24	50,000,000	49,328,333	0	49,328,333	0
BPCE SA CP4-2CP4-2	11/21/24	08/20/24	08/20/24	50,000,000	49,328,333	0	49,328,333	0
BARTON CAPITAL S.A,CPABS4	08/21/24	08/15/24	08/15/24	50,000,000	49,955,583	0	49,955,583	0
BARTON CAPITAL S.A,CPABS4	08/21/24	08/15/24	08/15/24	17,000,000	16,984,898	0	16,984,898	0
BARTON CAPITAL S.A,CPABS4	09/05/24	08/01/24	08/01/24	50,000,000	49,739,444	0	49,739,444	0
BARTON CAPITAL S.A,CPABS4	09/10/24	08/05/24	08/06/24	30,000,000	29,843,958	0	29,843,958	0

TRADING ACTIVITY FOR AUGUST 2024

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
BARTON CAPITAL S.A,CPABS4	09/12/24	08/07/24	08/08/24	50,000,000	49,739,931	0	49,739,931	0
BARTON CAPITAL S.A,CPABS4	09/20/24	08/22/24	08/23/24	20,000,000	19,916,778	0	19,916,778	0
BARTON CAPITAL S.A,CPABS4	10/28/24	08/29/24	08/29/24	50,000,000	49,566,667	0	49,566,667	0
BENNINGTON STARK CACPABS4	08/12/24	08/05/24	08/05/24	28,081,000	28,051,788	0	28,051,788	0
BENNINGTON STARK CACPABS4	08/19/24	08/12/24	08/12/24	28,446,000	28,416,408	0	28,416,408	0
BENNINGTON STARK CACPABS4	08/26/24	08/19/24	08/19/24	30,000,000	29,968,792	0	29,968,792	0
BENNINGTON STARK CACPABS4	09/03/24	08/26/24	08/26/24	30,000,000	29,964,333	0	29,964,333	0
BENNINGTON STARK CAPITAL CO LLC	10/04/24	08/06/24	08/06/24	50,000,000	50,000,000	0	50,000,000	0
BENNINGTON STARK CAPITAL CO LLC	10/04/24	08/06/24	08/06/24	20,000,000	20,000,000	0	20,000,000	0
BENNINGTON STARK CAPITAL CO LLC	10/04/24	08/06/24	08/06/24	50,000,000	50,000,000	0	50,000,000	0
BENNINGTON STARK CAPITAL CO LLC	10/08/24	08/09/24	08/12/24	40,000,000	40,000,000	0	40,000,000	0
CHARIOT FUNDING LLCCPABS4	09/16/24	08/06/24	08/06/24	50,000,000	49,695,347	0	49,695,347	0
CHARIOT FUNDING LLCCPABS4	09/18/24	08/05/24	08/05/24	50,000,000	49,673,056	0	49,673,056	0
CHARIOT FUNDING LLCCPABS4	09/18/24	08/05/24	08/05/24	5,000,000	4,967,306	0	4,967,306	0
CHARIOT FUNDING LLC	03/20/25	08/20/24	08/20/24	50,000,000	50,000,000	0	50,000,000	0
CHESHAM FINANCE LLCCPABS4	08/12/24	08/02/24	08/05/24	50,000,000	49,948,083	0	49,948,083	0
CHESHAM FINANCE LLCCPABS4	08/12/24	08/02/24	08/05/24	50,000,000	49,948,083	0	49,948,083	0
CHESHAM FINANCE LLCCPABS4	08/12/24	08/02/24	08/05/24	50,000,000	49,948,083	0	49,948,083	0
CHESHAM FINANCE LLCCPABS4	08/19/24	08/09/24	08/12/24	50,000,000	49,948,083	0	49,948,083	0
CHESHAM FINANCE LLCCPABS4	08/19/24	08/09/24	08/12/24	50,000,000	49,948,083	0	49,948,083	0
CHESHAM FINANCE LLCCPABS4	08/19/24	08/09/24	08/12/24	50,000,000	49,948,083	0	49,948,083	0
CHESHAM FINANCE LLCCPABS4	08/26/24	08/16/24	08/19/24	50,000,000	49,948,083	0	49,948,083	0
CHESHAM FINANCE LLCCPABS4	08/26/24	08/16/24	08/19/24	50,000,000	49,948,083	0	49,948,083	0
CHESHAM FINANCE LLCCPABS4	08/26/24	08/16/24	08/19/24	50,000,000	49,948,083	0	49,948,083	0
CHESHAM FINANCE LLCCPABS4	09/03/24	08/26/24	08/26/24	50,000,000	49,940,667	0	49,940,667	0
CHESHAM FINANCE LLCCPABS4	09/03/24	08/26/24	08/26/24	50,000,000	49,940,667	0	49,940,667	0
CHESHAM FINANCE LLCCPABS4	09/03/24	08/26/24	08/26/24	50,000,000	49,940,667	0	49,940,667	0
CHESHAM FINANCE LLCCPABS4	09/10/24	08/30/24	09/03/24	50,000,000	49,948,083	0	49,948,083	0
CHESHAM FINANCE LLCCPABS4	09/10/24	08/30/24	09/03/24	50,000,000	49,948,083	0	49,948,083	0
CHESHAM FINANCE LLCCPABS4	09/10/24	08/30/24	09/03/24	50,000,000	49,948,083	0	49,948,083	0
CHESHAM FINANCE LLCCPABS4	08/14/24	08/07/24	08/07/24	50,000,000	49,948,083	0	49,948,083	0
CHESHAM FINANCE LLCCPABS4	08/14/24	08/07/24	08/07/24	50,000,000	49,948,083	0	49,948,083	0
CHESHAM FINANCE LLCCPABS4	08/14/24	08/07/24	08/07/24	50,000,000	49,948,083	0	49,948,083	0
CHESHAM FINANCE LLCCPABS4	08/14/24	08/07/24	08/07/24	50,000,000	49,948,083	0	49,948,083	0
CHESHAM FINANCE LLCCPABS4	08/21/24	08/13/24	08/14/24	50,000,000	49,948,083	0	49,948,083	0
CHESHAM FINANCE LLCCPABS4	08/21/24	08/13/24	08/14/24	50,000,000	49,948,083	0	49,948,083	0
CHESHAM FINANCE LLCCPABS4	08/21/24	08/13/24	08/14/24	50,000,000	49,948,083	0	49,948,083	0
CHESHAM FINANCE LLCCPABS4	08/21/24	08/13/24	08/14/24	50,000,000	49,948,083	0	49,948,083	0
CHESHAM FINANCE LLCCPABS4	08/28/24	08/20/24	08/21/24	50,000,000	49,948,083	0	49,948,083	0
CHESHAM FINANCE LLCCPABS4	08/28/24	08/20/24	08/21/24	50,000,000	49,948,083	0	49,948,083	0
CHESHAM FINANCE LLCCPABS4	08/28/24	08/20/24	08/21/24	50,000,000	49,948,083	0	49,948,083	0
CHESHAM FINANCE LLCCPABS4	08/28/24	08/20/24	08/21/24	50,000,000	49,948,083	0	49,948,083	0
CHESHAM FINANCE LLCCPABS4	09/04/24	08/27/24	08/28/24	50,000,000	49,948,083	0	49,948,083	0
CHESHAM FINANCE LLCCPABS4	09/04/24	08/27/24	08/28/24	50,000,000	49,948,083	0	49,948,083	0
CHESHAM FINANCE LLCCPABS4	09/04/24	08/27/24	08/28/24	50,000,000	49,948,083	0	49,948,083	0
CHESHAM FINANCE LLCCPABS4	08/08/24	08/07/24	08/07/24	40,000,000	39,994,078	0	39,994,078	0
CHESHAM FINANCE LLCCPABS4	08/12/24	08/09/24	08/09/24	50,000,000	49,977,792	0	49,977,792	0
CHESHAM FINANCE LLCCPABS4	08/13/24	08/12/24	08/12/24	50,000,000	49,992,597	0	49,992,597	0
CHESHAM FINANCE LLCCPABS4	08/14/24	08/13/24	08/13/24	50,000,000	49,992,597	0	49,992,597	0
CHESHAM FINANCE LLCCPABS4	08/15/24	08/14/24	08/14/24	50,000,000	49,992,597	0	49,992,597	0
CHESHAM FINANCE LLCCPABS4	08/16/24	08/15/24	08/15/24	50,000,000	49,992,597	0	49,992,597	0

TRADING ACTIVITY FOR AUGUST 2024

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
CREDIT AGRICOLE CORCDYAN	08/20/24	08/13/24	08/13/24	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	08/20/24	08/13/24	08/13/24	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	08/20/24	08/13/24	08/13/24	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	08/20/24	08/13/24	08/13/24	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	08/20/24	08/13/24	08/13/24	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	08/27/24	08/20/24	08/20/24	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	08/27/24	08/20/24	08/20/24	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	08/27/24	08/20/24	08/20/24	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	08/27/24	08/20/24	08/20/24	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	08/27/24	08/20/24	08/20/24	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	08/27/24	08/20/24	08/20/24	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	08/27/24	08/20/24	08/20/24	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	08/27/24	08/20/24	08/20/24	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	08/27/24	08/20/24	08/20/24	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	08/27/24	08/20/24	08/20/24	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	08/27/24	08/20/24	08/20/24	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	08/27/24	08/20/24	08/20/24	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	08/27/24	08/20/24	08/20/24	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	08/27/24	08/20/24	08/20/24	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	08/27/24	08/20/24	08/20/24	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	08/27/24	08/20/24	08/20/24	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	08/27/24	08/20/24	08/20/24	50,000,000	50,000,000	0	50,000,000	0
ECMC GROUP INC	12/01/54	08/15/24	08/15/24	30,000,000	30,000,000	0	30,000,000	0
GOTHAM FUNDING CORPCPABS4	08/22/24	08/21/24	08/21/24	6,553,000	6,552,030	0	6,552,030	0
GREAT BEAR FUNDING CPABS4	08/09/24	08/02/24	08/02/24	50,000,000	49,948,181	0	49,948,181	0
GREAT BEAR FUNDING CPABS4	08/09/24	08/02/24	08/02/24	30,000,000	29,968,908	0	29,968,908	0
GREAT BEAR FUNDING CPABS4	08/12/24	08/05/24	08/05/24	50,000,000	49,948,181	0	49,948,181	0
GREAT BEAR FUNDING CPABS4	08/16/24	08/09/24	08/09/24	30,000,000	29,968,908	0	29,968,908	0
GREAT BEAR FUNDING CPABS4	08/19/24	08/12/24	08/12/24	50,000,000	49,948,181	0	49,948,181	0
GREAT BEAR FUNDING CPABS4	08/23/24	08/16/24	08/16/24	30,000,000	29,968,908	0	29,968,908	0
GREAT BEAR FUNDING CPABS4	08/27/24	08/19/24	08/19/24	50,000,000	49,940,778	0	49,940,778	0
GREAT BEAR FUNDING CPABS4	08/30/24	08/23/24	08/23/24	30,000,000	29,968,908	0	29,968,908	0
GREAT BEAR FUNDING CPABS4	09/03/24	08/27/24	08/27/24	50,000,000	49,948,181	0	49,948,181	0
GREAT BEAR FUNDING CPABS4	09/06/24	08/30/24	08/30/24	30,000,000	29,968,908	0	29,968,908	0
JUPITER SECURITIZATION CO LLC	03/10/25	08/08/24	08/08/24	38,000,000	38,000,000	0	38,000,000	0
JUPITER SECURITIZATCPABS4	09/17/24	08/23/24	08/23/24	50,000,000	49,814,583	0	49,814,583	0
JUPITER SECURITIZATCPABS4	09/17/24	08/23/24	08/23/24	50,000,000	49,814,583	0	49,814,583	0
JUPITER SECURITIZATCPABS4	09/17/24	08/23/24	08/23/24	5,000,000	4,981,458	0	4,981,458	0
JUPITER SECURITIZATCPABS4	10/25/24	08/02/24	08/02/24	50,000,000	49,379,333	0	49,379,333	0
LMA-AMERICAS LLC CPCPABS4	11/21/24	08/21/24	08/21/24	25,000,000	24,667,778	0	24,667,778	0
LONGSHIP FUNDING LLCPABS4	08/19/24	08/02/24	08/02/24	30,000,000	29,924,492	0	29,924,492	0
LONGSHIP FUNDING LLCPABS4	08/29/24	08/22/24	08/22/24	50,000,000	49,948,278	0	49,948,278	0
MUFG BANK LTD, CDYACDYAN	08/14/24	08/07/24	08/07/24	50,000,000	50,000,000	0	50,000,000	0
MUFG BANK LTD, CDYACDYAN	08/14/24	08/07/24	08/07/24	50,000,000	50,000,000	0	50,000,000	0
MUFG BANK LTD, CDYACDYAN	08/21/24	08/14/24	08/14/24	50,000,000	50,000,000	0	50,000,000	0
MUFG BANK LTD, CDYACDYAN	08/21/24	08/14/24	08/14/24	50,000,000	50,000,000	0	50,000,000	0
MANHATTAN ASSET FUNCPABS4	08/28/24	08/26/24	08/26/24	50,000,000	49,985,167	0	49,985,167	0
MANHATTAN ASSET FUNCPABS4	08/28/24	08/26/24	08/26/24	20,000,000	19,994,067	0	19,994,067	0
MUFG BANK LTD, CPCP	12/09/24	08/27/24	08/27/24	50,000,000	49,258,278	0	49,258,278	0
MUFG BANK LTD, CPCP	12/09/24	08/27/24	08/27/24	50,000,000	49,258,278	0	49,258,278	0

TRADING ACTIVITY FOR AUGUST 2024

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
MUFG BANK LTD, CPCP	12/09/24	08/27/24	08/27/24	50,000,000	49,258,278	0	49,258,278	0
NATIONAL BANK OF CACP4-2	09/19/24	08/07/24	08/07/24	50,000,000	49,680,486	0	49,680,486	0
NATIONWIDE BUILDINGCP4-2	08/29/24	08/22/24	08/22/24	32,000,000	31,966,836	0	31,966,836	0
NATIONWIDE BUILDINGCP4-2	09/06/24	08/30/24	08/30/24	50,000,000	49,948,181	0	49,948,181	0
NATIONWIDE BUILDINGCP4-2	09/06/24	08/30/24	08/30/24	50,000,000	49,948,181	0	49,948,181	0
NATIONWIDE BUILDINGCP4-2	09/06/24	08/30/24	08/30/24	50,000,000	49,948,181	0	49,948,181	0
NATIONWIDE BUILDINGCP4-2	09/06/24	08/30/24	08/30/24	50,000,000	49,948,181	0	49,948,181	0
NATIONWIDE BUILDINGCP4-2	09/06/24	08/30/24	08/30/24	50,000,000	49,948,181	0	49,948,181	0
NATIONWIDE BUILDINGCP4-2	09/06/24	08/30/24	08/30/24	50,000,000	49,948,181	0	49,948,181	0
NATIONWIDE BUILDINGCP4-2	09/06/24	08/30/24	08/30/24	50,000,000	49,948,181	0	49,948,181	0
NATIONWIDE BUILDINGCP4-2	09/06/24	08/30/24	08/30/24	50,000,000	49,948,181	0	49,948,181	0
NATIONWIDE BUILDINGCP4-2	09/06/24	08/30/24	08/30/24	50,000,000	49,948,181	0	49,948,181	0
NATIONWIDE BUILDINGCP4-2	09/06/24	08/30/24	08/30/24	50,000,000	49,948,181	0	49,948,181	0
NATIONWIDE BUILDINGCP4-2	09/06/24	08/30/24	08/30/24	50,000,000	49,948,181	0	49,948,181	0
NATIONWIDE BUILDINGCP4-2	09/06/24	08/30/24	08/30/24	50,000,000	49,948,181	0	49,948,181	0
NATIONWIDE BUILDINGCP4-2	09/06/24	08/30/24	08/30/24	50,000,000	49,948,181	0	49,948,181	0
OLD LINE FUNDING, LCPABS4	08/20/24	08/19/24	08/19/24	50,000,000	49,992,583	0	49,992,583	0
OLD LINE FUNDING, LCPABS4	08/20/24	08/19/24	08/19/24	13,327,000	13,325,023	0	13,325,023	0
PARADELLE FUNDING LCPABS4	02/21/25	08/21/24	08/21/24	50,000,000	48,742,667	0	48,742,667	0
PARADELLE FUNDING LCPABS4	02/21/25	08/21/24	08/21/24	10,000,000	9,748,533	0	9,748,533	0
RIDGEFIELD FUNDING CPABS4	08/15/24	08/08/24	08/08/24	50,000,000	49,947,986	0	49,947,986	0
RIDGEFIELD FUNDING CPABS4	08/15/24	08/08/24	08/08/24	50,000,000	49,947,986	0	49,947,986	0
RIDGEFIELD FUNDING CPABS4	11/04/24	08/02/24	08/02/24	29,507,000	29,101,738	0	29,101,738	0
RIDGEFIELD FUNDING CPABS4	11/08/24	08/09/24	08/09/24	50,000,000	49,340,250	0	49,340,250	0
RIDGEFIELD FUNDING CPABS4	11/08/24	08/09/24	08/09/24	5,000,000	4,934,025	0	4,934,025	0
RIDGEFIELD FUNDING CPABS4	11/22/24	08/15/24	08/15/24	50,000,000	49,282,250	0	49,282,250	0
RIDGEFIELD FUNDING CPABS4	11/22/24	08/15/24	08/15/24	50,000,000	49,282,250	0	49,282,250	0
SHEFFIELD RECEIVABLECPABS4	09/13/24	08/19/24	08/19/24	21,000,000	20,921,979	0	20,921,979	0
SHEFFIELD RECEIVABLECPABS4	10/02/24	08/20/24	08/20/24	50,000,000	49,681,083	0	49,681,083	0
SHEFFIELD RECEIVABLECPABS4	11/22/24	08/19/24	08/19/24	50,000,000	49,315,208	0	49,315,208	0
SHEFFIELD RECEIVABLES CO LLC	12/13/24	08/16/24	08/16/24	50,000,000	50,000,000	0	50,000,000	0
SHEFFIELD RECEIVABLES CO LLC	12/13/24	08/16/24	08/16/24	50,000,000	50,000,000	0	50,000,000	0
SHEFFIELD RECEIVABLES CO LLC	12/13/24	08/16/24	08/16/24	5,000,000	5,000,000	0	5,000,000	0
STARBIRD FUNDING COCPABS4	08/08/24	08/07/24	08/07/24	50,000,000	49,992,597	0	49,992,597	0
STARBIRD FUNDING COCPABS4	08/08/24	08/07/24	08/07/24	50,000,000	49,992,597	0	49,992,597	0
STARBIRD FUNDING COCPABS4	08/14/24	08/13/24	08/13/24	50,000,000	49,992,597	0	49,992,597	0
STARBIRD FUNDING COCPABS4	08/14/24	08/13/24	08/13/24	50,000,000	49,992,597	0	49,992,597	0
STARBIRD FUNDING COCPABS4	08/14/24	08/13/24	08/13/24	50,000,000	49,992,597	0	49,992,597	0
STARBIRD FUNDING COCPABS4	08/14/24	08/13/24	08/13/24	8,423,000	8,421,753	0	8,421,753	0
STARBIRD FUNDING COCPABS4	08/15/24	08/14/24	08/14/24	50,000,000	49,992,597	0	49,992,597	0
STARBIRD FUNDING COCPABS4	08/15/24	08/14/24	08/14/24	50,000,000	49,992,597	0	49,992,597	0
STARBIRD FUNDING COCPABS4	08/15/24	08/14/24	08/14/24	50,000,000	49,992,597	0	49,992,597	0
STARBIRD FUNDING COCPABS4	08/15/24	08/14/24	08/14/24	50,000,000	49,992,597	0	49,992,597	0
STARBIRD FUNDING COCPABS4	08/16/24	08/15/24	08/15/24	50,000,000	49,992,597	0	49,992,597	0
STARBIRD FUNDING COCPABS4	08/16/24	08/15/24	08/15/24	50,000,000	49,992,597	0	49,992,597	0
STARBIRD FUNDING COCPABS4	08/16/24	08/15/24	08/15/24	31,524,000	31,519,333	0	31,519,333	0
STARBIRD FUNDING COCPABS4	08/19/24	08/16/24	08/16/24	50,000,000	49,977,792	0	49,977,792	0
STARBIRD FUNDING COCPABS4	08/19/24	08/16/24	08/16/24	50,000,000	49,977,792	0	49,977,792	0
STARBIRD FUNDING COCPABS4	08/19/24	08/16/24	08/16/24	50,000,000	49,977,792	0	49,977,792	0
STARBIRD FUNDING COCPABS4	08/19/24	08/16/24	08/16/24	50,000,000	49,977,792	0	49,977,792	0
STARBIRD FUNDING COCPABS4	08/19/24	08/16/24	08/16/24	30,000,000	29,986,675	0	29,986,675	0
THUNDER BAY FUNDING LLC	04/14/25	08/26/24	08/26/24	50,000,000	50,000,000	0	50,000,000	0
THUNDER BAY FUNDING LLC	04/14/25	08/26/24	08/26/24	50,000,000	50,000,000	0	50,000,000	0
TORONTO DOMINION BACP4-2	02/24/25	08/23/24	08/23/24	25,000,000	24,374,340	0	24,374,340	0
TOYOTA FINANCE AUSTCP	02/05/25	08/09/24	08/13/24	50,000,000	48,765,556	0	48,765,556	0

TRADING ACTIVITY FOR AUGUST 2024

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
TRUIST BANK CDCD	08/23/24	08/16/24	08/16/24	50,000,000	50,000,000	0	50,000,000	0
TRUIST BANK CDCD	08/23/24	08/16/24	08/16/24	50,000,000	50,000,000	0	50,000,000	0
VICTORY RECEIVABLESCPABS4	08/13/24	08/12/24	08/12/24	50,000,000	49,992,597	0	49,992,597	0
VICTORY RECEIVABLESCPABS4	08/13/24	08/12/24	08/12/24	15,000,000	14,997,779	0	14,997,779	0
VICTORY RECEIVABLESCPABS4	09/06/24	08/05/24	08/05/24	40,000,000	39,809,778	0	39,809,778	0
VICTORY RECEIVABLESCPABS4	09/17/24	08/05/24	08/06/24	50,000,000	49,687,333	0	49,687,333	0
VICTORY RECEIVABLESCPABS4	09/17/24	08/05/24	08/06/24	45,500,000	45,215,473	0	45,215,473	0
VICTORY RECEIVABLESCPABS4	11/05/24	08/07/24	08/07/24	50,000,000	49,346,250	0	49,346,250	0
VICTORY RECEIVABLESCPABS4	11/05/24	08/07/24	08/07/24	35,000,000	34,542,375	0	34,542,375	0
DREYFUS GOVT CASH MGMT FUND	02/01/27	08/02/24	08/02/24	8,823,743	8,823,743	0	8,823,743	0
DREYFUS GOVT CASH MGMT FUND	02/01/27	08/08/24	08/08/24	4,364,799	4,364,799	0	4,364,799	0
DREYFUS GOVT CASH MGMT FUND	02/01/27	08/12/24	08/12/24	1,867,548	1,867,548	0	1,867,548	0
DREYFUS GOVT CASH MGMT FUND	02/01/27	08/14/24	08/14/24	1,324,202	1,324,202	0	1,324,202	0
DREYFUS GOVT CASH MGMT FUND	02/01/27	08/19/24	08/19/24	3,665,069	3,665,069	0	3,665,069	0
DREYFUS GOVT CASH MGMT FUND	02/01/27	08/23/24	08/23/24	2,606,072	2,606,072	0	2,606,072	0
DREYFUS GOVT CASH MGMT FUND	02/01/27	08/27/24	08/27/24	355,348	355,348	0	355,348	0
DREYFUS GOVT CASH MGMT FUND	02/01/27	08/29/24	08/29/24	3,955,145	3,955,145	0	3,955,145	0
MIZUHO TRIPARTY	08/02/24	08/01/24	08/01/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	08/02/24	08/01/24	08/01/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	08/02/24	08/01/24	08/01/24	1,491,000,000	1,491,000,000	0	1,491,000,000	0
MIZUHO TRIPARTY	08/05/24	08/02/24	08/02/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	08/05/24	08/02/24	08/02/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	08/05/24	08/02/24	08/02/24	1,560,000,000	1,560,000,000	0	1,560,000,000	0
MIZUHO TRIPARTY	08/06/24	08/05/24	08/05/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	08/06/24	08/05/24	08/05/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	08/06/24	08/05/24	08/05/24	1,694,000,000	1,694,000,000	0	1,694,000,000	0
MIZUHO TRIPARTY	08/07/24	08/06/24	08/06/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	08/07/24	08/06/24	08/06/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	08/07/24	08/06/24	08/06/24	1,959,000,000	1,959,000,000	0	1,959,000,000	0
MIZUHO TRIPARTY	08/08/24	08/07/24	08/07/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	08/08/24	08/07/24	08/07/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	08/08/24	08/07/24	08/07/24	1,697,000,000	1,697,000,000	0	1,697,000,000	0
MIZUHO TRIPARTY	08/09/24	08/08/24	08/08/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	08/09/24	08/08/24	08/08/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	08/09/24	08/08/24	08/08/24	1,861,000,000	1,861,000,000	0	1,861,000,000	0
MIZUHO TRIPARTY	08/12/24	08/09/24	08/09/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	08/12/24	08/09/24	08/09/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	08/12/24	08/09/24	08/09/24	1,972,000,000	1,972,000,000	0	1,972,000,000	0
MIZUHO TRIPARTY	08/13/24	08/12/24	08/12/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	08/13/24	08/12/24	08/12/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	08/13/24	08/12/24	08/12/24	1,152,000,000	1,152,000,000	0	1,152,000,000	0
MIZUHO TRIPARTY	08/14/24	08/13/24	08/13/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	08/14/24	08/13/24	08/13/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	08/14/24	08/13/24	08/13/24	1,775,000,000	1,775,000,000	0	1,775,000,000	0
MIZUHO TRIPARTY	08/15/24	08/14/24	08/14/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	08/15/24	08/14/24	08/14/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	08/15/24	08/14/24	08/14/24	1,670,000,000	1,670,000,000	0	1,670,000,000	0
MIZUHO TRIPARTY	08/16/24	08/15/24	08/15/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	08/16/24	08/15/24	08/15/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	08/16/24	08/15/24	08/15/24	1,586,000,000	1,586,000,000	0	1,586,000,000	0
MIZUHO TRIPARTY	08/19/24	08/16/24	08/16/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	08/19/24	08/16/24	08/16/24	100,000,000	100,000,000	0	100,000,000	0

TRADING ACTIVITY FOR AUGUST 2024

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
BANK OF AMERICA TRIPARTY	08/19/24	08/16/24	08/16/24	1,437,000,000	1,437,000,000	0	1,437,000,000	0
MIZUHO TRIPARTY	08/20/24	08/19/24	08/19/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	08/20/24	08/19/24	08/19/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	08/20/24	08/19/24	08/19/24	2,123,000,000	2,123,000,000	0	2,123,000,000	0
MIZUHO TRIPARTY	08/21/24	08/20/24	08/20/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	08/21/24	08/20/24	08/20/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	08/21/24	08/20/24	08/20/24	1,261,000,000	1,261,000,000	0	1,261,000,000	0
MIZUHO TRIPARTY	08/22/24	08/21/24	08/21/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	08/22/24	08/21/24	08/21/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	08/22/24	08/21/24	08/21/24	921,000,000	921,000,000	0	921,000,000	0
MIZUHO TRIPARTY	08/23/24	08/22/24	08/22/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	08/23/24	08/22/24	08/22/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	08/23/24	08/22/24	08/22/24	889,000,000	889,000,000	0	889,000,000	0
MIZUHO TRIPARTY	08/26/24	08/23/24	08/23/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	08/26/24	08/23/24	08/23/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	08/26/24	08/23/24	08/23/24	1,124,000,000	1,124,000,000	0	1,124,000,000	0
MIZUHO TRIPARTY	08/27/24	08/26/24	08/26/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	08/27/24	08/26/24	08/26/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	08/27/24	08/26/24	08/26/24	1,286,000,000	1,286,000,000	0	1,286,000,000	0
MIZUHO TRIPARTY	08/28/24	08/27/24	08/27/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	08/28/24	08/27/24	08/27/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	08/28/24	08/27/24	08/27/24	1,887,000,000	1,887,000,000	0	1,887,000,000	0
MIZUHO TRIPARTY	08/29/24	08/28/24	08/28/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	08/29/24	08/28/24	08/28/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	08/29/24	08/28/24	08/28/24	1,861,000,000	1,861,000,000	0	1,861,000,000	0
MIZUHO TRIPARTY	08/30/24	08/29/24	08/29/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	08/30/24	08/29/24	08/29/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	08/30/24	08/29/24	08/29/24	1,904,000,000	1,904,000,000	0	1,904,000,000	0
MIZUHO TRIPARTY	09/03/24	08/30/24	08/30/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	09/03/24	08/30/24	08/30/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	09/03/24	08/30/24	08/30/24	1,722,000,000	1,722,000,000	0	1,722,000,000	0
Total Buys				55,023,322,926	54,997,240,509	0	54,997,240,509	0
Cash Closes								
ANGLESEA FUNDING LLC	11/15/24	08/13/24	08/13/24	100,000,000	100,000,000	339,778	100,339,778	0
BENNINGTON STARK CAPITAL CO LLC	09/06/24	08/06/24	08/06/24	110,000,000	110,000,000	455,736	110,455,736	0
BENNINGTON STARK CAPITAL CO LLC	09/13/24	08/12/24	08/12/24	40,000,000	40,000,000	159,544	40,159,544	0
COLLATERALIZED COMMERCIAL PAPER FLEX CO LLC	11/04/24	08/06/24	08/06/24	115,000,000	115,000,000	90,339	115,090,339	0
COLLATERALIZED COMMERCIAL PAPER FLEX CO LLC	11/08/24	08/12/24	08/12/24	155,000,000	155,000,000	267,289	155,267,289	0
COLLATERALIZED COMMERCIAL PAPER FLEX CO LLC	11/12/24	08/14/24	08/14/24	75,000,000	75,000,000	152,833	75,152,833	0
COLLATERALIZED COMMERCIAL PAPER FLEX CO LLC	11/25/24	08/27/24	08/27/24	70,000,000	70,000,000	284,881	70,284,881	0
COLLATERALIZED COMMERCIAL PAPER V CO LLC	11/20/24	08/22/24	08/22/24	20,000,000	20,000,000	65,800	20,065,800	0
COLLATERALIZED COMMERCIAL PAPER V CO LLC	11/25/24	08/27/24	08/27/24	50,000,000	50,000,000	203,486	50,203,486	0
JUPITER SECURITIZATION CO LLC	11/06/24	08/08/24	08/08/24	16,000,000	16,000,000	5,027	16,005,027	0
THUNDER BAY FUNDING LLC	10/01/24	08/26/24	08/26/24	100,000,000	100,000,000	385,833	100,385,833	0
Total Cash Closes				851,000,000	851,000,000	2,410,546	853,410,546	0
Deposits								
MIZUHO BANK, LTD., CANADA BRANCH	08/27/24	08/26/24	08/26/24	885,000,000	885,000,000	0	885,000,000	0
CREDIT INDUSTRIEL ET COMMERCIAL, NEWYORK BRANCH	08/27/24	08/26/24	08/26/24	1,200,000,000	1,200,000,000	0	1,200,000,000	0
RABOBANK NEWYORK	09/03/24	08/27/24	08/27/24	520,000,000	520,000,000	0	520,000,000	0

TRADING ACTIVITY FOR AUGUST 2024

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
MIZUHO BANK, LTD., CANADA BRANCH	08/28/24	08/27/24	08/27/24	1,195,000,000	1,195,000,000	0	1,195,000,000	0
CREDIT INDUSTRIEL ET COMMERCIAL, NEWYORK BRANCH	08/28/24	08/27/24	08/27/24	1,200,000,000	1,200,000,000	0	1,200,000,000	0
RABOBANK NEW YORK	09/04/24	08/28/24	08/28/24	700,000,000	700,000,000	0	700,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	09/04/24	08/28/24	08/28/24	1,225,000,000	1,225,000,000	0	1,225,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	08/29/24	08/28/24	08/28/24	1,200,000,000	1,200,000,000	0	1,200,000,000	0
CREDIT INDUSTRIEL ET COMMERCIAL, NEWYORK BRANCH	08/29/24	08/28/24	08/28/24	1,200,000,000	1,200,000,000	0	1,200,000,000	0
ABN AMRO BANK N.V.	09/05/24	08/29/24	08/29/24	1,215,000,000	1,215,000,000	0	1,215,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	08/30/24	08/29/24	08/29/24	1,100,000,000	1,100,000,000	0	1,100,000,000	0
DNB BANK ASA NEW YORK	08/30/24	08/29/24	08/29/24	1,200,000,000	1,200,000,000	0	1,200,000,000	0
DNB BANK ASA NEW YORK	09/03/24	08/30/24	08/30/24	1,000,000,000	1,000,000,000	0	1,000,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	09/03/24	08/30/24	08/30/24	1,000,000,000	1,000,000,000	0	1,000,000,000	0
ABN AMRO BANK N.V.	08/08/24	08/01/24	08/01/24	1,245,000,000	1,245,000,000	0	1,245,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	08/02/24	08/01/24	08/01/24	990,000,000	990,000,000	0	990,000,000	0
DNB BANK ASA NEW YORK	08/05/24	08/02/24	08/02/24	1,100,000,000	1,100,000,000	0	1,100,000,000	0
DNB BANK ASA NEW YORK	08/06/24	08/05/24	08/05/24	1,100,000,000	1,100,000,000	0	1,100,000,000	0
RABOBANK NEW YORK	08/13/24	08/06/24	08/06/24	535,000,000	535,000,000	0	535,000,000	0
DNB BANK ASA NEW YORK	08/07/24	08/06/24	08/06/24	1,200,000,000	1,200,000,000	0	1,200,000,000	0
RABOBANK NEW YORK	08/14/24	08/07/24	08/07/24	705,000,000	705,000,000	0	705,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	08/14/24	08/07/24	08/07/24	1,240,000,000	1,240,000,000	0	1,240,000,000	0
DNB BANK ASA NEW YORK	08/08/24	08/07/24	08/07/24	1,200,000,000	1,200,000,000	0	1,200,000,000	0
ABN AMRO BANK N.V.	08/15/24	08/08/24	08/08/24	1,240,000,000	1,240,000,000	0	1,240,000,000	0
DNB BANK ASA NEW YORK	08/09/24	08/08/24	08/08/24	1,200,000,000	1,200,000,000	0	1,200,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	08/12/24	08/09/24	08/09/24	1,200,000,000	1,200,000,000	0	1,200,000,000	0
DNB BANK ASA NEW YORK	08/13/24	08/12/24	08/12/24	500,000,000	500,000,000	0	500,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	08/13/24	08/12/24	08/12/24	1,200,000,000	1,200,000,000	0	1,200,000,000	0
RABOBANK NEW YORK	08/20/24	08/13/24	08/13/24	525,000,000	525,000,000	0	525,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	08/14/24	08/13/24	08/13/24	1,100,000,000	1,100,000,000	0	1,100,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	08/21/24	08/14/24	08/14/24	1,230,000,000	1,230,000,000	0	1,230,000,000	0
RABOBANK NEW YORK	08/21/24	08/14/24	08/14/24	705,000,000	705,000,000	0	705,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	08/15/24	08/14/24	08/14/24	1,200,000,000	1,200,000,000	0	1,200,000,000	0
ABN AMRO BANK N.V.	08/22/24	08/15/24	08/15/24	1,225,000,000	1,225,000,000	0	1,225,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	08/16/24	08/15/24	08/15/24	1,200,000,000	1,200,000,000	0	1,200,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	08/19/24	08/16/24	08/16/24	1,200,000,000	1,200,000,000	0	1,200,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	08/20/24	08/19/24	08/19/24	1,200,000,000	1,200,000,000	0	1,200,000,000	0
RABOBANK NEW YORK	08/27/24	08/20/24	08/20/24	520,000,000	520,000,000	0	520,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	08/21/24	08/20/24	08/20/24	70,000,000	70,000,000	0	70,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	08/21/24	08/20/24	08/20/24	1,100,000,000	1,100,000,000	0	1,100,000,000	0
SVENSKA HANDELSBANKEN	08/21/24	08/20/24	08/20/24	700,000,000	700,000,000	0	700,000,000	0
RABOBANK NEW YORK	08/28/24	08/21/24	08/21/24	700,000,000	700,000,000	0	700,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	08/28/24	08/21/24	08/21/24	1,225,000,000	1,225,000,000	0	1,225,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	08/22/24	08/21/24	08/21/24	450,000,000	450,000,000	0	450,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	08/22/24	08/21/24	08/21/24	750,000,000	750,000,000	0	750,000,000	0
CREDIT INDUSTRIEL ET COMMERCIAL, NEWYORK BRANCH	08/22/24	08/21/24	08/21/24	1,000,000,000	1,000,000,000	0	1,000,000,000	0
ABN AMRO BANK N.V.	08/29/24	08/22/24	08/22/24	1,220,000,000	1,220,000,000	0	1,220,000,000	0
CREDIT INDUSTRIEL ET COMMERCIAL, NEWYORK BRANCH	08/23/24	08/22/24	08/22/24	1,000,000,000	1,000,000,000	0	1,000,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	08/23/24	08/22/24	08/22/24	700,000,000	700,000,000	0	700,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	08/23/24	08/22/24	08/22/24	500,000,000	500,000,000	0	500,000,000	0

TRADING ACTIVITY FOR AUGUST 2024

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
MIZUHO BANK, LTD., CANADA BRANCH	08/26/24	08/23/24	08/23/24	950,000,000	950,000,000	0	950,000,000	0
CREDIT INDUSTRIEL ET COMMERCIAL, NEWYORK BRANCH	08/26/24	08/23/24	08/23/24	1,200,000,000	1,200,000,000	0	1,200,000,000	0
Total Deposits				51,165,000,000	51,165,000,000	0	51,165,000,000	0
Maturities								
ALBION CAPITAL LLC CPABS4	08/15/24	08/15/24	08/15/24	25,358,000	25,358,000	0	25,358,000	0
ANGLESEA FUNDING LLC PABS4	08/01/24	08/01/24	08/01/24	280,000,000	280,000,000	0	280,000,000	0
ANGLESEA FUNDING LLC PABS4	08/02/24	08/02/24	08/02/24	200,000,000	200,000,000	0	200,000,000	0
ANGLESEA FUNDING LLC PABS4	08/05/24	08/05/24	08/05/24	300,000,000	300,000,000	0	300,000,000	0
ANGLESEA FUNDING LLC PABS4	08/06/24	08/06/24	08/06/24	200,000,000	200,000,000	0	200,000,000	0
ANGLESEA FUNDING LLC PABS4	08/07/24	08/07/24	08/07/24	100,000,000	100,000,000	0	100,000,000	0
ANGLESEA FUNDING LLC PABS4	08/08/24	08/08/24	08/08/24	300,000,000	300,000,000	0	300,000,000	0
ANGLESEA FUNDING LLC PABS4	08/09/24	08/09/24	08/09/24	200,000,000	200,000,000	0	200,000,000	0
ANGLESEA FUNDING LLC PABS4	08/12/24	08/12/24	08/12/24	300,000,000	300,000,000	0	300,000,000	0
ANGLESEA FUNDING LLC PABS4	08/13/24	08/13/24	08/13/24	200,000,000	200,000,000	0	200,000,000	0
ANGLESEA FUNDING LLC PABS4	08/14/24	08/14/24	08/14/24	200,000,000	200,000,000	0	200,000,000	0
ANGLESEA FUNDING LLC PABS4	08/15/24	08/15/24	08/15/24	300,000,000	300,000,000	0	300,000,000	0
ANGLESEA FUNDING LLC PABS4	08/16/24	08/16/24	08/16/24	200,000,000	200,000,000	0	200,000,000	0
ANGLESEA FUNDING LLC PABS4	08/19/24	08/19/24	08/19/24	300,000,000	300,000,000	0	300,000,000	0
ANGLESEA FUNDING LLC PABS4	08/20/24	08/20/24	08/20/24	200,000,000	200,000,000	0	200,000,000	0
ANGLESEA FUNDING LLC PABS4	08/21/24	08/21/24	08/21/24	200,000,000	200,000,000	0	200,000,000	0
ANGLESEA FUNDING LLC PABS4	08/22/24	08/22/24	08/22/24	500,000,000	500,000,000	0	500,000,000	0
ANGLESEA FUNDING LLC PABS4	08/23/24	08/23/24	08/23/24	200,000,000	200,000,000	0	200,000,000	0
ANGLESEA FUNDING LLC PABS4	08/27/24	08/27/24	08/27/24	200,000,000	200,000,000	0	200,000,000	0
ANGLESEA FUNDING LLC PABS4	08/29/24	08/29/24	08/29/24	140,000,000	140,000,000	0	140,000,000	0
ANGLESEA FUNDING LLC	08/30/24	08/30/24	08/30/24	205,000,000	205,000,000	0	205,000,000	0
BANK OF AMERICA N,ACD	08/09/24	08/09/24	08/09/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF NEW YORK MECP4-2	08/19/24	08/19/24	08/19/24	300,000,000	300,000,000	0	300,000,000	0
BARTON CAPITAL S,A,CPABS4	08/01/24	08/01/24	08/01/24	125,000,000	125,000,000	0	125,000,000	0
BARTON CAPITAL S,A,CPABS4	08/07/24	08/07/24	08/07/24	175,000,000	175,000,000	0	175,000,000	0
BARTON CAPITAL S,A,CPABS4	08/15/24	08/15/24	08/15/24	72,368,000	72,368,000	0	72,368,000	0
BARTON CAPITAL S,A,CPABS4	08/19/24	08/19/24	08/19/24	125,000,000	125,000,000	0	125,000,000	0
BARTON CAPITAL S,A,CPABS4	08/21/24	08/21/24	08/21/24	67,000,000	67,000,000	0	67,000,000	0
BARTON CAPITAL S,A,CPABS4	08/22/24	08/22/24	08/22/24	25,000,000	25,000,000	0	25,000,000	0
BARTON CAPITAL S,A,CPABS4	08/23/24	08/23/24	08/23/24	64,750,000	64,750,000	0	64,750,000	0
BARTON CAPITAL S,A,CPABS4	08/26/24	08/26/24	08/26/24	50,000,000	50,000,000	0	50,000,000	0
BARTON CAPITAL S,A,CPABS4	08/28/24	08/28/24	08/28/24	20,000,000	20,000,000	0	20,000,000	0
BENNINGTON STARK CACPABS4	08/05/24	08/05/24	08/05/24	30,093,000	30,093,000	0	30,093,000	0
BENNINGTON STARK CACPABS4	08/12/24	08/12/24	08/12/24	28,081,000	28,081,000	0	28,081,000	0
BENNINGTON STARK CACPABS4	08/19/24	08/19/24	08/19/24	28,446,000	28,446,000	0	28,446,000	0
BENNINGTON STARK CACPABS4	08/26/24	08/26/24	08/26/24	30,000,000	30,000,000	0	30,000,000	0
CRC FUNDING, LLC CPCPABS4	08/07/24	08/07/24	08/07/24	80,000,000	80,000,000	0	80,000,000	0
CHARIOT FUNDING LLC PABS4	08/06/24	08/06/24	08/06/24	66,000,000	66,000,000	0	66,000,000	0
CHARIOT FUNDING LLC PABS4	08/20/24	08/20/24	08/20/24	80,000,000	80,000,000	0	80,000,000	0
CHESHAM FINANCE LLC PABS4	08/05/24	08/05/24	08/05/24	150,000,000	150,000,000	0	150,000,000	0
CHESHAM FINANCE LLC PABS4	08/12/24	08/12/24	08/12/24	150,000,000	150,000,000	0	150,000,000	0
CHESHAM FINANCE LLC PABS4	08/19/24	08/19/24	08/19/24	150,000,000	150,000,000	0	150,000,000	0
CHESHAM FINANCE LLC PABS4	08/26/24	08/26/24	08/26/24	150,000,000	150,000,000	0	150,000,000	0
CHESHAM FINANCE LLC PABS4	08/07/24	08/07/24	08/07/24	200,000,000	200,000,000	0	200,000,000	0
CHESHAM FINANCE LLC PABS4	08/14/24	08/14/24	08/14/24	200,000,000	200,000,000	0	200,000,000	0
CHESHAM FINANCE LLC PABS4	08/21/24	08/21/24	08/21/24	200,000,000	200,000,000	0	200,000,000	0
CHESHAM FINANCE LLC PABS4	08/28/24	08/28/24	08/28/24	200,000,000	200,000,000	0	200,000,000	0

TRADING ACTIVITY FOR AUGUST 2024

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
CHESHAM FINANCE LLCCPABS4	08/08/24	08/08/24	08/08/24	40,000,000	40,000,000	0	40,000,000	0
CHESHAM FINANCE LLCCPABS4	08/12/24	08/12/24	08/12/24	92,000,000	92,000,000	0	92,000,000	0
CHESHAM FINANCE LLCCPABS4	08/13/24	08/13/24	08/13/24	50,000,000	50,000,000	0	50,000,000	0
CHESHAM FINANCE LLCCPABS4	08/14/24	08/14/24	08/14/24	50,000,000	50,000,000	0	50,000,000	0
CHESHAM FINANCE LLCCPABS4	08/15/24	08/15/24	08/15/24	50,000,000	50,000,000	0	50,000,000	0
CHESHAM FINANCE LLCCPABS4	08/16/24	08/16/24	08/16/24	50,000,000	50,000,000	0	50,000,000	0
CHESHAM FINANCE LLCCPABS4	08/19/24	08/19/24	08/19/24	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	08/06/24	08/06/24	08/06/24	1,000,000,000	1,000,000,000	0	1,000,000,000	0
CREDIT AGRICOLE CORCDYAN	08/13/24	08/13/24	08/13/24	975,000,000	975,000,000	0	975,000,000	0
CREDIT AGRICOLE CORCDYAN	08/20/24	08/20/24	08/20/24	800,000,000	800,000,000	0	800,000,000	0
CREDIT AGRICOLE CORCDYAN	08/27/24	08/27/24	08/27/24	950,000,000	950,000,000	0	950,000,000	0
DNB BANK ASA CP4-2CP4-2	08/05/24	08/05/24	08/05/24	100,000,000	100,000,000	0	100,000,000	0
SUMITOMO MITSUI TRUECD	08/22/24	08/22/24	08/22/24	200,000,000	200,000,000	0	200,000,000	0
GOTHAM FUNDING CORPCPABS4	08/08/24	08/08/24	08/08/24	50,000,000	50,000,000	0	50,000,000	0
GOTHAM FUNDING CORPCPABS4	08/22/24	08/22/24	08/22/24	6,553,000	6,553,000	0	6,553,000	0
GREAT BEAR FUNDING CPABS4	08/02/24	08/02/24	08/02/24	90,000,000	90,000,000	0	90,000,000	0
GREAT BEAR FUNDING CPABS4	08/05/24	08/05/24	08/05/24	50,000,000	50,000,000	0	50,000,000	0
GREAT BEAR FUNDING CPABS4	08/09/24	08/09/24	08/09/24	80,000,000	80,000,000	0	80,000,000	0
GREAT BEAR FUNDING CPABS4	08/12/24	08/12/24	08/12/24	50,000,000	50,000,000	0	50,000,000	0
GREAT BEAR FUNDING CPABS4	08/16/24	08/16/24	08/16/24	30,000,000	30,000,000	0	30,000,000	0
GREAT BEAR FUNDING CPABS4	08/19/24	08/19/24	08/19/24	50,000,000	50,000,000	0	50,000,000	0
GREAT BEAR FUNDING CPABS4	08/23/24	08/23/24	08/23/24	30,000,000	30,000,000	0	30,000,000	0
GREAT BEAR FUNDING CPABS4	08/27/24	08/27/24	08/27/24	50,000,000	50,000,000	0	50,000,000	0
GREAT BEAR FUNDING CPABS4	08/30/24	08/30/24	08/30/24	30,000,000	30,000,000	0	30,000,000	0
HOME DEPOT, INC, CPCP4-2	08/20/24	08/20/24	08/20/24	720,000	720,000	0	720,000	0
HOME DEPOT, INC, CPCP4-2	08/26/24	08/26/24	08/26/24	30,000,000	30,000,000	0	30,000,000	0
JUPITER SECURITIZATCPABS4	08/08/24	08/08/24	08/08/24	110,000,000	110,000,000	0	110,000,000	0
JUPITER SECURITIZATCPABS4	08/14/24	08/14/24	08/14/24	104,000,000	104,000,000	0	104,000,000	0
JUPITER SECURITIZATCPABS4	08/23/24	08/23/24	08/23/24	132,000,000	132,000,000	0	132,000,000	0
LMA-AMERICAS LLC CPCPABS4	08/07/24	08/07/24	08/07/24	23,400,000	23,400,000	0	23,400,000	0
LMA-AMERICAS LLC CPCPABS4	08/20/24	08/20/24	08/20/24	25,000,000	25,000,000	0	25,000,000	0
LONGSHIP FUNDING LLCPABS4	08/01/24	08/01/24	08/01/24	190,000,000	190,000,000	0	190,000,000	0
LONGSHIP FUNDING LLCPABS4	08/02/24	08/02/24	08/02/24	40,000,000	40,000,000	0	40,000,000	0
LONGSHIP FUNDING LLCPABS4	08/19/24	08/19/24	08/19/24	30,000,000	30,000,000	0	30,000,000	0
LONGSHIP FUNDING LLCPABS4	08/29/24	08/29/24	08/29/24	50,000,000	50,000,000	0	50,000,000	0
MUFG BANK LTD, CDYACDYAN	08/05/24	08/05/24	08/05/24	125,000,000	125,000,000	0	125,000,000	0
MUFG BANK LTD, CDYACDYAN	08/14/24	08/14/24	08/14/24	100,000,000	100,000,000	0	100,000,000	0
MUFG BANK LTD, CDYACDYAN	08/21/24	08/21/24	08/21/24	100,000,000	100,000,000	0	100,000,000	0
MANHATTAN ASSET FUNCPABS4	08/08/24	08/08/24	08/08/24	40,000,000	40,000,000	0	40,000,000	0
MANHATTAN ASSET FUNCPABS4	08/28/24	08/28/24	08/28/24	70,000,000	70,000,000	0	70,000,000	0
MIZUHO BANK LTD, CDCDYAN	08/02/24	08/02/24	08/02/24	225,000,000	225,000,000	0	225,000,000	0
NATIONWIDE BUILDINGCP4-2	08/29/24	08/29/24	08/29/24	32,000,000	32,000,000	0	32,000,000	0
OLD LINE FUNDING, LCPABS4	08/20/24	08/20/24	08/20/24	63,327,000	63,327,000	0	63,327,000	0
RIDGEFIELD FUNDING CPABS4	08/09/24	08/09/24	08/09/24	40,000,000	40,000,000	0	40,000,000	0
RIDGEFIELD FUNDING CPABS4	08/15/24	08/15/24	08/15/24	100,000,000	100,000,000	0	100,000,000	0
SHEFFIELD RECEIVABLECPABS4	08/16/24	08/16/24	08/16/24	90,000,000	90,000,000	0	90,000,000	0
SHEFFIELD RECEIVABLECPABS4	08/26/24	08/26/24	08/26/24	45,000,000	45,000,000	0	45,000,000	0
STARBIRD FUNDING COCPABS4	08/08/24	08/08/24	08/08/24	100,000,000	100,000,000	0	100,000,000	0
STARBIRD FUNDING COCPABS4	08/14/24	08/14/24	08/14/24	158,423,000	158,423,000	0	158,423,000	0
STARBIRD FUNDING COCPABS4	08/15/24	08/15/24	08/15/24	200,000,000	200,000,000	0	200,000,000	0
STARBIRD FUNDING COCPABS4	08/16/24	08/16/24	08/16/24	131,524,000	131,524,000	0	131,524,000	0

TRADING ACTIVITY FOR AUGUST 2024

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
STARBIRD FUNDING COCPABS4	08/19/24	08/19/24	08/19/24	230,000,000	230,000,000	0	230,000,000	0
TORONTO DOMINION BACP4-2	08/23/24	08/23/24	08/23/24	50,000,000	50,000,000	0	50,000,000	0
TRUIST BANK CDCD	08/23/24	08/23/24	08/23/24	100,000,000	100,000,000	0	100,000,000	0
VICTORY RECEIVABLESCPABS4	08/06/24	08/06/24	08/06/24	95,000,000	95,000,000	0	95,000,000	0
VICTORY RECEIVABLESCPABS4	08/13/24	08/13/24	08/13/24	65,000,000	65,000,000	0	65,000,000	0
MIZUHO TRIPARTY	08/01/24	08/01/24	08/01/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	08/01/24	08/01/24	08/01/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	08/01/24	08/01/24	08/01/24	1,072,000,000	1,072,000,000	0	1,072,000,000	0
MIZUHO TRIPARTY	08/02/24	08/02/24	08/02/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	08/02/24	08/02/24	08/02/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	08/02/24	08/02/24	08/02/24	1,491,000,000	1,491,000,000	0	1,491,000,000	0
MIZUHO TRIPARTY	08/05/24	08/05/24	08/05/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	08/05/24	08/05/24	08/05/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	08/05/24	08/05/24	08/05/24	1,560,000,000	1,560,000,000	0	1,560,000,000	0
MIZUHO TRIPARTY	08/06/24	08/06/24	08/06/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	08/06/24	08/06/24	08/06/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	08/06/24	08/06/24	08/06/24	1,694,000,000	1,694,000,000	0	1,694,000,000	0
MIZUHO TRIPARTY	08/07/24	08/07/24	08/07/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	08/07/24	08/07/24	08/07/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	08/07/24	08/07/24	08/07/24	1,959,000,000	1,959,000,000	0	1,959,000,000	0
MIZUHO TRIPARTY	08/08/24	08/08/24	08/08/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	08/08/24	08/08/24	08/08/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	08/08/24	08/08/24	08/08/24	1,697,000,000	1,697,000,000	0	1,697,000,000	0
MIZUHO TRIPARTY	08/09/24	08/09/24	08/09/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	08/09/24	08/09/24	08/09/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	08/09/24	08/09/24	08/09/24	1,861,000,000	1,861,000,000	0	1,861,000,000	0
MIZUHO TRIPARTY	08/12/24	08/12/24	08/12/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	08/12/24	08/12/24	08/12/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	08/12/24	08/12/24	08/12/24	1,972,000,000	1,972,000,000	0	1,972,000,000	0
MIZUHO TRIPARTY	08/13/24	08/13/24	08/13/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	08/13/24	08/13/24	08/13/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	08/13/24	08/13/24	08/13/24	1,152,000,000	1,152,000,000	0	1,152,000,000	0
MIZUHO TRIPARTY	08/14/24	08/14/24	08/14/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	08/14/24	08/14/24	08/14/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	08/14/24	08/14/24	08/14/24	1,775,000,000	1,775,000,000	0	1,775,000,000	0
MIZUHO TRIPARTY	08/15/24	08/15/24	08/15/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	08/15/24	08/15/24	08/15/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	08/15/24	08/15/24	08/15/24	1,670,000,000	1,670,000,000	0	1,670,000,000	0
MIZUHO TRIPARTY	08/16/24	08/16/24	08/16/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	08/16/24	08/16/24	08/16/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	08/16/24	08/16/24	08/16/24	1,586,000,000	1,586,000,000	0	1,586,000,000	0
MIZUHO TRIPARTY	08/19/24	08/19/24	08/19/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	08/19/24	08/19/24	08/19/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	08/19/24	08/19/24	08/19/24	1,437,000,000	1,437,000,000	0	1,437,000,000	0
MIZUHO TRIPARTY	08/20/24	08/20/24	08/20/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	08/20/24	08/20/24	08/20/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	08/20/24	08/20/24	08/20/24	2,123,000,000	2,123,000,000	0	2,123,000,000	0
MIZUHO TRIPARTY	08/21/24	08/21/24	08/21/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	08/21/24	08/21/24	08/21/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	08/21/24	08/21/24	08/21/24	1,261,000,000	1,261,000,000	0	1,261,000,000	0
MIZUHO TRIPARTY	08/22/24	08/22/24	08/22/24	150,000,000	150,000,000	0	150,000,000	0

TRADING ACTIVITY FOR AUGUST 2024

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
HSBC TRIPARTY	08/22/24	08/22/24	08/22/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	08/22/24	08/22/24	08/22/24	921,000,000	921,000,000	0	921,000,000	0
MIZUHO TRIPARTY	08/23/24	08/23/24	08/23/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	08/23/24	08/23/24	08/23/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	08/23/24	08/23/24	08/23/24	889,000,000	889,000,000	0	889,000,000	0
MIZUHO TRIPARTY	08/26/24	08/26/24	08/26/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	08/26/24	08/26/24	08/26/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	08/26/24	08/26/24	08/26/24	1,124,000,000	1,124,000,000	0	1,124,000,000	0
MIZUHO TRIPARTY	08/27/24	08/27/24	08/27/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	08/27/24	08/27/24	08/27/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	08/27/24	08/27/24	08/27/24	1,286,000,000	1,286,000,000	0	1,286,000,000	0
MIZUHO TRIPARTY	08/28/24	08/28/24	08/28/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	08/28/24	08/28/24	08/28/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	08/28/24	08/28/24	08/28/24	1,887,000,000	1,887,000,000	0	1,887,000,000	0
MIZUHO TRIPARTY	08/29/24	08/29/24	08/29/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	08/29/24	08/29/24	08/29/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	08/29/24	08/29/24	08/29/24	1,861,000,000	1,861,000,000	0	1,861,000,000	0
MIZUHO TRIPARTY	08/30/24	08/30/24	08/30/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	08/30/24	08/30/24	08/30/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	08/30/24	08/30/24	08/30/24	1,904,000,000	1,904,000,000	0	1,904,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	08/27/24	08/27/24	08/27/24	885,000,000	885,000,000	0	885,000,000	0
CREDIT INDUSTRIEL ET COMMERCIAL, NEWYORK BRANCH	08/27/24	08/27/24	08/27/24	1,200,000,000	1,200,000,000	0	1,200,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	08/28/24	08/28/24	08/28/24	1,195,000,000	1,195,000,000	0	1,195,000,000	0
CREDIT INDUSTRIEL ET COMMERCIAL, NEWYORK BRANCH	08/28/24	08/28/24	08/28/24	1,200,000,000	1,200,000,000	0	1,200,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	08/29/24	08/29/24	08/29/24	1,200,000,000	1,200,000,000	0	1,200,000,000	0
CREDIT INDUSTRIEL ET COMMERCIAL, NEWYORK BRANCH	08/29/24	08/29/24	08/29/24	1,200,000,000	1,200,000,000	0	1,200,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	08/30/24	08/30/24	08/30/24	1,100,000,000	1,100,000,000	0	1,100,000,000	0
DNB BANK ASA NEWYORK	08/30/24	08/30/24	08/30/24	1,200,000,000	1,200,000,000	0	1,200,000,000	0
ABN AMRO BANK N.V.	08/01/24	08/01/24	08/01/24	1,250,000,000	1,250,000,000	0	1,250,000,000	0
RABOBANK NEWYORK	08/06/24	08/06/24	08/06/24	550,000,000	550,000,000	0	550,000,000	0
RABOBANK NEWYORK	08/07/24	08/07/24	08/07/24	700,000,000	700,000,000	0	700,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	08/07/24	08/07/24	08/07/24	1,250,000,000	1,250,000,000	0	1,250,000,000	0
DNB BANK ASA NEWYORK	08/01/24	08/01/24	08/01/24	300,000,000	300,000,000	0	300,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	08/01/24	08/01/24	08/01/24	1,000,000,000	1,000,000,000	0	1,000,000,000	0
ABN AMRO BANK N.V.	08/08/24	08/08/24	08/08/24	1,245,000,000	1,245,000,000	0	1,245,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	08/02/24	08/02/24	08/02/24	990,000,000	990,000,000	0	990,000,000	0
DNB BANK ASA NEWYORK	08/05/24	08/05/24	08/05/24	1,100,000,000	1,100,000,000	0	1,100,000,000	0
DNB BANK ASA NEWYORK	08/06/24	08/06/24	08/06/24	1,100,000,000	1,100,000,000	0	1,100,000,000	0
RABOBANK NEWYORK	08/13/24	08/13/24	08/13/24	535,000,000	535,000,000	0	535,000,000	0
DNB BANK ASA NEWYORK	08/07/24	08/07/24	08/07/24	1,200,000,000	1,200,000,000	0	1,200,000,000	0
RABOBANK NEWYORK	08/14/24	08/14/24	08/14/24	705,000,000	705,000,000	0	705,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	08/14/24	08/14/24	08/14/24	1,240,000,000	1,240,000,000	0	1,240,000,000	0
DNB BANK ASA NEWYORK	08/08/24	08/08/24	08/08/24	1,200,000,000	1,200,000,000	0	1,200,000,000	0
ABN AMRO BANK N.V.	08/15/24	08/15/24	08/15/24	1,240,000,000	1,240,000,000	0	1,240,000,000	0
DNB BANK ASA NEWYORK	08/09/24	08/09/24	08/09/24	1,200,000,000	1,200,000,000	0	1,200,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	08/12/24	08/12/24	08/12/24	1,200,000,000	1,200,000,000	0	1,200,000,000	0
DNB BANK ASA NEWYORK	08/13/24	08/13/24	08/13/24	500,000,000	500,000,000	0	500,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	08/13/24	08/13/24	08/13/24	1,200,000,000	1,200,000,000	0	1,200,000,000	0
RABOBANK NEWYORK	08/20/24	08/20/24	08/20/24	525,000,000	525,000,000	0	525,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	08/14/24	08/14/24	08/14/24	1,100,000,000	1,100,000,000	0	1,100,000,000	0

TRADING ACTIVITY FOR AUGUST 2024

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	08/21/24	08/21/24	08/21/24	1,230,000,000	1,230,000,000	0	1,230,000,000	0
RABOBANK NEW YORK	08/21/24	08/21/24	08/21/24	705,000,000	705,000,000	0	705,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	08/15/24	08/15/24	08/15/24	1,200,000,000	1,200,000,000	0	1,200,000,000	0
ABN AMRO BANK N.V.	08/22/24	08/22/24	08/22/24	1,225,000,000	1,225,000,000	0	1,225,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	08/16/24	08/16/24	08/16/24	1,200,000,000	1,200,000,000	0	1,200,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	08/19/24	08/19/24	08/19/24	1,200,000,000	1,200,000,000	0	1,200,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	08/20/24	08/20/24	08/20/24	1,200,000,000	1,200,000,000	0	1,200,000,000	0
RABOBANK NEW YORK	08/27/24	08/27/24	08/27/24	520,000,000	520,000,000	0	520,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	08/21/24	08/21/24	08/21/24	70,000,000	70,000,000	0	70,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	08/21/24	08/21/24	08/21/24	1,100,000,000	1,100,000,000	0	1,100,000,000	0
SVENSKA HANDELSBANKEN	08/21/24	08/21/24	08/21/24	700,000,000	700,000,000	0	700,000,000	0
RABOBANK NEW YORK	08/28/24	08/28/24	08/28/24	700,000,000	700,000,000	0	700,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	08/28/24	08/28/24	08/28/24	1,225,000,000	1,225,000,000	0	1,225,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	08/22/24	08/22/24	08/22/24	450,000,000	450,000,000	0	450,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	08/22/24	08/22/24	08/22/24	750,000,000	750,000,000	0	750,000,000	0
CREDIT INDUSTRIEL ET COMMERCIAL, NEWYORK BRANCH	08/22/24	08/22/24	08/22/24	1,000,000,000	1,000,000,000	0	1,000,000,000	0
ABN AMRO BANK N.V.	08/29/24	08/29/24	08/29/24	1,220,000,000	1,220,000,000	0	1,220,000,000	0
CREDIT INDUSTRIEL ET COMMERCIAL, NEWYORK BRANCH	08/23/24	08/23/24	08/23/24	1,000,000,000	1,000,000,000	0	1,000,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	08/23/24	08/23/24	08/23/24	700,000,000	700,000,000	0	700,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	08/23/24	08/23/24	08/23/24	500,000,000	500,000,000	0	500,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	08/26/24	08/26/24	08/26/24	950,000,000	950,000,000	0	950,000,000	0
CREDIT INDUSTRIEL ET COMMERCIAL, NEWYORK BRANCH	08/26/24	08/26/24	08/26/24	1,200,000,000	1,200,000,000	0	1,200,000,000	0
Total Maturities				105,673,043,000	105,673,043,000	0	105,673,043,000	0
Paydowns								
ARIFL 2024-A A I	03/14/25	08/15/24	08/15/24	2,907,119	2,907,119	0	2,907,119	0
EFF 2024-1 A I	02/20/25	08/20/24	08/20/24	3,316,088	3,316,088	0	3,316,088	0
EFF 2024-3 A I	07/21/25	08/20/24	08/20/24	6,394,223	6,394,223	0	6,394,223	0
GALC 2024-1 A I	02/18/25	08/15/24	08/15/24	3,973,696	3,973,696	0	3,973,696	0
WLAKE 2024-2A A I	06/16/25	08/15/24	08/15/24	13,430,362	13,430,362	0	13,430,362	0
WLAKE 2024-1A A I	03/17/25	08/15/24	08/15/24	8,250,942	8,250,942	0	8,250,942	0
Total Paydowns				38,272,431	38,272,431	0	38,272,431	0
Sells								
DREYFUS GOVT CASH MGMT FUND	02/01/27	08/01/24	08/01/24	447,666	447,666	0	447,666	0
DREYFUS GOVT CASH MGMT FUND	02/01/27	08/05/24	08/05/24	8,819,446	8,819,446	0	8,819,446	0
DREYFUS GOVT CASH MGMT FUND	02/01/27	08/06/24	08/06/24	1,365,055	1,365,055	0	1,365,055	0
DREYFUS GOVT CASH MGMT FUND	02/01/27	08/07/24	08/07/24	3,265,743	3,265,743	0	3,265,743	0
DREYFUS GOVT CASH MGMT FUND	02/01/27	08/09/24	08/09/24	1,540,768	1,540,768	0	1,540,768	0
DREYFUS GOVT CASH MGMT FUND	02/01/27	08/13/24	08/13/24	236,667	236,667	0	236,667	0
DREYFUS GOVT CASH MGMT FUND	02/01/27	08/15/24	08/15/24	5,779,114	5,779,114	0	5,779,114	0
DREYFUS GOVT CASH MGMT FUND	02/01/27	08/20/24	08/20/24	3,665,069	3,665,069	0	3,665,069	0
DREYFUS GOVT CASH MGMT FUND	02/01/27	08/26/24	08/26/24	67,854	67,854	0	67,854	0
DREYFUS GOVT CASH MGMT FUND	02/01/27	08/28/24	08/28/24	2,893,567	2,893,567	0	2,893,567	0
Total Sells				28,080,947	28,080,947	0	28,080,947	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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