



MONTHLY SUMMARY REPORT

State Board of Administration of Florida

February 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 February 1, 2024, through February 29, 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 February 29, 2024)

Total Participants

783

Florida PRIME™

Total Participant Balance
\$28,086,450,657

Total Number of Accounts
1,450

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

Federal Reserve Chair Jerome Powell has been talking himself hoarse lately. Ever since he failed to push back against the market's overly ebullient expectations for rate cuts following the December policy meeting, he has told anyone who'd listen the Fed isn't ready to declare victory over inflation. His press conference in January and a 60 Minutes interview didn't do the trick; neither has sending forth nearly every Federal Open Market Committee (FOMC) member to shout this message from street corners.

In an appropriate twist for the data-dependent Fed, it was a series of economic reports that stemmed the tide. Robust gross domestic product and employment figures, sticky wage, consumer and producer inflation, and respectable manufacturing and housing numbers did what the policymakers could not. In late December, futures contracts predicted upward of seven quarter-point cuts in 2024. Following the bump in the month-over-month core Personal Consumption Expenditures (PCE) index in January, they have priced in essentially three—in line with Fed projections. That's why we—and really everyone—anticipates no rate action at the mid-March or early May policy-setting meetings and expect the first ease to come in June or July.

Market participants will surely raise their fists to the Fed again, and it is understandable. Powell and company were so behind the ball when they first tightened rates long after inflation had exploded. But the shift in sentiment, along with the pause itself, has benefited cash managers and investors. Across the liquidity industry, elevated yields and extended average maturities have created better relative value in our humble opinion.

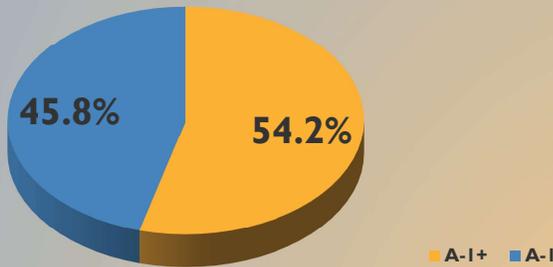
This means the street can worry about something else, and the Fed's balance sheet fits that bill. The pace and ramifications of quantitative easing also should not spark concern. It's been so long since it's been a focus, my guess is more than a few have forgotten the exact numbers (\$95 billion in government securities, split between \$60 billion in Treasuries and \$35 billion in agency mortgage back securities) rolling off each month. The balance sheet had ballooned to \$8.9 trillion but sits at around \$7.6 trillion now. The point of contention is that it will shrink too far, lowering reserves and reducing market liquidity. In the back of the policymakers' collective mind is to avoid a spike in overnight rates like what occurred in September 2019. This should not happen. Not only is the balance sheet much larger now, but also banks hold more reserves to ensure liquidity. Short of a revolt in the bond market, the taper should continue smoothly with a target of between \$6 and \$7 trillion and end in 2025. But this depends on how well the Fed communicates the process, starting in the upcoming FOMC meeting—and if the markets listen.

As tax collection season approaches its end, outflows exceeded inflows, resulting in a slight decline for pool assets. At month end, assets were down \$600 million to \$28 billion.

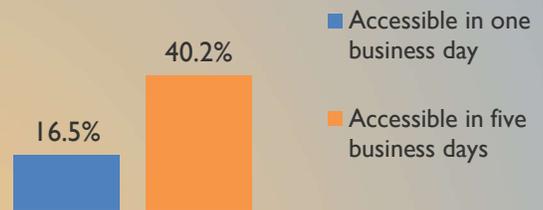
The Pool's manager extended the portfolio's Weighted Average Maturity (WAM) by 10 days to 44 days; its Weighted Average Life (WAL) extended by 6 days to 80 days. The yield of the portfolio declined by 2 basis points to 5.59%, reflecting market expectations the Fed will ease policy in 2024. The Pool continued to favor fixed and floating-rate commercial and bank paper in the 1- to 3-month and 1-year areas of the yield curve. At the end of the month, yields on 1-, 3-, 6- and 12-month U.S. Treasuries were 5.40%, 5.40%, 5.33% and 5.00%, respectively.

PORTFOLIO COMPOSITION FOR FEBRUARY 2024

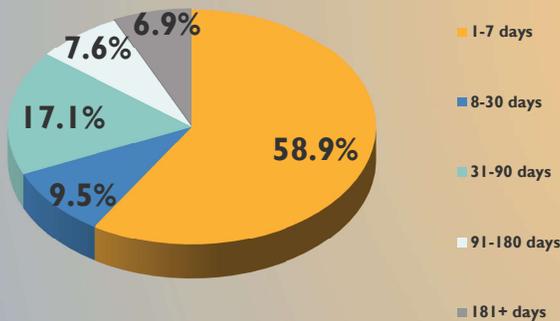
CREDIT QUALITY COMPOSITION



HIGHLY LIQUID HOLDINGS



EFFECTIVE MATURITY SCHEDULE



TOP HOLDINGS & AVG. MATURITY

1. Mizuho Financial Group, Inc.	5.0%
2. Cooperatieve Rabobank UA	5.0%
3. ABN Amro Bank NV	5.0%
4. Australia & New Zealand Banking Group, Melbourne	5.0%
5. DNB Bank ASA	4.9%
6. Mitsubishi UFJ Financial Group, Inc.	4.8%
7. Credit Agricole Group	4.6%
8. Bank of Montreal	4.1%
9. National Bank of Canada, Montreal	3.8%
10. Sumitomo Mitsui Trust Holdings, Inc.	3.8%

Average Effective Maturity (WAM)

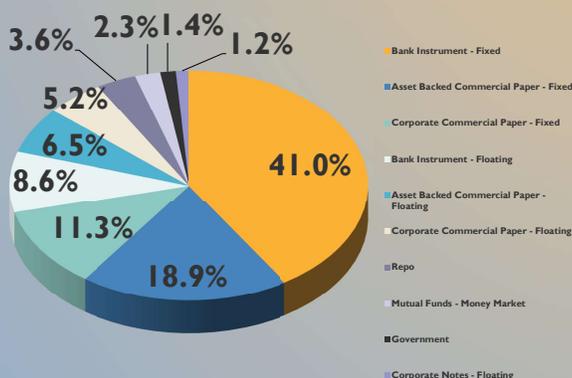
44 Days

Weighted Average Life (Spread WAL)

80 Days

Percentages based on total value of investments

PORTFOLIO COMPOSITION



FUND PERFORMANCE THROUGH FEBRUARY 2024

Florida PRIME Performance Data			
	Annualized Net Participant Yield ¹	Net-of-Fee Benchmark ²	Above (Below) Benchmark
One Month	5.69%	5.63%	0.06%
Three Months	5.72%	5.41%	0.32%
One Year	5.56%	5.18%	0.39%
Three Years	2.71%	2.44%	0.28%
Five Years	2.18%	1.94%	0.23%
Ten Years	1.57%	1.33%	0.24%
Since 1/96	2.51%	2.29%	0.22%

Note: Net asset value at month end: \$28,091.5 million, which includes investments at market value, plus all cash, accrued interest receivable and payables.

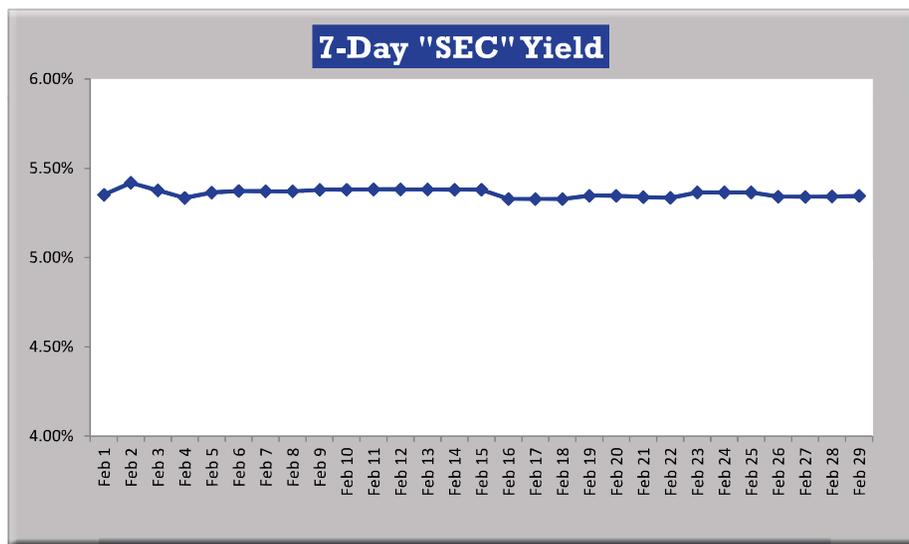
¹Net of fees. Participant yield is calculated on a 365-day basis and includes adjustments for expenses and other accounting items to reflect realized earnings by participants.

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 FEBRUARY 2024

Summary of Cash Flows		
Opening Balance (02/01/24)	\$	28,622,978,398
Participant Deposits		2,370,225,773
Gross Earnings		125,418,533
Participant Withdrawals		(3,031,474,964)
Fees		(697,083)
Closing Balance (02/29/24)	\$	28,086,450,657
Net Change over Month	\$	(536,527,741)

Detailed Fee Disclosure			
February		Amount	Basis Point Equivalent*
SBA Client Service, Account Mgt. & Fiduciary Oversight Fee	\$	224,253.83	0.95
Federated Investment Management Fee		435,163.44	1.84
BNY Mellon Custodial Fee**		22,564.26	0.10
Bank of America Transfer Agent Fee		6,738.16	0.03
S&P Rating Maintenance Fee		3,803.28	0.02
Audit/External Review Fees		4,559.79	0.02
Total Fees	\$	697,082.76	2.95

*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 \$28,354,764,528.

**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 FEBRUARY 2024

Security Name	Security Classification	Cpn	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
I320 VV Jefferson LLC, Sep 01, 2060	VARIABLE RATE DEMAND NOTE	5.45	9/1/2060	3/6/2024	5,500,000	5.53	\$5,500,000	\$5,500,000	\$0
ABN Amro Bank NV, Amsterdam TD	TIME DEPOSIT	5.33	3/6/2024		1,400,000,000	5.42	\$1,400,000,000	\$1,400,000,000	\$0
AJC Capital, LLC, Jan 01, 2042	VARIABLE RATE DEMAND NOTE	5.45	1/1/2042	3/7/2024	5,530,000	5.45	\$5,530,000	\$5,530,000	\$0
ARI Fleet Lease Trust 2024-A, AI, 5.568%, 03/14/2025	ASSET BACKED NOTE	5.57	3/14/2025		37,700,000	5.57	\$37,700,000	\$37,706,303	\$6,303
Albion Capital LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/25/2024		129,064,000	5.62	\$128,574,632	\$128,578,815	\$4,183
Albion Capital LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		5/21/2024		25,347,000	5.54	\$25,036,387	\$25,036,194	-\$193
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/1/2024		200,000,000	5.41	\$199,970,444	\$199,970,436	-\$8
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/1/2024		210,000,000	5.46	\$209,968,792	\$209,968,958	\$166
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/4/2024		200,000,000	5.47	\$199,881,111	\$199,881,650	\$539
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/18/2024		200,000,000	5.51	\$199,463,000	\$199,465,100	\$2,100
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/22/2024		100,000,000	5.59	\$99,668,167	\$99,672,702	\$4,535
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/2/2024		150,000,000	5.48	\$149,265,750	\$149,261,625	-\$4,125
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		5/2/2024		75,000,000	5.49	\$74,300,438	\$74,295,056	-\$5,381
Anglesea Funding LLC, Aug 02, 2024	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.54	8/2/2024	3/1/2024	65,000,000	5.62	\$65,000,000	\$65,005,335	\$5,335
Archer I LLC, Jun 01, 2060	VARIABLE RATE DEMAND NOTE	5.45	6/1/2060	3/7/2024	18,000,000	5.53	\$18,000,000	\$18,000,000	\$0
Atlantic Asset Securitization LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/13/2024		50,000,000	5.58	\$49,901,958	\$49,903,575	\$1,616
Atlantic Asset Securitization LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/26/2024		120,000,000	5.59	\$119,529,400	\$119,535,216	\$5,816
Atlantic Asset Securitization LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		5/1/2024		20,000,000	5.48	\$19,816,756	\$19,813,380	-\$3,376
Atlantic Asset Securitization LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		5/30/2024		62,000,000	5.51	\$61,161,536	\$61,155,424	-\$6,112
Atlantic Asset Securitization LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		5/31/2024		5,332,000	5.52	\$5,259,100	\$5,258,582	-\$518
Australia & New Zealand Banking Group, Melbourne TD	TIME DEPOSIT	5.33	3/6/2024		1,400,000,000	5.42	\$1,400,000,000	\$1,400,000,000	\$0
BNG Bank N.V. CP4-2	COMMERCIAL PAPER - 4-2		3/6/2024		50,000,000	5.40	\$49,955,750	\$49,955,834	\$84
BPCE SA CP4-2	COMMERCIAL PAPER - 4-2		3/7/2024		200,000,000	5.66	\$199,786,111	\$199,792,334	\$6,223
BPCE SA CP4-2	COMMERCIAL PAPER - 4-2		3/12/2024		200,000,000	5.68	\$199,632,333	\$199,644,000	\$11,667
BWF Forge TL Properties Owner LLC, May 01, 2059	VARIABLE RATE DEMAND NOTE	5.45	5/1/2059	3/7/2024	28,500,000	5.45	\$28,500,000	\$28,500,000	\$0
Bank of America N.A. CD	CERTIFICATE OF DEPOSIT	5.92	8/9/2024		100,000,000	5.92	\$100,000,000	\$100,145,099	\$145,099
Bank of America N.A. CD	CERTIFICATE OF DEPOSIT	6.00	7/31/2024		100,000,000	6.00	\$100,000,000	\$100,167,502	\$167,502
Bank of America N.A. CD	CERTIFICATE OF DEPOSIT	5.18	1/24/2025		114,000,000	5.20	\$114,000,000	\$113,806,814	-\$193,186
Bank of America N.A. CD	CERTIFICATE OF DEPOSIT	5.22	2/5/2025		95,000,000	5.24	\$95,000,000	\$94,877,007	-\$122,993
Bank of America N.A. CD	CERTIFICATE OF DEPOSIT	5.20	2/10/2025		50,000,000	5.22	\$50,000,000	\$49,926,046	-\$73,954
Bank of America N.A. CD	CERTIFICATE OF DEPOSIT	5.80	5/28/2024		100,000,000	5.80	\$100,000,000	\$100,050,271	\$50,271
Bank of America N.A. CD	CERTIFICATE OF DEPOSIT	5.80	6/7/2024		104,000,000	5.80	\$104,000,000	\$104,050,987	\$50,987
Bank of America N.A. CD	CERTIFICATE OF DEPOSIT	5.83	6/17/2024		125,000,000	5.82	\$125,000,000	\$125,069,496	\$69,496
Bank of America N.A. Triparty Repo Overnight Fixed	REPO TRIPARTY OVERNIGHT FIXED	5.31	3/1/2024		767,000,000	5.38	\$767,000,000	\$767,000,000	\$0
Bank of America N.A., Apr 19, 2024	VARIABLE RATE CERTIFICATE OF DEPOSIT	6.04	4/19/2024	3/1/2024	101,000,000	6.12	\$101,000,000	\$101,079,389	\$79,389
Bank of America, N.A. CD	CERTIFICATE OF DEPOSIT	6.00	9/23/2024		50,000,000	5.99	\$50,000,000	\$50,125,918	\$125,918
Bank of Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	5.82	5/28/2024		100,000,000	5.81	\$100,000,000	\$100,046,019	\$46,019
Bank of Montreal CP4-2	COMMERCIAL PAPER - 4-2		1/27/2025		35,000,000	5.15	\$33,420,100	\$33,348,819	-\$71,281
Bank of Montreal, Apr 12, 2024	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.99	4/12/2024	3/1/2024	100,000,000	6.07	\$100,000,000	\$100,063,864	\$63,864
Bank of Montreal, Jan 06, 2025	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.82	1/6/2025	3/1/2024	165,000,000	5.90	\$165,000,000	\$165,241,369	\$241,369
Bank of Montreal, Jan 06, 2025	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.69	1/6/2025	3/1/2024	135,000,000	5.77	\$135,000,000	\$135,000,000	\$0
Bank of Montreal, Jan 06, 2025	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.69	1/6/2025	3/1/2024	175,000,000	5.77	\$175,000,000	\$175,070,014	\$70,014
Bank of Montreal, Jun 14, 2024	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.96	6/14/2024	3/1/2024	100,000,000	6.04	\$100,000,000	\$100,145,781	\$145,781
Bank of Montreal, May 03, 2024	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.91	5/3/2024	3/1/2024	100,000,000	5.99	\$100,000,000	\$100,082,207	\$82,207
Bank of Montreal, Sep 16, 2024	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.88	9/16/2024	3/1/2024	40,200,000	5.96	\$40,200,000	\$40,274,034	\$74,034

See notes at end of table.

INVENTORY OF HOLDINGS FOR FEBRUARY 2024

Security Name	Security Classification	Cpn	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
Bank of Nova Scotia, Toronto CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	6.00	10/18/2024		52,000,000	5.99	\$52,000,000	\$52,163,532	\$163,532
Bank of Nova Scotia, Toronto, Jan 03, 2025	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.69	1/3/2025	3/1/2024	170,000,000	5.77	\$170,000,000	\$170,139,322	\$139,322
Bank of Nova Scotia, Toronto, Jul 03, 2024	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.95	7/3/2024	3/1/2024	75,000,000	6.03	\$75,000,000	\$75,112,478	\$112,478
Bank of Nova Scotia, Toronto, Jul 10, 2024	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.96	7/10/2024	3/1/2024	50,000,000	6.04	\$50,000,000	\$50,081,359	\$81,359
Barton Capital S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/4/2024		35,000,000	5.41	\$34,979,311	\$34,979,289	-\$22
Bedford Row Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/7/2024		110,000,000	5.46	\$109,885,569	\$109,886,212	\$642
Bedford Row Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/12/2024		50,000,000	5.48	\$49,910,833	\$49,911,188	\$354
Bedford Row Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		5/1/2024		50,000,000	5.89	\$49,514,333	\$49,538,502	\$24,169
Bedford Row Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		5/20/2024		70,000,000	5.86	\$69,116,425	\$69,156,903	\$40,477
Bedford Row Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		5/28/2024		50,000,000	5.89	\$49,304,069	\$49,338,640	\$34,570
Bedford Row Funding Corp., Jun 03, 2024	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	5.71	6/3/2024	3/1/2024	50,000,000	5.79	\$50,000,000	\$50,032,781	\$32,781
Bedford Row Funding Corp., Oct 16, 2024	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	5.60	10/16/2024	3/1/2024	80,000,000	5.68	\$80,000,000	\$80,027,882	\$27,882
Bennington Stark Capital Co., LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/1/2024		60,000,000	5.44	\$59,991,083	\$59,991,124	\$40
CAFCO, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/15/2024		75,000,000	5.63	\$74,477,708	\$74,485,439	\$7,731
CHARTA, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/15/2024		100,000,000	5.63	\$99,303,611	\$99,313,833	\$10,222
CHARTA, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/30/2024		50,000,000	5.70	\$49,534,875	\$49,545,070	\$10,195
CIESCO, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/14/2024		30,000,000	5.67	\$29,519,467	\$29,527,947	\$8,480
CRC Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/15/2024		100,000,000	5.63	\$99,303,611	\$99,313,663	\$10,052
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	6.00	10/17/2024		25,000,000	5.99	\$25,000,000	\$25,077,031	\$77,031
Canadian Imperial Bank of Commerce CP4-2	COMMERCIAL PAPER - 4-2		4/18/2024		75,000,000	5.56	\$74,462,633	\$74,456,359	-\$6,275
Canadian Imperial Bank of Commerce CP4-2	COMMERCIAL PAPER - ABS- 4(2)		2/4/2025		50,000,000	5.20	\$47,669,833	\$47,593,433	-\$76,400
Canadian Imperial Bank of Commerce, Apr 01, 2024	VARIABLE RATE CERTIFICATE OF DEPOSIT	6.01	4/1/2024	3/1/2024	150,000,000	6.09	\$150,000,000	\$150,084,828	\$84,828
Canadian Imperial Bank of Commerce, Apr 11, 2024	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.96	4/11/2024	3/1/2024	208,000,000	6.04	\$208,000,000	\$208,143,836	\$143,836
Canadian Imperial Bank of Commerce, Jan 03, 2025	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.82	1/3/2025	3/1/2024	110,000,000	5.90	\$110,000,000	\$110,229,637	\$229,637
Canadian Imperial Bank of Commerce, Mar 06, 2024	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.56	3/6/2024	3/1/2024	100,000,000	5.64	\$100,000,000	\$100,002,846	\$2,846
Canadian Imperial Bank of Commerce, Mar 27, 2024	VARIABLE RATE COMMERCIAL PAPER - 4-2	6.01	3/27/2024	3/1/2024	100,000,000	6.09	\$100,000,000	\$100,047,923	\$47,923
Chariot Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/19/2024		125,000,000	5.51	\$124,645,729	\$124,647,005	\$1,276
Chariot Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/20/2024		50,000,000	5.53	\$49,850,556	\$49,851,324	\$768
Chariot Funding LLC, Aug 01, 2024	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.54	8/1/2024	3/1/2024	50,000,000	5.62	\$50,000,000	\$50,003,903	\$3,903
Chesham Finance LLC Series VII CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/20/2024		40,000,000	5.47	\$39,880,889	\$39,881,059	\$170
Citibank N.A., New York, Jan 10, 2025	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.69	1/10/2025	3/1/2024	220,000,000	5.77	\$220,000,000	\$220,054,056	\$54,056
Citibank N.A., New York, Oct 28, 2024	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.91	10/28/2024	3/1/2024	100,000,000	5.99	\$100,000,000	\$100,202,761	\$202,761
Citibank NA, New York CD	CERTIFICATE OF DEPOSIT	6.01	9/18/2024		130,000,000	6.00	\$130,000,000	\$130,341,896	\$341,896
Citibank NA, New York CD	CERTIFICATE OF DEPOSIT	5.92	7/22/2024		150,000,000	5.96	\$150,000,000	\$150,229,776	\$229,776
Citigroup Global Markets, Inc. CP4-2	COMMERCIAL PAPER - 4-2		4/3/2024		75,000,000	5.92	\$74,598,375	\$74,618,114	\$19,739
Citigroup Global Markets, Inc. CP4-2	COMMERCIAL PAPER - 4-2		5/1/2024		75,000,000	5.97	\$74,263,750	\$74,301,380	\$37,630
City Furniture, Inc., Aug 01, 2044	VARIABLE RATE DEMAND NOTE	5.46	8/1/2044	3/7/2024	77,000,000	5.46	\$77,000,000	\$77,000,000	\$0
Collateralized Commercial Paper FLEX Co., LLC, Jul 01, 2024	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.85	7/1/2024	3/1/2024	100,000,000	5.93	\$100,000,000	\$100,000,000	\$0
Collateralized Commercial Paper FLEX Co., LLC, Jul 01, 2024	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.73	7/1/2024	3/1/2024	140,000,000	5.81	\$140,000,000	\$140,094,738	\$94,738
Collateralized Commercial Paper FLEX Co., LLC, Jul 03, 2024	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	5.63	7/3/2024	3/1/2024	155,000,000	5.71	\$155,000,000	\$155,000,000	\$0

See notes at end of table.

INVENTORY OF HOLDINGS FOR FEBRUARY 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, Jul 08, 2024	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.85	7/8/2024	3/1/2024	115,000,000	5.93	\$115,000,000	\$115,042,528	\$42,528
Collateralized Commercial Paper FLEX Co., LLC, Jul 23, 2024	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.72	7/23/2024	3/1/2024	70,000,000	5.80	\$70,000,000	\$70,034,679	\$34,679
Collateralized Commercial Paper V Co. LLC, Jul 10, 2024	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.86	7/10/2024	3/1/2024	100,000,000	5.94	\$100,000,000	\$100,110,026	\$110,026
Collateralized Commercial Paper V Co. LLC, Jul 22, 2024	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.72	7/22/2024	3/1/2024	50,000,000	5.80	\$50,000,000	\$50,016,632	\$16,632
Commonwealth Bank of Australia, Mar 21, 2024	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.96	3/21/2024	3/1/2024	50,000,000	6.04	\$50,000,000	\$50,016,366	\$16,366
Cooperatieve Rabobank UA TD	TIME DEPOSIT	5.33	3/6/2024		700,000,000	5.42	\$700,000,000	\$700,000,000	\$0
Cooperatieve Rabobank UA TD	TIME DEPOSIT	5.33	3/7/2024		700,000,000	5.42	\$700,000,000	\$700,000,000	\$0
Credit Agricole Corporate and Investment Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	5.32	3/5/2024		955,000,000	5.41	\$955,000,000	\$954,995,626	-\$4,374
Credit Agricole Corporate and Investment Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	5.32	3/6/2024		200,000,000	5.41	\$200,000,000	\$199,998,784	-\$1,216
DNB Bank ASA CP4-2	COMMERCIAL PAPER - 4-2		4/18/2024		190,000,000	5.88	\$188,542,726	\$188,636,723	\$93,997
DNB Bank ASA TD	TIME DEPOSIT	5.31	3/1/2024		1,200,000,000	5.40	\$1,200,000,000	\$1,200,000,000	\$0
DZ Bank AG Deutsche Zentral-Genossenschaftsbank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	5.80	4/24/2024		100,000,000	5.88	\$100,000,000	\$100,044,511	\$44,511
Dino P. Kanelos Irrevocable Trust, Sep 01, 2041	VARIABLE RATE DEMAND NOTE	5.45	9/1/2041	3/7/2024	4,515,000	5.45	\$4,515,000	\$4,515,000	\$0
Dreyfus Government Cash Management Fund	OVERNIGHT MUTUAL FUND	5.14	3/1/2024		3,189,433	5.23	\$3,189,433	\$3,189,433	\$0
Enterprise Fleet Financing, LLC 2023-3, A1, 5.906%, 10/21/2024	ASSET BACKED NOTE	5.91	10/21/2024		5,744,575	5.91	\$5,744,575	\$5,748,829	\$4,254
Enterprise Fleet Financing, LLC 2024-1, A1, 5.548%, 02/20/2025	ASSET BACKED NOTE	5.55	2/20/2025		23,296,892	5.55	\$23,296,892	\$23,300,151	\$3,259
Fairway Finance Co. LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/7/2024		35,000,000	5.68	\$34,475,437	\$34,484,004	\$8,566
Fairway Finance Co. LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/17/2024		50,000,000	5.69	\$49,174,931	\$49,189,918	\$14,987
Fairway Finance Co. LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/21/2024		100,000,000	5.69	\$98,289,306	\$98,321,636	\$32,330
Federated Hermes Institutional Prime Value Obligations Fund - Class IS	MUTUAL FUND MONEY MARKET	5.48	3/1/2024	3/1/2024	630,872,087	5.48	\$631,124,436	\$630,998,262	-\$126,174
Fiore Capital LLC, Series 2005-A, Aug 01, 2045	VARIABLE RATE DEMAND NOTE	5.45	8/1/2045	3/7/2024	8,690,000	5.45	\$8,690,000	\$8,690,000	\$0
GTA Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		5/13/2024		90,000,000	5.81	\$88,969,550	\$89,006,550	\$37,000
Gotham Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/1/2024		100,000,000	5.58	\$99,518,222	\$99,522,548	\$4,326
Gotham Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/3/2024		44,500,000	5.54	\$44,273,891	\$44,274,199	\$308
Great Bear Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/14/2024		25,000,000	5.45	\$24,948,083	\$24,947,709	-\$374
GreatAmerica Leasing Receivables 2024-1, A1, 5.55%, 02/18/2025	ASSET BACKED NOTE	5.55	2/18/2025		35,683,171	5.55	\$35,683,171	\$35,685,466	\$2,294
HSBC Securities (USA), Inc. Repo Tri Party Overnight Fixed	REPO TRIPARTY OVERNIGHT FIXED	5.31	3/1/2024		100,000,000	5.38	\$100,000,000	\$100,000,000	\$0
HW Hellman Building, LP, Mar 01, 2062	VARIABLE RATE DEMAND NOTE	5.45	3/1/2062	3/7/2024	50,000,000	5.45	\$50,000,000	\$50,000,000	\$0
J.P. Morgan Securities LLC	CALLABLE COMMERCIAL PAPER	5.94	8/21/2024	3/1/2024	50,000,000	6.02	\$50,000,000	\$50,047,514	\$47,514
Jupiter Securitization Co. LLC, Jul 10, 2024	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.72	7/10/2024	3/1/2024	75,000,000	5.80	\$75,000,000	\$75,013,492	\$13,492
Jupiter Securitization Co. LLC, Nov 06, 2024	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.63	11/6/2024	3/1/2024	16,000,000	5.71	\$16,000,000	\$16,000,000	\$0
Jupiter Securitization Co. LLC, Oct 23, 2024	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.66	10/23/2024	3/1/2024	100,000,000	5.74	\$100,000,000	\$100,032,424	\$32,424
Jupiter Securitization Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/8/2024		200,000,000	5.53	\$198,836,500	\$198,836,500	-\$0
Jupiter Securitization Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/25/2024		75,000,000	5.55	\$74,372,333	\$74,373,500	\$1,167
Jupiter Securitization Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/26/2024		60,000,000	5.55	\$59,488,900	\$59,489,850	\$950
Jupiter Securitization Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		5/7/2024		150,000,000	5.50	\$148,487,000	\$148,479,255	-\$7,745
Jupiter Securitization Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		5/8/2024		92,000,000	5.50	\$91,058,380	\$91,053,619	-\$4,761
LMA-Americas LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/18/2024		50,000,000	5.58	\$49,864,250	\$49,865,525	\$1,275

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LMA-Americas LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/29/2024		50,000,000	5.54	\$49,550,000	\$49,550,834	\$834
LMA-Americas LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/30/2024		30,300,000	5.54	\$30,022,755	\$30,023,320	\$565
LMA-Americas LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		5/23/2024		13,000,000	5.50	\$12,838,323	\$12,837,231	-\$1,092
Longship Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/11/2024		65,000,000	5.42	\$64,990,394	\$64,990,407	\$13
MUFG Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	5.50	3/28/2024		100,000,000	5.58	\$100,000,000	\$100,010,758	\$10,758
MUFG Bank Ltd. CP	COMMERCIAL PAPER		3/6/2024		50,000,000	5.69	\$49,953,917	\$49,955,834	\$1,917
MUFG Bank Ltd. CP	COMMERCIAL PAPER		6/13/2024		260,000,000	5.51	\$255,950,500	\$255,961,116	\$10,616
MUFG Bank Ltd. ECD (USD)	EURO CERTIFICATE OF DEPOSIT	5.46	5/2/2024		90,000,000	5.55	\$90,000,000	\$89,990,090	-\$9,910
MUFG Bank Ltd. ECD (USD)	EURO CERTIFICATE OF DEPOSIT	5.49	6/3/2024		100,000,000	5.58	\$100,000,000	\$100,000,000	\$0
MUFG Bank Ltd. ECD (USD)	EURO CERTIFICATE OF DEPOSIT	5.50	4/23/2024		100,000,000	5.59	\$100,000,000	\$99,996,871	-\$3,129
Manhattan Asset Funding Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/4/2024		40,000,000	5.57	\$39,790,000	\$39,791,167	\$1,167
Matchpoint Finance plc CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/2/2024		45,000,000	5.55	\$44,777,663	\$44,778,488	\$825
Mizuho Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	5.60	3/11/2024		125,000,000	5.68	\$125,000,000	\$125,007,653	\$7,653
Mizuho Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	5.60	3/13/2024		150,000,000	5.68	\$150,000,000	\$150,010,898	\$10,898
Mizuho Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	5.58	3/19/2024		195,000,000	5.66	\$195,000,000	\$195,018,899	\$18,899
Mizuho Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	5.40	5/16/2024		75,000,000	5.49	\$75,000,000	\$74,991,703	-\$8,297
Mizuho Bank Ltd., Canada Branch TD	TIME DEPOSIT	5.33	3/1/2024		845,000,000	5.42	\$845,000,000	\$845,000,000	\$0
Mizuho Securities USA, Inc. - REPO TRIPARTY OVERNIGHT FIXED	REPO TRIPARTY OVERNIGHT FIXED	5.32	3/1/2024		150,000,000	5.39	\$150,000,000	\$150,000,000	\$0
National Australia Bank Ltd., Melbourne CP4-2	COMMERCIAL PAPER - 4-2		5/1/2024		110,000,000	5.88	\$108,932,481	\$108,983,694	\$51,213
National Australia Bank Ltd., Melbourne CP4-2	COMMERCIAL PAPER - 4-2		2/10/2025		50,000,000	5.16	\$47,643,292	\$47,590,595	-\$52,697
National Australia Bank Ltd., Melbourne, Dec 09, 2024	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.76	12/9/2024	3/1/2024	100,000,000	5.84	\$100,000,000	\$100,176,058	\$176,058
National Australia Bank Ltd., Melbourne, Sep 24, 2024	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.85	9/24/2024	3/1/2024	100,000,000	5.93	\$100,000,000	\$100,203,408	\$203,408
National Bank of Canada, Montreal CP4-2	COMMERCIAL PAPER - 4-2		5/24/2024		130,000,000	5.77	\$128,302,597	\$128,352,731	\$50,134
National Bank of Canada, Montreal CP4-2	COMMERCIAL PAPER - 4-2		6/17/2024		200,000,000	5.77	\$196,660,361	\$196,761,368	\$101,007
National Bank of Canada, Montreal CP4-2	COMMERCIAL PAPER - 4-2		1/22/2025		30,000,000	5.10	\$28,679,800	\$28,598,748	-\$81,052
National Bank of Canada, Montreal CP4-2	COMMERCIAL PAPER - 4-2		1/27/2025		120,000,000	5.10	\$114,638,700	\$114,318,449	-\$320,251
National Bank of Canada, Montreal CP4-2	COMMERCIAL PAPER - 4-2		1/31/2025		115,000,000	5.08	\$109,821,901	\$109,497,651	-\$324,250
National Bank of Canada, Montreal CP4-2	COMMERCIAL PAPER - 4-2		2/5/2025		65,000,000	5.19	\$61,968,075	\$61,849,480	-\$118,595
National Bank of Canada, Montreal CP4-2	COMMERCIAL PAPER - 4-2		2/3/2025		90,000,000	5.19	\$85,826,500	\$85,660,143	-\$166,357
National Bank of Canada, Montreal, Jan 16, 2025	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.68	1/16/2025	3/1/2024	200,000,000	5.76	\$200,000,000	\$200,172,236	\$172,236
National Bank of Canada, Montreal, Jan 17, 2025	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.68	1/17/2025	3/1/2024	100,000,000	5.76	\$100,000,000	\$100,086,879	\$86,879
National Bank of Canada, Montreal, Mar 06, 2024	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.56	3/6/2024	3/1/2024	50,000,000	5.64	\$50,000,000	\$50,001,256	\$1,256
Nordea Bank Abp CP4-2	COMMERCIAL PAPER - 4-2		4/19/2024		130,000,000	5.87	\$128,984,375	\$129,045,885	\$61,510
Old Line Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/25/2024		100,000,000	5.58	\$99,623,611	\$99,628,395	\$4,784
Old Line Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/26/2024		40,000,000	5.58	\$39,843,422	\$39,845,361	\$1,939
Old Line Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/29/2024		48,750,000	5.90	\$48,290,938	\$48,309,625	\$18,688
Old Line Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		5/2/2024		48,600,000	5.89	\$48,120,318	\$48,139,454	\$19,136
Old Line Funding, LLC, Aug 20, 2024	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.58	8/20/2024	3/1/2024	50,000,000	5.66	\$50,000,000	\$50,012,266	\$12,266
Old Line Funding, LLC, Aug 23, 2024	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.58	8/23/2024	3/1/2024	100,000,000	5.66	\$100,000,000	\$100,037,365	\$37,365
Old Line Funding, LLC, Jul 08, 2024	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.71	7/8/2024	3/1/2024	50,000,000	5.79	\$50,000,000	\$50,000,000	\$0
Old Line Funding, LLC, Jul 08, 2024	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.71	7/8/2024	3/1/2024	75,000,000	5.79	\$75,000,000	\$75,051,325	\$51,325

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Old Line Funding, LLC, Oct 28, 2024	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.60	10/28/2024	3/1/2024	75,000,000	5.68	\$75,000,000	\$75,000,000	\$0
Old Line Funding, LLC, Sep 04, 2024	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.53	9/4/2024	3/1/2024	90,000,000	5.61	\$90,000,000	\$90,000,000	\$0
Overbaugh Family (2016) Survivorship Trust, Apr 01, 2042	VARIABLE RATE DEMAND NOTE	5.45	4/1/2042	3/7/2024	7,015,000	5.45	\$7,015,000	\$7,015,000	\$0
Podium Funding Trust CPABS3A3	COMMERCIAL PAPER - ABS 3A3		3/6/2024		20,000,000	5.53	\$19,982,033	\$19,982,243	\$209
Podium Funding Trust CPABS3A3	COMMERCIAL PAPER - ABS 3A3		3/8/2024		50,000,000	5.53	\$49,940,111	\$49,940,774	\$662
Podium Funding Trust CPABS3A3	COMMERCIAL PAPER - ABS 3A3		5/15/2024		25,000,000	5.49	\$24,718,694	\$24,717,920	-\$774
Podium Funding Trust CPABS3A3	COMMERCIAL PAPER - ABS 3A3		6/5/2024		100,000,000	5.69	\$98,528,833	\$98,562,047	\$33,214
Ridgefield Funding Company, LLC Series A CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		5/1/2024		40,000,000	5.50	\$39,632,133	\$39,630,021	-\$2,113
Ridgefield Funding Company, LLC Series A CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		5/2/2024		22,692,000	5.49	\$22,480,340	\$22,478,712	-\$1,628
Royal Bank of Canada CP4-2	COMMERCIAL PAPER - 4-2		3/20/2024		45,000,000	5.53	\$44,868,750	\$44,866,863	-\$1,887
Royal Bank of Canada CP4-2	COMMERCIAL PAPER - 4-2		10/11/2024		150,000,000	6.00	\$144,693,750	\$145,064,063	\$370,313
Royal Bank of Canada CP4-2	COMMERCIAL PAPER - 4-2		10/16/2024		47,000,000	6.00	\$45,300,428	\$45,420,839	\$120,411
Scheel Investments, LLC, Sep 01, 2041	VARIABLE RATE DEMAND NOTE	5.45	9/1/2041	3/7/2024	6,720,000	5.45	\$6,720,000	\$6,720,000	\$0
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/11/2024		100,000,000	5.61	\$99,833,472	\$99,836,314	\$2,842
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/12/2024		90,000,000	5.61	\$89,836,500	\$89,839,087	\$2,587
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/25/2024		100,000,000	5.61	\$99,621,528	\$99,624,306	\$2,778
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/26/2024		20,000,000	5.61	\$19,921,278	\$19,921,798	\$520
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		5/13/2024		90,000,000	5.49	\$89,015,800	\$88,998,533	-\$17,267
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		5/29/2024		50,000,000	5.51	\$49,332,500	\$49,330,000	-\$2,500
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		5/31/2024		80,000,000	5.51	\$78,908,267	\$78,904,042	-\$4,225
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		5/31/2024		50,000,000	5.51	\$49,317,667	\$49,315,026	-\$2,641
Sumitomo Mitsui Banking Corp., Mar 28, 2024	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.51	3/28/2024	3/1/2024	200,000,000	5.59	\$200,000,000	\$200,012,048	\$12,048
Sumitomo Mitsui Trust Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	5.55	3/26/2024		200,000,000	5.63	\$200,000,000	\$200,020,684	\$20,684
Sumitomo Mitsui Trust Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	5.55	3/27/2024		125,000,000	5.63	\$125,000,000	\$125,013,291	\$13,291
Sumitomo Mitsui Trust Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	5.45	4/18/2024		240,000,000	5.54	\$240,000,000	\$240,011,770	\$11,770
Sumitomo Mitsui Trust Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	5.45	4/5/2024		205,000,000	5.54	\$205,000,000	\$205,010,570	\$10,570
Sumitomo Mitsui Trust Bank Ltd. CP4-2	COMMERCIAL PAPER - 4-2		4/8/2024		100,000,000	5.55	\$99,417,167	\$99,423,797	\$6,630
Sumitomo Mitsui Trust Bank Ltd.(London) ECD	EURO CERTIFICATE OF DEPOSIT	0.00	3/7/2024		200,000,000	5.69	\$199,784,884	\$199,815,614	\$30,731
Svenska Handelsbanken, Stockholm CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	5.80	4/4/2024		10,000,000	5.88	\$10,000,000	\$10,003,416	\$3,416
Taxable Tender Option Bond Trust 2021-MIZ9064TX, (Series 2021-MIZ9064TX), 11/01/2056	MUNICIPAL VARIABLE RATE DEMAND NOTE	5.73	11/1/2056	3/7/2024	6,500,000	5.73	\$6,500,000	\$6,500,000	\$0
Taxable Tender Option Bond Trust 2022-MIZ9084TX, (Series 2022-MIZ9084TX), 02/01/2027	MUNICIPAL VARIABLE RATE DEMAND NOTE	5.73	2/1/2027	3/7/2024	5,150,000	5.73	\$5,150,000	\$5,150,000	\$0
Taxable Tender Option Bond Trust 2022-MIZ9094TX, (Series 2022-MIZ9094TX), 12/01/2059	MUNICIPAL VARIABLE RATE DEMAND NOTE	5.73	12/1/2059	3/7/2024	3,200,000	5.73	\$3,200,000	\$3,200,000	\$0
Texas State, Veterans Bonds (Taxable Series 2023A), 12/01/2054	MUNICIPAL VARIABLE RATE DEMAND NOTE	5.40	12/1/2054	3/6/2024	18,000,000	5.40	\$18,000,000	\$18,000,000	\$0
The Greathouse 2021 Children's Trust, Dec 01, 2046	VARIABLE RATE DEMAND NOTE	5.45	12/1/2046	3/7/2024	13,625,000	5.45	\$13,625,000	\$13,625,000	\$0

See notes at end of table.

INVENTORY OF HOLDINGS FOR FEBRUARY 2024

Security Name	Security Classification	Cpn	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
Thunder Bay Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/29/2024		35,250,000	5.90	\$34,918,063	\$34,935,687	\$17,625
Thunder Bay Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		5/6/2024		40,000,000	5.89	\$39,580,133	\$39,601,896	\$21,763
Thunder Bay Funding, LLC, May 06, 2024	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.71	5/6/2024	3/1/2024	75,000,000	5.79	\$75,000,000	\$75,029,653	\$29,653
Thunder Bay Funding, LLC, May 29, 2024	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.71	5/29/2024	3/1/2024	100,000,000	5.79	\$100,000,000	\$100,042,839	\$42,839
Thunder Bay Funding, LLC, Oct 17, 2024	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.60	10/17/2024	3/1/2024	50,000,000	5.68	\$50,000,000	\$50,000,000	\$0
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	6.00	9/6/2024		25,000,000	5.99	\$25,000,000	\$25,063,580	\$63,580
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	6.05	7/3/2024		118,500,000	6.04	\$118,500,000	\$118,667,814	\$167,814
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	6.05	7/10/2024		97,000,000	6.04	\$97,000,000	\$97,144,061	\$144,061
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	6.02	7/3/2024		100,000,000	6.01	\$100,000,000	\$100,133,001	\$133,001
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	5.15	2/12/2025		100,000,000	5.17	\$100,000,000	\$100,000,000	\$0
Toronto Dominion Bank CP4-2	COMMERCIAL PAPER - 4-2		5/16/2024		60,000,000	5.80	\$59,296,092	\$59,318,456	\$22,364
Toronto Dominion Bank CP4-2	COMMERCIAL PAPER - 4-2		8/23/2024		50,000,000	6.00	\$48,616,444	\$48,725,956	\$109,511
Toronto Dominion Bank CP4-2	COMMERCIAL PAPER - 4-2		2/21/2025		150,000,000	5.32	\$142,496,917	\$142,498,707	\$1,790
Toronto Dominion Bank, Apr 29, 2024	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.91	4/29/2024	3/1/2024	100,000,000	5.99	\$100,000,000	\$100,081,218	\$81,218
Toronto Dominion Bank, Jan 16, 2025	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.66	1/16/2025	3/1/2024	235,000,000	5.74	\$235,000,000	\$235,141,212	\$141,212
TotalEnergies Capital S.A. CP4-2	COMMERCIAL PAPER - 4-2		3/4/2024		50,000,000	5.41	\$49,970,500	\$49,970,381	-\$119
Toyota Credit Canada Inc. CP	COMMERCIAL PAPER		7/18/2024		40,000,000	5.99	\$39,113,333	\$39,168,970	\$55,637
Toyota Credit De Puerto Rico Corp. CP	COMMERCIAL PAPER		4/25/2024		13,000,000	5.91	\$12,885,542	\$12,891,002	\$5,460
Toyota Credit De Puerto Rico Corp. CP	COMMERCIAL PAPER		5/23/2024		50,000,000	5.73	\$49,357,167	\$49,364,167	\$7,000
Toyota Credit De Puerto Rico Corp. CP	COMMERCIAL PAPER		6/17/2024		30,000,000	5.74	\$29,500,417	\$29,510,414	\$9,998
Toyota Credit De Puerto Rico Corp. CP	COMMERCIAL PAPER		7/17/2024		55,000,000	5.61	\$53,861,744	\$53,848,182	-\$13,563
Toyota Lease Owner Trust 2024-A, A1, 5.524%, 02/20/2025	ASSET BACKED NOTE	5.52	2/20/2025		30,000,000	5.52	\$30,000,000	\$30,000,000	\$0
Toyota Motor Credit Corp., Dec 09, 2024	VARIABLE MEDIUM TERM NOTE	5.81	12/9/2024	3/1/2024	95,000,000	5.89	\$95,000,000	\$95,216,686	\$216,686
U.S. Treasury Bill 04/04/2024	US TREASURY BILL	0.00	4/4/2024		400,000,000	5.40	\$397,947,639	\$398,002,876	\$55,237
Victory Receivables Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/28/2024		100,000,000	5.49	\$99,583,889	\$99,581,400	-\$2,489
Victory Receivables Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		5/7/2024		95,000,000	5.51	\$94,039,972	\$94,036,862	-\$3,111
Victory Receivables Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		5/16/2024		50,000,000	5.51	\$49,427,847	\$49,426,315	-\$1,533
Victory Receivables Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		5/24/2024		100,000,000	5.51	\$98,736,806	\$98,734,051	-\$2,755
Wells Fargo Bank, N.A. CD	CERTIFICATE OF DEPOSIT	5.15	2/13/2025		200,000,000	5.17	\$200,000,000	\$200,000,000	\$0
Wells Fargo Bank, N.A. CD	CERTIFICATE OF DEPOSIT	5.21	2/14/2025		10,000,000	5.23	\$10,000,000	\$9,993,257	-\$6,744
Wells Fargo Bank, N.A., Jul 31, 2024	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.91	7/31/2024	3/1/2024	100,000,000	5.99	\$100,000,000	\$100,172,393	\$172,393
Wells Fargo Bank, N.A., Nov 07, 2024	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.91	1/17/2024	3/1/2024	100,000,000	5.99	\$100,000,000	\$100,236,600	\$236,600
Wells Fargo Bank, N.A., Nov 13, 2024	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.91	11/13/2024	3/1/2024	50,000,000	5.99	\$50,000,000	\$50,122,413	\$122,413
Wells Fargo Bank, N.A., Sep 12, 2024	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.91	9/12/2024	3/1/2024	225,000,000	5.99	\$225,000,000	\$225,462,013	\$462,013
Westpac Banking Corp. Ltd., Sydney CP4-2	COMMERCIAL PAPER - 4-2		2/7/2025		100,000,000	5.17	\$95,317,778	\$95,161,640	-\$156,138
Wylie Bice Life Insurance Trust, Aug 01, 2046	VARIABLE RATE DEMAND NOTE	5.45	8/1/2046	3/7/2024	7,625,000	5.45	\$7,625,000	\$7,625,000	\$0
Total Value of Assets					28,186,591,158		\$28,085,106,784	\$28,091,469,590	\$6,362,806

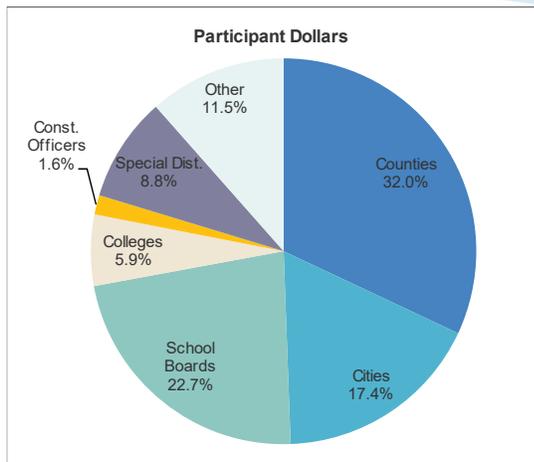
Notes: The data included in this report is unaudited. Amounts above are the value of investments. Income accruals, payables and uninvested cash are not included. Amortizations/accretions are reported with a one-day lag in the above valuations.

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.

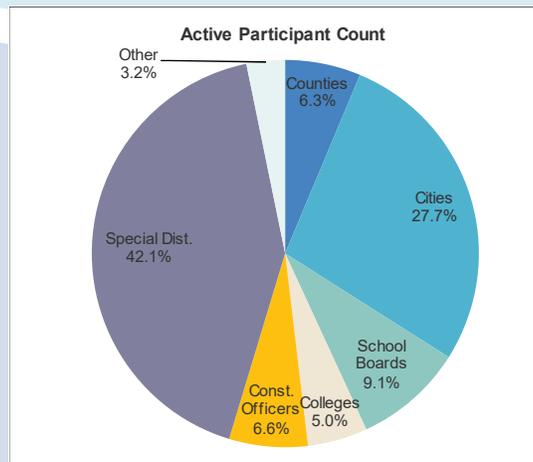
² Amortized cost is calculated using a straight line method.

PARTICIPANT CONCENTRATION DATA - AS OF FEBRUARY 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%	100.0%	Colleges & Universities	5.9%	5.0%
Top 10	33.0%	1.3%	Top 10	5.2%	1.3%
\$100 million or more	77.0%	9.3%	\$100 million or more	3.9%	0.5%
\$10 million up to \$100 million	20.6%	20.8%	\$10 million up to \$100 million	2.0%	2.1%
\$1 million up to \$10 million	2.1%	19.4%	\$1 million up to \$10 million	0.1%	0.6%
Under \$1 million	0.3%	50.5%	Under \$1 million	0.01%	1.8%
Counties	32.0%	6.3%	Constitutional Officers	1.6%	6.6%
Top 10	25.7%	1.3%	Top 10	0.8%	1.3%
\$100 million or more	30.8%	2.4%	\$100 million or more	0.0%	0.0%
\$10 million up to \$100 million	1.0%	1.2%	\$10 million up to \$100 million	1.3%	1.2%
\$1 million up to \$10 million	0.1%	1.2%	\$1 million up to \$10 million	0.3%	2.1%
Under \$1 million	0.0%	1.5%	Under \$1 million	0.0%	3.3%
Municipalities	17.4%	27.7%	Special Districts	8.8%	42.1%
Top 10	6.0%	1.3%	Top 10	5.2%	1.3%
\$100 million or more	6.7%	1.5%	\$100 million or more	5.2%	1.3%
\$10 million up to \$100 million	10.0%	9.5%	\$10 million up to \$100 million	2.7%	3.6%
\$1 million up to \$10 million	0.6%	5.5%	\$1 million up to \$10 million	0.7%	7.9%
Under \$1 million	0.1%	11.1%	Under \$1 million	0.2%	29.3%
School Boards	22.7%	9.1%	Other	11.5%	3.2%
Top 10	14.2%	1.3%	Top 10	10.3%	1.3%
\$100 million or more	19.3%	2.4%	\$100 million or more	11.1%	1.0%
\$10 million up to \$100 million	3.3%	3.0%	\$10 million up to \$100 million	0.3%	0.4%
\$1 million up to \$10 million	0.2%	1.3%	\$1 million up to \$10 million	0.1%	0.9%
Under \$1 million	0.0%	2.4%	Under \$1 million	0.0%	0.9%



Total Fund Value: \$28,086,450,657



Total Active Participant Count: 777

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

COMPLIANCE WITH INVESTMENT POLICY FOR FEBRUARY 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 FEBRUARY 2024

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
Buys								
ARIFL 2024-A A1	03/14/25	02/12/24	02/21/24	37,700,000	37,700,000	0	37,700,000	0
ALBION CAPITAL LLC PABS4	05/21/24	02/20/24	02/21/24	25,347,000	25,006,083	0	25,006,083	0
ANGLESEA FUNDING LLC PABS4	02/02/24	02/01/24	02/01/24	50,000,000	49,992,611	0	49,992,611	0
ANGLESEA FUNDING LLC PABS4	02/02/24	02/01/24	02/01/24	50,000,000	49,992,611	0	49,992,611	0
ANGLESEA FUNDING LLC PABS4	02/02/24	02/01/24	02/01/24	50,000,000	49,992,611	0	49,992,611	0
ANGLESEA FUNDING LLC PABS4	02/05/24	02/02/24	02/02/24	50,000,000	49,977,833	0	49,977,833	0
ANGLESEA FUNDING LLC PABS4	02/05/24	02/02/24	02/02/24	50,000,000	49,977,833	0	49,977,833	0
ANGLESEA FUNDING LLC PABS4	02/05/24	02/02/24	02/02/24	50,000,000	49,977,833	0	49,977,833	0
ANGLESEA FUNDING LLC PABS4	02/06/24	02/05/24	02/05/24	50,000,000	49,992,611	0	49,992,611	0
ANGLESEA FUNDING LLC PABS4	02/06/24	02/05/24	02/05/24	50,000,000	49,992,611	0	49,992,611	0
ANGLESEA FUNDING LLC PABS4	02/06/24	02/05/24	02/05/24	10,000,000	9,998,522	0	9,998,522	0
ANGLESEA FUNDING LLC PABS4	02/07/24	02/06/24	02/06/24	50,000,000	49,992,611	0	49,992,611	0
ANGLESEA FUNDING LLC PABS4	02/07/24	02/06/24	02/06/24	50,000,000	49,992,611	0	49,992,611	0
ANGLESEA FUNDING LLC PABS4	02/07/24	02/06/24	02/06/24	20,000,000	19,997,044	0	19,997,044	0
ANGLESEA FUNDING LLC PABS4	02/07/24	02/06/24	02/06/24	50,000,000	49,992,611	0	49,992,611	0
ANGLESEA FUNDING LLC PABS4	02/07/24	02/06/24	02/06/24	50,000,000	49,992,611	0	49,992,611	0
ANGLESEA FUNDING LLC PABS4	02/07/24	02/06/24	02/06/24	50,000,000	49,992,611	0	49,992,611	0
ANGLESEA FUNDING LLC PABS4	02/08/24	02/07/24	02/07/24	50,000,000	49,992,611	0	49,992,611	0
ANGLESEA FUNDING LLC PABS4	02/08/24	02/07/24	02/07/24	50,000,000	49,992,611	0	49,992,611	0
ANGLESEA FUNDING LLC PABS4	02/08/24	02/07/24	02/07/24	50,000,000	49,992,611	0	49,992,611	0
ANGLESEA FUNDING LLC PABS4	02/08/24	02/07/24	02/07/24	50,000,000	49,992,611	0	49,992,611	0
ANGLESEA FUNDING LLC PABS4	02/08/24	02/07/24	02/07/24	25,000,000	24,996,306	0	24,996,306	0
ANGLESEA FUNDING LLC PABS4	02/09/24	02/08/24	02/08/24	50,000,000	49,992,611	0	49,992,611	0
ANGLESEA FUNDING LLC PABS4	02/09/24	02/08/24	02/08/24	50,000,000	49,992,611	0	49,992,611	0
ANGLESEA FUNDING LLC PABS4	02/09/24	02/08/24	02/08/24	50,000,000	49,992,611	0	49,992,611	0
ANGLESEA FUNDING LLC PABS4	02/09/24	02/08/24	02/08/24	25,000,000	24,996,306	0	24,996,306	0
ANGLESEA FUNDING LLC PABS4	02/12/24	02/09/24	02/09/24	50,000,000	49,977,833	0	49,977,833	0
ANGLESEA FUNDING LLC PABS4	02/12/24	02/09/24	02/09/24	50,000,000	49,977,833	0	49,977,833	0
ANGLESEA FUNDING LLC PABS4	02/12/24	02/09/24	02/09/24	20,000,000	19,991,133	0	19,991,133	0
ANGLESEA FUNDING LLC PABS4	02/12/24	02/09/24	02/09/24	50,000,000	49,977,833	0	49,977,833	0
ANGLESEA FUNDING LLC PABS4	02/13/24	02/12/24	02/12/24	50,000,000	49,992,611	0	49,992,611	0
ANGLESEA FUNDING LLC PABS4	02/13/24	02/12/24	02/12/24	50,000,000	49,992,611	0	49,992,611	0
ANGLESEA FUNDING LLC PABS4	02/13/24	02/12/24	02/12/24	50,000,000	49,992,611	0	49,992,611	0
ANGLESEA FUNDING LLC PABS4	02/13/24	02/12/24	02/12/24	50,000,000	49,992,611	0	49,992,611	0
ANGLESEA FUNDING LLC PABS4	02/14/24	02/13/24	02/13/24	50,000,000	49,992,611	0	49,992,611	0
ANGLESEA FUNDING LLC PABS4	02/14/24	02/13/24	02/13/24	50,000,000	49,992,611	0	49,992,611	0
ANGLESEA FUNDING LLC PABS4	02/14/24	02/13/24	02/13/24	30,000,000	29,995,567	0	29,995,567	0
ANGLESEA FUNDING LLC PABS4	02/15/24	02/14/24	02/14/24	50,000,000	49,992,611	0	49,992,611	0
ANGLESEA FUNDING LLC PABS4	02/15/24	02/14/24	02/14/24	50,000,000	49,992,611	0	49,992,611	0
ANGLESEA FUNDING LLC PABS4	02/15/24	02/14/24	02/14/24	25,000,000	24,996,306	0	24,996,306	0
ANGLESEA FUNDING LLC PABS4	02/16/24	02/15/24	02/15/24	50,000,000	49,992,611	0	49,992,611	0
ANGLESEA FUNDING LLC PABS4	02/16/24	02/15/24	02/15/24	50,000,000	49,992,611	0	49,992,611	0
ANGLESEA FUNDING LLC PABS4	02/16/24	02/15/24	02/15/24	50,000,000	49,992,611	0	49,992,611	0
ANGLESEA FUNDING LLC PABS4	02/20/24	02/16/24	02/16/24	50,000,000	49,970,444	0	49,970,444	0
ANGLESEA FUNDING LLC PABS4	02/20/24	02/16/24	02/16/24	50,000,000	49,970,444	0	49,970,444	0
ANGLESEA FUNDING LLC PABS4	02/20/24	02/16/24	02/16/24	50,000,000	49,970,444	0	49,970,444	0
ANGLESEA FUNDING LLC PABS4	02/21/24	02/20/24	02/20/24	50,000,000	49,992,611	0	49,992,611	0
ANGLESEA FUNDING LLC PABS4	02/21/24	02/20/24	02/20/24	50,000,000	49,992,611	0	49,992,611	0
ANGLESEA FUNDING LLC PABS4	02/21/24	02/20/24	02/20/24	50,000,000	49,992,611	0	49,992,611	0
ANGLESEA FUNDING LLC PABS4	02/22/24	02/21/24	02/21/24	50,000,000	49,992,611	0	49,992,611	0
ANGLESEA FUNDING LLC PABS4	02/22/24	02/21/24	02/21/24	50,000,000	49,992,611	0	49,992,611	0
ANGLESEA FUNDING LLC PABS4	02/22/24	02/21/24	02/21/24	50,000,000	49,992,611	0	49,992,611	0
ANGLESEA FUNDING LLC PABS4	02/23/24	02/22/24	02/22/24	50,000,000	49,992,611	0	49,992,611	0
ANGLESEA FUNDING LLC PABS4	02/23/24	02/22/24	02/22/24	50,000,000	49,992,611	0	49,992,611	0
ANGLESEA FUNDING LLC PABS4	02/23/24	02/22/24	02/22/24	50,000,000	49,992,611	0	49,992,611	0
ANGLESEA FUNDING LLC PABS4	02/26/24	02/23/24	02/23/24	50,000,000	49,977,833	0	49,977,833	0
ANGLESEA FUNDING LLC PABS4	02/26/24	02/23/24	02/23/24	50,000,000	49,977,833	0	49,977,833	0
ANGLESEA FUNDING LLC PABS4	02/26/24	02/23/24	02/23/24	50,000,000	49,977,833	0	49,977,833	0
ANGLESEA FUNDING LLC PABS4	02/27/24	02/26/24	02/26/24	50,000,000	49,992,611	0	49,992,611	0
ANGLESEA FUNDING LLC PABS4	02/27/24	02/26/24	02/26/24	50,000,000	49,992,611	0	49,992,611	0
ANGLESEA FUNDING LLC PABS4	02/27/24	02/26/24	02/26/24	50,000,000	49,992,611	0	49,992,611	0
ANGLESEA FUNDING LLC PABS4	02/28/24	02/27/24	02/27/24	50,000,000	49,992,611	0	49,992,611	0
ANGLESEA FUNDING LLC PABS4	02/28/24	02/27/24	02/27/24	50,000,000	49,992,611	0	49,992,611	0
ANGLESEA FUNDING LLC PABS4	02/28/24	02/27/24	02/27/24	50,000,000	49,992,611	0	49,992,611	0
ANGLESEA FUNDING LLC PABS4	02/29/24	02/28/24	02/28/24	50,000,000	49,992,611	0	49,992,611	0
ANGLESEA FUNDING LLC PABS4	02/29/24	02/28/24	02/28/24	50,000,000	49,992,611	0	49,992,611	0
ANGLESEA FUNDING LLC PABS4	02/29/24	02/28/24	02/28/24	50,000,000	49,992,611	0	49,992,611	0
ANGLESEA FUNDING LLC PABS4	03/01/24	02/29/24	02/29/24	50,000,000	49,992,611	0	49,992,611	0
ANGLESEA FUNDING LLC PABS4	03/01/24	02/29/24	02/29/24	50,000,000	49,992,611	0	49,992,611	0
ANGLESEA FUNDING LLC PABS4	03/01/24	02/29/24	02/29/24	50,000,000	49,992,611	0	49,992,611	0
ANGLESEA FUNDING LLC PABS4	03/01/24	02/29/24	02/29/24	50,000,000	49,992,611	0	49,992,611	0
ANGLESEA FUNDING LLC PABS4	05/02/24	02/09/24	02/09/24	50,000,000	49,385,569	0	49,385,569	0
ANGLESEA FUNDING LLC PABS4	05/02/24	02/09/24	02/09/24	25,000,000	24,692,785	0	24,692,785	0
ANGLESEA FUNDING LLC	08/02/24	02/05/24	02/05/24	50,000,000	50,000,000	0	50,000,000	0
ANGLESEA FUNDING LLC	08/02/24	02/05/24	02/05/24	15,000,000	15,000,000	0	15,000,000	0
ATLANTIC ASSET SECUCPABS4	05/01/24	02/01/24	02/01/24	20,000,000	19,734,000	0	19,734,000	0
ATLANTIC ASSET SECUCPABS4	05/30/24	02/27/24	02/28/24	50,000,000	49,316,389	0	49,316,389	0
ATLANTIC ASSET SECUCPABS4	05/30/24	02/27/24	02/28/24	12,000,000	11,835,933	0	11,835,933	0
ATLANTIC ASSET SECUCPABS4	05/31/24	02/27/24	02/28/24	5,332,000	5,258,307	0	5,258,307	0

TRADING ACTIVITY FOR FEBRUARY 2024

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
CREDIT INDUSTRIEL ET COMMERCIAL/NEW YORK	02/29/24	02/28/24	02/28/24	50,000,000	49,992,625	0	49,992,625	0
CREDIT INDUSTRIEL ET COMMERCIAL/NEW YORK	02/29/24	02/28/24	02/28/24	50,000,000	49,992,625	0	49,992,625	0
CREDIT INDUSTRIEL ET COMMERCIAL/NEW YORK	02/29/24	02/28/24	02/28/24	3,000,000	2,999,558	0	2,999,558	0
MUFG BANK LTD, ECD ECD	06/03/24	02/28/24	03/01/24	100,000,000	100,000,000	0	100,000,000	0
FAIRWAY FINANCE CO,CPABS4	02/23/24	02/09/24	02/09/24	15,000,000	14,968,967	0	14,968,967	0
GREAT BEAR FUNDING CPABS4	02/21/24	02/14/24	02/14/24	50,000,000	49,948,181	0	49,948,181	0
GREAT BEAR FUNDING CPABS4	03/14/24	02/21/24	02/21/24	25,000,000	24,918,417	0	24,918,417	0
JUPITER SECURITIZATION CO LLC	11/06/24	02/06/24	02/06/24	16,000,000	16,000,000	0	16,000,000	0
JUPITER SECURITIZATCPABS4	05/07/24	02/06/24	02/06/24	50,000,000	49,325,083	0	49,325,083	0
JUPITER SECURITIZATCPABS4	05/07/24	02/06/24	02/06/24	50,000,000	49,325,083	0	49,325,083	0
JUPITER SECURITIZATCPABS4	05/07/24	02/06/24	02/06/24	50,000,000	49,325,083	0	49,325,083	0
JUPITER SECURITIZATCPABS4	05/08/24	02/06/24	02/06/24	50,000,000	49,317,667	0	49,317,667	0
JUPITER SECURITIZATCPABS4	05/08/24	02/06/24	02/06/24	42,000,000	41,426,840	0	41,426,840	0
LMA-AMERICAS LLC CPCPABS4	04/29/24	02/29/24	02/29/24	50,000,000	49,550,000	0	49,550,000	0
LMA-AMERICAS LLC CPCPABS4	04/30/24	02/29/24	02/29/24	30,300,000	30,022,755	0	30,022,755	0
LMA-AMERICAS LLC CPCPABS4	05/23/24	02/15/24	02/15/24	13,000,000	12,811,377	0	12,811,377	0
LONGSHIP FUNDING LLCPABS4	02/08/24	02/01/24	02/01/24	50,000,000	49,948,278	0	49,948,278	0
LONGSHIP FUNDING LLCPABS4	02/08/24	02/01/24	02/01/24	50,000,000	49,948,278	0	49,948,278	0
LONGSHIP FUNDING LLCPABS4	02/08/24	02/01/24	02/01/24	50,000,000	49,948,278	0	49,948,278	0
LONGSHIP FUNDING LLCPABS4	02/14/24	02/06/24	02/06/24	50,000,000	49,940,889	0	49,940,889	0
LONGSHIP FUNDING LLCPABS4	02/14/24	02/06/24	02/06/24	30,000,000	29,964,533	0	29,964,533	0
LONGSHIP FUNDING LLCPABS4	02/22/24	02/14/24	02/14/24	50,000,000	49,940,889	0	49,940,889	0
LONGSHIP FUNDING LLCPABS4	03/01/24	02/22/24	02/22/24	50,000,000	49,940,889	0	49,940,889	0
LONGSHIP FUNDING LLCPABS4	03/01/24	02/22/24	02/22/24	15,000,000	14,982,267	0	14,982,267	0
MIZUHO BANK LTD, CDCDYAN	05/16/24	02/02/24	02/02/24	50,000,000	50,000,000	0	50,000,000	0
MIZUHO BANK LTD, CDCDYAN	05/16/24	02/02/24	02/02/24	25,000,000	25,000,000	0	25,000,000	0
MUFG BANK LTD, CPCP	06/13/24	02/29/24	02/29/24	50,000,000	49,221,250	0	49,221,250	0
MUFG BANK LTD, CPCP	06/13/24	02/29/24	02/29/24	50,000,000	49,221,250	0	49,221,250	0
MUFG BANK LTD, CPCP	06/13/24	02/29/24	02/29/24	50,000,000	49,221,250	0	49,221,250	0
MUFG BANK LTD, CPCP	06/13/24	02/29/24	02/29/24	50,000,000	49,221,250	0	49,221,250	0
MUFG BANK LTD, CPCP	06/13/24	02/29/24	02/29/24	50,000,000	49,221,250	0	49,221,250	0
MUFG BANK LTD, CPCP	06/13/24	02/29/24	02/29/24	10,000,000	9,844,250	0	9,844,250	0
NATIONAL AUSTRALIA CP4-2	02/10/25	02/12/24	02/12/24	50,000,000	47,527,833	0	47,527,833	0
NATIONAL BANK OF CACPA-2	01/22/25	02/01/24	02/02/24	30,000,000	28,571,125	0	28,571,125	0
NATIONAL BANK OF CACPA-2	01/27/25	02/01/24	02/01/24	50,000,000	47,578,292	0	47,578,292	0
NATIONAL BANK OF CACPA-2	01/27/25	02/01/24	02/01/24	20,000,000	19,031,317	0	19,031,317	0
NATIONAL BANK OF CACPA-2	01/27/25	02/01/24	02/01/24	50,000,000	47,578,292	0	47,578,292	0
NATIONAL BANK OF CACPA-2	01/31/25	02/02/24	02/02/24	50,000,000	47,568,278	0	47,568,278	0
NATIONAL BANK OF CACPA-2	01/31/25	02/02/24	02/02/24	50,000,000	47,568,278	0	47,568,278	0
NATIONAL BANK OF CACPA-2	01/31/25	02/02/24	02/02/24	15,000,000	14,270,483	0	14,270,483	0
NATIONAL BANK OF CACPA-2	02/05/25	02/07/24	02/07/24	50,000,000	47,517,722	0	47,517,722	0
NATIONAL BANK OF CACPA-2	02/05/25	02/07/24	02/07/24	15,000,000	14,255,317	0	14,255,317	0
NATIONAL BANK OF CACPA-2	02/03/25	02/02/24	02/02/24	50,000,000	47,497,264	0	47,497,264	0
NATIONAL BANK OF CACPA-2	02/03/25	02/02/24	02/02/24	40,000,000	37,997,811	0	37,997,811	0
OLD LINE FUNDING LLC	09/04/24	02/02/24	02/02/24	50,000,000	50,000,000	0	50,000,000	0
OLD LINE FUNDING LLC	09/04/24	02/02/24	02/02/24	40,000,000	40,000,000	0	40,000,000	0
PODIUM FUNDING TRUSCPABS3	05/15/24	02/13/24	02/13/24	25,000,000	24,659,472	0	24,659,472	0
RIDGEFIELD FUNDING CPABS4	05/01/24	02/02/24	02/02/24	40,000,000	39,471,933	0	39,471,933	0
RIDGEFIELD FUNDING CPABS4	05/02/24	02/02/24	02/02/24	22,692,000	22,389,629	0	22,389,629	0
SHEFFIELD RECEIVBLCPABS4	05/13/24	02/02/24	02/02/24	50,000,000	49,253,722	0	49,253,722	0
SHEFFIELD RECEIVBLCPABS4	05/13/24	02/02/24	02/02/24	40,000,000	39,402,978	0	39,402,978	0
SHEFFIELD RECEIVBLCPABS4	05/29/24	02/23/24	02/23/24	50,000,000	49,288,000	0	49,288,000	0
SHEFFIELD RECEIVBLCPABS4	05/31/24	02/22/24	02/22/24	50,000,000	49,265,750	0	49,265,750	0
SHEFFIELD RECEIVBLCPABS4	05/31/24	02/26/24	02/27/24	30,000,000	29,581,700	0	29,581,700	0
SHEFFIELD RECEIVBLCPABS4	05/31/24	02/26/24	02/27/24	50,000,000	49,302,833	0	49,302,833	0
TORONTO DOMINION BACDYAN	02/12/25	02/13/24	02/13/24	50,000,000	50,000,000	0	50,000,000	0
TORONTO DOMINION BACDYAN	02/12/25	02/13/24	02/13/24	50,000,000	50,000,000	0	50,000,000	0
TORONTO DOMINION BACP4-2	02/21/25	02/22/24	02/22/24	50,000,000	47,450,069	0	47,450,069	0
TORONTO DOMINION BACP4-2	02/21/25	02/22/24	02/22/24	50,000,000	47,450,069	0	47,450,069	0
TORONTO DOMINION BACP4-2	02/21/25	02/22/24	02/22/24	50,000,000	47,450,069	0	47,450,069	0
TOTALENERGIES CAPITAL SA	03/04/24	02/23/24	02/23/24	50,000,000	49,926,250	0	49,926,250	0
TLOT 2024-A AI	02/20/25	02/21/24	02/27/24	30,000,000	30,000,000	0	30,000,000	0
UNITEDHEALTH GROUPCP4-2	02/20/24	02/14/24	02/14/24	50,000,000	49,955,667	0	49,955,667	0
UNITEDHEALTH GROUPCP4-2	02/20/24	02/14/24	02/14/24	25,000,000	24,977,833	0	24,977,833	0
UNITEDHEALTH GROUPCP4-2	02/23/24	02/16/24	02/16/24	25,000,000	24,974,139	0	24,974,139	0
UNITEDHEALTH GROUPCP4-2	02/26/24	02/20/24	02/20/24	50,000,000	49,955,667	0	49,955,667	0
UNITEDHEALTH GROUPCP4-2	02/27/24	02/20/24	02/20/24	50,000,000	49,948,278	0	49,948,278	0
UNITEDHEALTH GROUPCP4-2	02/27/24	02/20/24	02/20/24	50,000,000	49,948,278	0	49,948,278	0
UNITEDHEALTH GROUPCP4-2	02/28/24	02/23/24	02/23/24	50,000,000	49,963,056	0	49,963,056	0
UNITEDHEALTH GROUPCP4-2	02/28/24	02/23/24	02/23/24	10,000,000	9,992,611	0	9,992,611	0
UNITED STATES TREASURY BILL	04/04/24	02/20/24	02/22/24	50,000,000	49,692,146	0	49,692,146	0
UNITED STATES TREASURY BILL	04/04/24	02/20/24	02/22/24	50,000,000	49,692,146	0	49,692,146	0
UNITED STATES TREASURY BILL	04/04/24	02/20/24	02/22/24	50,000,000	49,692,146	0	49,692,146	0
UNITED STATES TREASURY BILL	04/04/24	02/20/24	02/22/24	50,000,000	49,692,146	0	49,692,146	0
UNITED STATES TREASURY BILL	04/04/24	02/20/24	02/22/24	50,000,000	49,692,146	0	49,692,146	0
UNITED STATES TREASURY BILL	04/04/24	02/20/24	02/22/24	50,000,000	49,692,146	0	49,692,146	0
UNITED STATES TREASURY BILL	04/04/24	02/20/24	02/22/24	50,000,000	49,692,146	0	49,692,146	0
UNITED STATES TREASURY BILL	04/04/24	02/20/24	02/22/24	50,000,000	49,692,146	0	49,692,146	0
VICTORY RECEIVABLESCPABS4	05/07/24	02/13/24	02/14/24	50,000,000	49,383,264	0	49,383,264	0
VICTORY RECEIVABLESCPABS4	05/07/24	02/13/24	02/14/24	45,000,000	44,444,938	0	44,444,938	0
VICTORY RECEIVABLESCPABS4	05/16/24	02/23/24	02/23/24	50,000,000	49,383,264	0	49,383,264	0

TRADING ACTIVITY FOR FEBRUARY 2024

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
VICTORY RECEIVABLESCPAB54	05/24/24	02/28/24	02/28/24	50,000,000	49,360,972	0	49,360,972	0
VICTORY RECEIVABLESCPAB54	05/24/24	02/28/24	02/28/24	50,000,000	49,360,972	0	49,360,972	0
WELLS FARGO BANK, NCD	02/13/25	02/12/24	02/13/24	50,000,000	50,000,000	0	50,000,000	0
WELLS FARGO BANK, NCD	02/13/25	02/12/24	02/13/24	50,000,000	50,000,000	0	50,000,000	0
WELLS FARGO BANK, NCD	02/13/25	02/12/24	02/13/24	50,000,000	50,000,000	0	50,000,000	0
WELLS FARGO BANK, NCD	02/13/25	02/12/24	02/13/24	50,000,000	50,000,000	0	50,000,000	0
WELLS FARGO BANK, NCD	02/14/25	02/15/24	02/16/24	10,000,000	10,000,000	0	10,000,000	0
WESTPAC BANKING CORCP4-2	02/07/25	02/13/24	02/13/24	50,000,000	47,550,000	0	47,550,000	0
WESTPAC BANKING CORCP4-2	02/07/25	02/13/24	02/13/24	50,000,000	47,550,000	0	47,550,000	0
DREYFUS GOVT CASH MGMT FUND	02/01/27	02/01/24	02/01/24	5,255,971	5,255,971	0	5,255,971	0
DREYFUS GOVT CASH MGMT FUND	02/01/27	02/05/24	02/05/24	2,315,846	2,315,846	0	2,315,846	0
DREYFUS GOVT CASH MGMT FUND	02/01/27	02/08/24	02/08/24	3,478,304	3,478,304	0	3,478,304	0
DREYFUS GOVT CASH MGMT FUND	02/01/27	02/14/24	02/14/24	6,397,715	6,397,715	0	6,397,715	0
DREYFUS GOVT CASH MGMT FUND	02/01/27	02/16/24	02/16/24	4,264,140	4,264,140	0	4,264,140	0
DREYFUS GOVT CASH MGMT FUND	02/01/27	02/23/24	02/23/24	2,153,439	2,153,439	0	2,153,439	0
DREYFUS GOVT CASH MGMT FUND	02/01/27	02/26/24	02/26/24	1,568,759	1,568,759	0	1,568,759	0
DREYFUS GOVT CASH MGMT FUND	02/01/27	02/27/24	02/27/24	3,212	3,212	0	3,212	0
DREYFUS GOVT CASH MGMT FUND	02/01/27	02/29/24	02/29/24	3,189,433	3,189,433	0	3,189,433	0
MIZUHO TRIPARTY	02/02/24	02/01/24	02/01/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	02/02/24	02/01/24	02/01/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/02/24	02/01/24	02/01/24	642,000,000	642,000,000	0	642,000,000	0
MIZUHO TRIPARTY	02/05/24	02/02/24	02/02/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	02/05/24	02/02/24	02/02/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/05/24	02/02/24	02/02/24	772,000,000	772,000,000	0	772,000,000	0
MIZUHO TRIPARTY	02/06/24	02/05/24	02/05/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	02/06/24	02/05/24	02/05/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/06/24	02/05/24	02/05/24	414,000,000	414,000,000	0	414,000,000	0
MIZUHO TRIPARTY	02/07/24	02/06/24	02/06/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	02/07/24	02/06/24	02/06/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/07/24	02/06/24	02/06/24	288,000,000	288,000,000	0	288,000,000	0
MIZUHO TRIPARTY	02/08/24	02/07/24	02/07/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	02/08/24	02/07/24	02/07/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/08/24	02/07/24	02/07/24	442,000,000	442,000,000	0	442,000,000	0
MIZUHO TRIPARTY	02/09/24	02/08/24	02/08/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	02/09/24	02/08/24	02/08/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/09/24	02/08/24	02/08/24	659,000,000	659,000,000	0	659,000,000	0
MIZUHO TRIPARTY	02/12/24	02/09/24	02/09/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	02/12/24	02/09/24	02/09/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/12/24	02/09/24	02/09/24	492,000,000	492,000,000	0	492,000,000	0
MIZUHO TRIPARTY	02/13/24	02/12/24	02/12/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	02/13/24	02/12/24	02/12/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/13/24	02/12/24	02/12/24	404,000,000	404,000,000	0	404,000,000	0
MIZUHO TRIPARTY	02/14/24	02/13/24	02/13/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	02/14/24	02/13/24	02/13/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/14/24	02/13/24	02/13/24	309,000,000	309,000,000	0	309,000,000	0
MIZUHO TRIPARTY	02/15/24	02/14/24	02/14/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	02/15/24	02/14/24	02/14/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/15/24	02/14/24	02/14/24	407,000,000	407,000,000	0	407,000,000	0
MIZUHO TRIPARTY	02/16/24	02/15/24	02/15/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	02/16/24	02/15/24	02/15/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/16/24	02/15/24	02/15/24	72,000,000	72,000,000	0	72,000,000	0
MIZUHO TRIPARTY	02/20/24	02/16/24	02/16/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	02/20/24	02/16/24	02/16/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/20/24	02/16/24	02/16/24	355,000,000	355,000,000	0	355,000,000	0
MIZUHO TRIPARTY	02/21/24	02/20/24	02/20/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	02/21/24	02/20/24	02/20/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/21/24	02/20/24	02/20/24	342,000,000	342,000,000	0	342,000,000	0
MIZUHO TRIPARTY	02/22/24	02/21/24	02/21/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	02/22/24	02/21/24	02/21/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/22/24	02/21/24	02/21/24	483,000,000	483,000,000	0	483,000,000	0
MIZUHO TRIPARTY	02/23/24	02/22/24	02/22/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	02/23/24	02/22/24	02/22/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/23/24	02/22/24	02/22/24	178,000,000	178,000,000	0	178,000,000	0
MIZUHO TRIPARTY	02/26/24	02/23/24	02/23/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	02/26/24	02/23/24	02/23/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/26/24	02/23/24	02/23/24	220,000,000	220,000,000	0	220,000,000	0
MIZUHO TRIPARTY	02/27/24	02/26/24	02/26/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	02/27/24	02/26/24	02/26/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/27/24	02/26/24	02/26/24	306,000,000	306,000,000	0	306,000,000	0
MIZUHO TRIPARTY	02/28/24	02/27/24	02/27/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	02/28/24	02/27/24	02/27/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/28/24	02/27/24	02/27/24	506,000,000	506,000,000	0	506,000,000	0
MIZUHO TRIPARTY	02/29/24	02/28/24	02/28/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	02/29/24	02/28/24	02/28/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/29/24	02/28/24	02/28/24	276,000,000	276,000,000	0	276,000,000	0
MIZUHO TRIPARTY	03/01/24	02/29/24	02/29/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	03/01/24	02/29/24	02/29/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	03/01/24	02/29/24	02/29/24	767,000,000	767,000,000	0	767,000,000	0
Total Buys				51,822,678,820	51,753,356,327	0	51,753,356,327	0

TRADING ACTIVITY FOR FEBRUARY 2024

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
Cash Closes								
OLD LINE FUNDING LLC	03/18/24	02/02/24	02/02/24	90,000,000	90,000,000	214,275	90,214,275	0
Total Cash Closes				90,000,000	90,000,000	214,275	90,214,275	0
Deposits								
RABOBANK NEW YORK	02/08/24	02/01/24	02/01/24	725,000,000	725,000,000	0	725,000,000	0
DNB BANK ASA NEW YORK	02/02/24	02/01/24	02/01/24	500,000,000	500,000,000	0	500,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	02/02/24	02/01/24	02/01/24	870,000,000	870,000,000	0	870,000,000	0
DNB BANK ASA NEW YORK	02/05/24	02/02/24	02/02/24	500,000,000	500,000,000	0	500,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	02/05/24	02/02/24	02/02/24	870,000,000	870,000,000	0	870,000,000	0
DNB BANK ASA NEW YORK	02/06/24	02/05/24	02/05/24	500,000,000	500,000,000	0	500,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	02/06/24	02/05/24	02/05/24	875,000,000	875,000,000	0	875,000,000	0
DNB BANK ASA NEW YORK	02/07/24	02/06/24	02/06/24	500,000,000	500,000,000	0	500,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	02/07/24	02/06/24	02/06/24	877,000,000	877,000,000	0	877,000,000	0
RABOBANK NEW YORK	02/14/24	02/07/24	02/07/24	700,000,000	700,000,000	0	700,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	02/14/24	02/07/24	02/07/24	1,400,000,000	1,400,000,000	0	1,400,000,000	0
ABN AMRO BANK N.V.	02/14/24	02/07/24	02/07/24	1,400,000,000	1,400,000,000	0	1,400,000,000	0
DNB BANK ASA NEW YORK	02/08/24	02/07/24	02/07/24	500,000,000	500,000,000	0	500,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	02/08/24	02/07/24	02/07/24	870,000,000	870,000,000	0	870,000,000	0
RABOBANK NEW YORK	02/15/24	02/08/24	02/08/24	725,000,000	725,000,000	0	725,000,000	0
DNB BANK ASA NEW YORK	02/09/24	02/08/24	02/08/24	1,000,000,000	1,000,000,000	0	1,000,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	02/09/24	02/08/24	02/08/24	875,000,000	875,000,000	0	875,000,000	0
DNB BANK ASA NEW YORK	02/12/24	02/09/24	02/09/24	1,000,000,000	1,000,000,000	0	1,000,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	02/12/24	02/09/24	02/09/24	870,000,000	870,000,000	0	870,000,000	0
DNB BANK ASA NEW YORK	02/13/24	02/12/24	02/12/24	1,000,000,000	1,000,000,000	0	1,000,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	02/13/24	02/12/24	02/12/24	870,000,000	870,000,000	0	870,000,000	0
DNB BANK ASA NEW YORK	02/14/24	02/13/24	02/13/24	1,000,000,000	1,000,000,000	0	1,000,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	02/14/24	02/13/24	02/13/24	865,000,000	865,000,000	0	865,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	02/21/24	02/14/24	02/14/24	1,400,000,000	1,400,000,000	0	1,400,000,000	0
ABN AMRO BANK N.V.	02/21/24	02/14/24	02/14/24	1,400,000,000	1,400,000,000	0	1,400,000,000	0
RABOBANK NEW YORK	02/21/24	02/14/24	02/14/24	700,000,000	700,000,000	0	700,000,000	0
DNB BANK ASA NEW YORK	02/15/24	02/14/24	02/14/24	600,000,000	600,000,000	0	600,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	02/15/24	02/14/24	02/14/24	870,000,000	870,000,000	0	870,000,000	0
RABOBANK NEW YORK	02/22/24	02/15/24	02/15/24	700,000,000	700,000,000	0	700,000,000	0
DNB BANK ASA NEW YORK	02/16/24	02/15/24	02/15/24	700,000,000	700,000,000	0	700,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	02/16/24	02/15/24	02/15/24	850,000,000	850,000,000	0	850,000,000	0
DNB BANK ASA NEW YORK	02/20/24	02/16/24	02/16/24	600,000,000	600,000,000	0	600,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	02/20/24	02/16/24	02/16/24	845,000,000	845,000,000	0	845,000,000	0
DNB BANK ASA NEW YORK	02/21/24	02/20/24	02/20/24	900,000,000	900,000,000	0	900,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	02/21/24	02/20/24	02/20/24	845,000,000	845,000,000	0	845,000,000	0
RABOBANK NEW YORK	02/28/24	02/21/24	02/21/24	700,000,000	700,000,000	0	700,000,000	0
ABN AMRO BANK N.V.	02/28/24	02/21/24	02/21/24	1,400,000,000	1,400,000,000	0	1,400,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	02/28/24	02/21/24	02/21/24	1,400,000,000	1,400,000,000	0	1,400,000,000	0
DNB BANK ASA NEW YORK	02/22/24	02/21/24	02/21/24	1,000,000,000	1,000,000,000	0	1,000,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	02/22/24	02/21/24	02/21/24	840,000,000	840,000,000	0	840,000,000	0
RABOBANK NEW YORK	02/29/24	02/22/24	02/22/24	700,000,000	700,000,000	0	700,000,000	0
DNB BANK ASA NEW YORK	02/23/24	02/22/24	02/22/24	500,000,000	500,000,000	0	500,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	02/23/24	02/22/24	02/22/24	840,000,000	840,000,000	0	840,000,000	0
DNB BANK ASA NEW YORK	02/26/24	02/23/24	02/23/24	250,000,000	250,000,000	0	250,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	02/26/24	02/23/24	02/23/24	840,000,000	840,000,000	0	840,000,000	0
DNB BANK ASA NEW YORK	02/27/24	02/26/24	02/26/24	900,000,000	900,000,000	0	900,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	02/27/24	02/26/24	02/26/24	840,000,000	840,000,000	0	840,000,000	0
DNB BANK ASA NEW YORK	02/28/24	02/27/24	02/27/24	900,000,000	900,000,000	0	900,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	02/28/24	02/27/24	02/27/24	840,000,000	840,000,000	0	840,000,000	0
ABN AMRO BANK N.V.	03/06/24	02/28/24	02/28/24	1,400,000,000	1,400,000,000	0	1,400,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	03/06/24	02/28/24	02/28/24	1,400,000,000	1,400,000,000	0	1,400,000,000	0
RABOBANK NEW YORK	03/06/24	02/28/24	02/28/24	700,000,000	700,000,000	0	700,000,000	0
DNB BANK ASA NEW YORK	02/29/24	02/28/24	02/28/24	900,000,000	900,000,000	0	900,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	02/29/24	02/28/24	02/28/24	840,000,000	840,000,000	0	840,000,000	0
RABOBANK NEW YORK	03/07/24	02/29/24	02/29/24	700,000,000	700,000,000	0	700,000,000	0
DNB BANK ASA NEW YORK	03/01/24	02/29/24	02/29/24	1,200,000,000	1,200,000,000	0	1,200,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	03/01/24	02/29/24	02/29/24	845,000,000	845,000,000	0	845,000,000	0
Total Deposits				49,637,000,000	49,637,000,000	0	49,637,000,000	0
Maturities								
ALBION CAPITAL LLC CPABS4	02/21/24	02/21/24	02/21/24	25,367,000	25,367,000	0	25,367,000	0
ANGLESEA FUNDING LLC PABS4	02/01/24	02/01/24	02/01/24	304,500,000	304,500,000	0	304,500,000	0
ANGLESEA FUNDING LLC PABS4	02/02/24	02/02/24	02/02/24	150,000,000	150,000,000	0	150,000,000	0
ANGLESEA FUNDING LLC PABS4	02/05/24	02/05/24	02/05/24	180,000,000	180,000,000	0	180,000,000	0
ANGLESEA FUNDING LLC PABS4	02/06/24	02/06/24	02/06/24	110,000,000	110,000,000	0	110,000,000	0
ANGLESEA FUNDING LLC PABS4	02/07/24	02/07/24	02/07/24	270,000,000	270,000,000	0	270,000,000	0
ANGLESEA FUNDING LLC PABS4	02/08/24	02/08/24	02/08/24	275,000,000	275,000,000	0	275,000,000	0
ANGLESEA FUNDING LLC PABS4	02/09/24	02/09/24	02/09/24	175,000,000	175,000,000	0	175,000,000	0
ANGLESEA FUNDING LLC PABS4	02/12/24	02/12/24	02/12/24	170,000,000	170,000,000	0	170,000,000	0
ANGLESEA FUNDING LLC PABS4	02/13/24	02/13/24	02/13/24	200,000,000	200,000,000	0	200,000,000	0
ANGLESEA FUNDING LLC PABS4	02/14/24	02/14/24	02/14/24	130,000,000	130,000,000	0	130,000,000	0
ANGLESEA FUNDING LLC PABS4	02/15/24	02/15/24	02/15/24	125,000,000	125,000,000	0	125,000,000	0
ANGLESEA FUNDING LLC PABS4	02/16/24	02/16/24	02/16/24	200,000,000	200,000,000	0	200,000,000	0
ANGLESEA FUNDING LLC PABS4	02/20/24	02/20/24	02/20/24	200,000,000	200,000,000	0	200,000,000	0
ANGLESEA FUNDING LLC PABS4	02/21/24	02/21/24	02/21/24	200,000,000	200,000,000	0	200,000,000	0
ANGLESEA FUNDING LLC PABS4	02/22/24	02/22/24	02/22/24	200,000,000	200,000,000	0	200,000,000	0
ANGLESEA FUNDING LLC PABS4	02/23/24	02/23/24	02/23/24	200,000,000	200,000,000	0	200,000,000	0
ANGLESEA FUNDING LLC PABS4	02/26/24	02/26/24	02/26/24	200,000,000	200,000,000	0	200,000,000	0

TRADING ACTIVITY FOR FEBRUARY 2024

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
ANGLESEA FUNDING LLC PABS4	02/27/24	02/27/24	02/27/24	200,000,000	200,000,000	0	200,000,000	0
ANGLESEA FUNDING LLC PABS4	02/28/24	02/28/24	02/28/24	200,000,000	200,000,000	0	200,000,000	0
ANGLESEA FUNDING LLC PABS4	02/29/24	02/29/24	02/29/24	200,000,000	200,000,000	0	200,000,000	0
BANK OF AMERICA, N,CD	02/07/24	02/07/24	02/07/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF NOVA SCOTIA, TORO	02/13/24	02/13/24	02/13/24	30,000,000	30,000,000	0	30,000,000	0
BARTON CAPITAL S.A, CPABS4	02/06/24	02/06/24	02/06/24	32,000,000	32,000,000	0	32,000,000	0
BARTON CAPITAL S.A, CPABS4	02/09/24	02/09/24	02/09/24	50,000,000	50,000,000	0	50,000,000	0
BEDFORD ROW FUNDING CPABS4	02/05/24	02/05/24	02/05/24	50,000,000	50,000,000	0	50,000,000	0
BENNINGTON STARK CAC PABS4	02/09/24	02/09/24	02/09/24	46,778,000	46,778,000	0	46,778,000	0
BENNINGTON STARK CAC PABS4	02/16/24	02/16/24	02/16/24	46,903,000	46,903,000	0	46,903,000	0
BNG BANK N.V, CP4-2CP4-2	02/01/24	02/01/24	02/01/24	50,000,000	50,000,000	0	50,000,000	0
CANADIAN IMPERIAL BCDYAN	02/05/24	02/05/24	02/05/24	75,000,000	75,000,000	0	75,000,000	0
CHARIOT FUNDING LLC PABS4	02/14/24	02/14/24	02/14/24	65,000,000	65,000,000	0	65,000,000	0
CHARIOT FUNDING LLC PABS4	02/16/24	02/16/24	02/16/24	50,000,000	50,000,000	0	50,000,000	0
CHESHAM FINANCE LLC PABS4	02/07/24	02/07/24	02/07/24	45,000,000	45,000,000	0	45,000,000	0
CHESHAM FINANCE LLC PABS4	02/16/24	02/16/24	02/16/24	25,000,000	25,000,000	0	25,000,000	0
CHESHAM FINANCE LLC PABS4	02/20/24	02/20/24	02/20/24	50,000,000	50,000,000	0	50,000,000	0
CHESHAM FINANCE LLC PABS4	02/28/24	02/28/24	02/28/24	20,000,000	20,000,000	0	20,000,000	0
CIESCO, LLC CPABS4-CPABS4	02/05/24	02/05/24	02/05/24	100,000,000	100,000,000	0	100,000,000	0
CREDIT AGRICOLE CORCDYAN	02/01/24	02/01/24	02/01/24	58,500,000	58,500,000	0	58,500,000	0
CREDIT AGRICOLE CORCDYAN	02/02/24	02/02/24	02/02/24	350,000,000	350,000,000	0	350,000,000	0
CREDIT AGRICOLE CORCDYAN	02/06/24	02/06/24	02/06/24	600,000,000	600,000,000	0	600,000,000	0
CREDIT AGRICOLE CORCDYAN	02/07/24	02/07/24	02/07/24	300,000,000	300,000,000	0	300,000,000	0
CREDIT AGRICOLE CORCDYAN	02/12/24	02/12/24	02/12/24	400,000,000	400,000,000	0	400,000,000	0
CREDIT AGRICOLE CORCDYAN	02/13/24	02/13/24	02/13/24	600,000,000	600,000,000	0	600,000,000	0
CREDIT AGRICOLE CORCDYAN	02/14/24	02/14/24	02/14/24	300,000,000	300,000,000	0	300,000,000	0
CREDIT AGRICOLE CORCDYAN	02/20/24	02/20/24	02/20/24	400,000,000	400,000,000	0	400,000,000	0
CREDIT AGRICOLE CORCDYAN	02/20/24	02/20/24	02/20/24	600,000,000	600,000,000	0	600,000,000	0
CREDIT AGRICOLE CORCDYAN	02/21/24	02/21/24	02/21/24	300,000,000	300,000,000	0	300,000,000	0
CREDIT AGRICOLE CORCDYAN	02/27/24	02/27/24	02/27/24	950,000,000	950,000,000	0	950,000,000	0
CREDIT AGRICOLE CORCDYAN	02/28/24	02/28/24	02/28/24	300,000,000	300,000,000	0	300,000,000	0
CREDIT INDUSTRIEL ECP4-2	02/02/24	02/02/24	02/02/24	1,400,000,000	1,400,000,000	0	1,400,000,000	0
CREDIT INDUSTRIEL ECP4-2	02/05/24	02/05/24	02/05/24	1,400,000,000	1,400,000,000	0	1,400,000,000	0
CREDIT INDUSTRIEL ECP4-2	02/06/24	02/06/24	02/06/24	1,400,000,000	1,400,000,000	0	1,400,000,000	0
CREDIT INDUSTRIEL ECP4-2	02/07/24	02/07/24	02/07/24	1,400,000,000	1,400,000,000	0	1,400,000,000	0
CREDIT INDUSTRIEL ET COMMERCIAL/NEW YORK	02/08/24	02/08/24	02/08/24	1,400,000,000	1,400,000,000	0	1,400,000,000	0
CREDIT INDUSTRIEL ET COMMERCIAL/NEW YORK	02/09/24	02/09/24	02/09/24	1,400,000,000	1,400,000,000	0	1,400,000,000	0
CREDIT INDUSTRIEL ECP4-2	02/12/24	02/12/24	02/12/24	1,400,000,000	1,400,000,000	0	1,400,000,000	0
CREDIT INDUSTRIEL ECP4-2	02/13/24	02/13/24	02/13/24	1,400,000,000	1,400,000,000	0	1,400,000,000	0
CREDIT INDUSTRIEL ET COMMERCIAL/NEW YORK	02/14/24	02/14/24	02/14/24	1,400,000,000	1,400,000,000	0	1,400,000,000	0
CREDIT INDUSTRIEL ECP4-2	02/15/24	02/15/24	02/15/24	1,396,000,000	1,396,000,000	0	1,396,000,000	0
CREDIT INDUSTRIEL ECP4-2	02/16/24	02/16/24	02/16/24	1,400,000,000	1,400,000,000	0	1,400,000,000	0
CREDIT INDUSTRIEL ET COMMERCIAL/NEW YORK	02/20/24	02/20/24	02/20/24	1,400,000,000	1,400,000,000	0	1,400,000,000	0
CREDIT INDUSTRIEL ET COMMERCIAL/NEW YORK	02/21/24	02/21/24	02/21/24	1,400,000,000	1,400,000,000	0	1,400,000,000	0
CREDIT INDUSTRIEL ECP4-2	02/22/24	02/22/24	02/22/24	1,100,000,000	1,100,000,000	0	1,100,000,000	0
CREDIT INDUSTRIEL ECP4-2	02/23/24	02/23/24	02/23/24	1,400,000,000	1,400,000,000	0	1,400,000,000	0
CREDIT INDUSTRIEL ET COMMERCIAL/NEW YORK	02/26/24	02/26/24	02/26/24	1,400,000,000	1,400,000,000	0	1,400,000,000	0
CREDIT INDUSTRIEL ECP4-2	02/27/24	02/27/24	02/27/24	804,000,000	804,000,000	0	804,000,000	0
CREDIT INDUSTRIEL ET COMMERCIAL/NEW YORK	02/28/24	02/28/24	02/28/24	807,000,000	807,000,000	0	807,000,000	0
CREDIT INDUSTRIEL ET COMMERCIAL/NEW YORK	02/29/24	02/29/24	02/29/24	1,203,000,000	1,203,000,000	0	1,203,000,000	0
FAIRWAY FINANCE CO, CPABS4	02/23/24	02/23/24	02/23/24	15,000,000	15,000,000	0	15,000,000	0
GREAT BEAR FUNDING CPABS4	02/07/24	02/07/24	02/07/24	52,000,000	52,000,000	0	52,000,000	0
GREAT BEAR FUNDING CPABS4	02/14/24	02/14/24	02/14/24	50,000,000	50,000,000	0	50,000,000	0
GREAT BEAR FUNDING CPABS4	02/21/24	02/21/24	02/21/24	50,000,000	50,000,000	0	50,000,000	0
JUPITER SECURITIZAT CPABS4	02/06/24	02/06/24	02/06/24	350,000,000	350,000,000	0	350,000,000	0
LMA-AMERICAS LLC CPC PABS4	02/27/24	02/27/24	02/27/24	51,250,000	51,250,000	0	51,250,000	0
LONGSHIP FUNDING LLC PABS4	02/01/24	02/01/24	02/01/24	225,000,000	225,000,000	0	225,000,000	0
LONGSHIP FUNDING LLC PABS4	02/06/24	02/06/24	02/06/24	80,000,000	80,000,000	0	80,000,000	0
LONGSHIP FUNDING LLC PABS4	02/08/24	02/08/24	02/08/24	225,000,000	225,000,000	0	225,000,000	0
LONGSHIP FUNDING LLC PABS4	02/14/24	02/14/24	02/14/24	80,000,000	80,000,000	0	80,000,000	0
LONGSHIP FUNDING LLC PABS4	02/22/24	02/22/24	02/22/24	50,000,000	50,000,000	0	50,000,000	0
MUFG BANK LTD, CDYACDYAN	02/16/24	02/16/24	02/16/24	50,000,000	50,000,000	0	50,000,000	0
MICROSOFT CORP, CP4CP4-2	02/02/24	02/02/24	02/02/24	100,000,000	100,000,000	0	100,000,000	0
MIZUHO BANK LTD, CDYACDYAN	02/02/24	02/02/24	02/02/24	75,000,000	75,000,000	0	75,000,000	0
MUFG BANK LTD, CPCP	02/13/24	02/13/24	02/13/24	100,000,000	100,000,000	0	100,000,000	0
MUFG BANK LTD, CPCP	02/20/24	02/20/24	02/20/24	300,000,000	300,000,000	0	300,000,000	0
MUFG BANK LTD, CPCP	02/28/24	02/28/24	02/28/24	180,000,000	180,000,000	0	180,000,000	0
RIDGEFIELD FUNDING CO LLC	02/02/24	02/02/24	02/02/24	40,000,000	40,000,000	0	40,000,000	0
RIDGEFIELD FUNDING CPABS4	02/06/24	02/06/24	02/06/24	45,000,000	45,000,000	0	45,000,000	0
SHEFFIELD RECEIVABLE CPABS4	02/27/24	02/27/24	02/27/24	80,000,000	80,000,000	0	80,000,000	0
SHEFFIELD RECEIVABLES CO LLC	02/02/24	02/02/24	02/02/24	95,000,000	95,000,000	0	95,000,000	0
SHEFFIELD RECEIVABLES CO LLC	02/22/24	02/22/24	02/22/24	50,000,000	50,000,000	0	50,000,000	0
SHEFFIELD RECEIVABLES CO LLC	02/23/24	02/23/24	02/23/24	48,000,000	48,000,000	0	48,000,000	0
SHEFFIELD RECEIVABLES CO LLC	02/26/24	02/26/24	02/26/24	52,000,000	52,000,000	0	52,000,000	0
STAR BIRD FUNDING CO CPABS4	02/01/24	02/01/24	02/01/24	125,000,000	125,000,000	0	125,000,000	0
SUMITOMO MITSUI TRUCDYAN	02/22/24	02/22/24	02/22/24	80,000,000	80,000,000	0	80,000,000	0
SUMITOMO MITSUI TRUCDYAN	02/14/24	02/14/24	02/14/24	100,000,000	100,000,000	0	100,000,000	0
SUMITOMO MITSUI TRUCDYAN	02/05/24	02/05/24	02/05/24	100,000,000	100,000,000	0	100,000,000	0
TORONTO DOMINION BACDYAN	02/13/24	02/13/24	02/13/24	80,000,000	80,000,000	0	80,000,000	0
TOTAL ENERGIES CAPITCP4-2	02/23/24	02/23/24	02/23/24	50,000,000	50,000,000	0	50,000,000	0
UNITED HEALTH GROUP, CP4-2	02/01/24	02/01/24	02/01/24	200,000,000	200,000,000	0	200,000,000	0

TRADING ACTIVITY FOR FEBRUARY 2024

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
UNITEDHEALTH GROUPCP4-2	02/20/24	02/20/24	02/20/24	75,000,000	75,000,000	0	75,000,000	0
UNITEDHEALTH GROUPCP4-2	02/23/24	02/23/24	02/23/24	25,000,000	25,000,000	0	25,000,000	0
UNITEDHEALTH GROUPCP4-2	02/26/24	02/26/24	02/26/24	50,000,000	50,000,000	0	50,000,000	0
UNITEDHEALTH GROUPCP4-2	02/27/24	02/27/24	02/27/24	100,000,000	100,000,000	0	100,000,000	0
UNITEDHEALTH GROUPCP4-2	02/28/24	02/28/24	02/28/24	60,000,000	60,000,000	0	60,000,000	0
UNITED STATES TREASURY BILL	02/01/24	02/01/24	02/01/24	462,000,000	462,000,000	0	462,000,000	0
UNITED STATES TREASURY BILL	02/08/24	02/08/24	02/08/24	400,000,000	400,000,000	0	400,000,000	0
VICTORY RECEIVABLESCPABS4	02/28/24	02/28/24	02/28/24	50,000,000	50,000,000	0	50,000,000	0
MIZUHO TRIPARTY	02/01/24	02/01/24	02/01/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	02/01/24	02/01/24	02/01/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/01/24	02/01/24	02/01/24	594,000,000	594,000,000	0	594,000,000	0
MIZUHO TRIPARTY	02/02/24	02/02/24	02/02/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	02/02/24	02/02/24	02/02/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/02/24	02/02/24	02/02/24	642,000,000	642,000,000	0	642,000,000	0
MIZUHO TRIPARTY	02/05/24	02/05/24	02/05/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	02/05/24	02/05/24	02/05/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/05/24	02/05/24	02/05/24	772,000,000	772,000,000	0	772,000,000	0
MIZUHO TRIPARTY	02/06/24	02/06/24	02/06/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	02/06/24	02/06/24	02/06/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/06/24	02/06/24	02/06/24	414,000,000	414,000,000	0	414,000,000	0
MIZUHO TRIPARTY	02/07/24	02/07/24	02/07/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	02/07/24	02/07/24	02/07/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/07/24	02/07/24	02/07/24	288,000,000	288,000,000	0	288,000,000	0
MIZUHO TRIPARTY	02/08/24	02/08/24	02/08/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	02/08/24	02/08/24	02/08/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/08/24	02/08/24	02/08/24	442,000,000	442,000,000	0	442,000,000	0
MIZUHO TRIPARTY	02/09/24	02/09/24	02/09/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	02/09/24	02/09/24	02/09/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/09/24	02/09/24	02/09/24	659,000,000	659,000,000	0	659,000,000	0
MIZUHO TRIPARTY	02/12/24	02/12/24	02/12/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	02/12/24	02/12/24	02/12/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/12/24	02/12/24	02/12/24	492,000,000	492,000,000	0	492,000,000	0
MIZUHO TRIPARTY	02/13/24	02/13/24	02/13/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	02/13/24	02/13/24	02/13/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/13/24	02/13/24	02/13/24	404,000,000	404,000,000	0	404,000,000	0
MIZUHO TRIPARTY	02/14/24	02/14/24	02/14/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	02/14/24	02/14/24	02/14/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/14/24	02/14/24	02/14/24	309,000,000	309,000,000	0	309,000,000	0
MIZUHO TRIPARTY	02/15/24	02/15/24	02/15/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	02/15/24	02/15/24	02/15/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/15/24	02/15/24	02/15/24	407,000,000	407,000,000	0	407,000,000	0
MIZUHO TRIPARTY	02/16/24	02/16/24	02/16/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	02/16/24	02/16/24	02/16/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/16/24	02/16/24	02/16/24	72,000,000	72,000,000	0	72,000,000	0
MIZUHO TRIPARTY	02/20/24	02/20/24	02/20/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	02/20/24	02/20/24	02/20/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/20/24	02/20/24	02/20/24	355,000,000	355,000,000	0	355,000,000	0
MIZUHO TRIPARTY	02/21/24	02/21/24	02/21/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	02/21/24	02/21/24	02/21/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/21/24	02/21/24	02/21/24	342,000,000	342,000,000	0	342,000,000	0
MIZUHO TRIPARTY	02/22/24	02/22/24	02/22/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	02/22/24	02/22/24	02/22/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/22/24	02/22/24	02/22/24	483,000,000	483,000,000	0	483,000,000	0
MIZUHO TRIPARTY	02/23/24	02/23/24	02/23/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	02/23/24	02/23/24	02/23/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/23/24	02/23/24	02/23/24	178,000,000	178,000,000	0	178,000,000	0
MIZUHO TRIPARTY	02/26/24	02/26/24	02/26/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	02/26/24	02/26/24	02/26/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/26/24	02/26/24	02/26/24	220,000,000	220,000,000	0	220,000,000	0
MIZUHO TRIPARTY	02/27/24	02/27/24	02/27/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	02/27/24	02/27/24	02/27/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/27/24	02/27/24	02/27/24	306,000,000	306,000,000	0	306,000,000	0
MIZUHO TRIPARTY	02/28/24	02/28/24	02/28/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	02/28/24	02/28/24	02/28/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/28/24	02/28/24	02/28/24	506,000,000	506,000,000	0	506,000,000	0
MIZUHO TRIPARTY	02/29/24	02/29/24	02/29/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	02/29/24	02/29/24	02/29/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/29/24	02/29/24	02/29/24	276,000,000	276,000,000	0	276,000,000	0
RABOBANK NEW YORK	02/01/24	02/01/24	02/01/24	700,000,000	700,000,000	0	700,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	02/07/24	02/07/24	02/07/24	1,400,000,000	1,400,000,000	0	1,400,000,000	0
RABOBANK NEW YORK	02/07/24	02/07/24	02/07/24	700,000,000	700,000,000	0	700,000,000	0
ABN AMRO BANK N.V.	02/07/24	02/07/24	02/07/24	1,400,000,000	1,400,000,000	0	1,400,000,000	0
DNB BANK ASA NEW YORK	02/01/24	02/01/24	02/01/24	1,000,000,000	1,000,000,000	0	1,000,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	02/01/24	02/01/24	02/01/24	415,000,000	415,000,000	0	415,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	02/01/24	02/01/24	02/01/24	440,000,000	440,000,000	0	440,000,000	0
RABOBANK NEW YORK	02/08/24	02/08/24	02/08/24	725,000,000	725,000,000	0	725,000,000	0
DNB BANK ASA NEW YORK	02/02/24	02/02/24	02/02/24	500,000,000	500,000,000	0	500,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	02/02/24	02/02/24	02/02/24	870,000,000	870,000,000	0	870,000,000	0
DNB BANK ASA NEW YORK	02/05/24	02/05/24	02/05/24	500,000,000	500,000,000	0	500,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	02/05/24	02/05/24	02/05/24	870,000,000	870,000,000	0	870,000,000	0
DNB BANK ASA NEW YORK	02/06/24	02/06/24	02/06/24	500,000,000	500,000,000	0	500,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	02/06/24	02/06/24	02/06/24	875,000,000	875,000,000	0	875,000,000	0
DNB BANK ASA NEW YORK	02/07/24	02/07/24	02/07/24	500,000,000	500,000,000	0	500,000,000	0

TRADING ACTIVITY FOR FEBRUARY 2024

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
MIZUHO BANK, LTD., CANADA BRANCH	02/07/24	02/07/24	02/07/24	877,000,000	877,000,000	0	877,000,000	0
RABOBANK NEW YORK	02/14/24	02/14/24	02/14/24	700,000,000	700,000,000	0	700,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	02/14/24	02/14/24	02/14/24	1,400,000,000	1,400,000,000	0	1,400,000,000	0
ABN AMRO BANK N.V.	02/14/24	02/14/24	02/14/24	1,400,000,000	1,400,000,000	0	1,400,000,000	0
DNB BANK ASA NEW YORK	02/08/24	02/08/24	02/08/24	500,000,000	500,000,000	0	500,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	02/08/24	02/08/24	02/08/24	870,000,000	870,000,000	0	870,000,000	0
RABOBANK NEW YORK	02/15/24	02/15/24	02/15/24	725,000,000	725,000,000	0	725,000,000	0
DNB BANK ASA NEW YORK	02/09/24	02/09/24	02/09/24	1,000,000,000	1,000,000,000	0	1,000,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	02/09/24	02/09/24	02/09/24	875,000,000	875,000,000	0	875,000,000	0
DNB BANK ASA NEW YORK	02/12/24	02/12/24	02/12/24	1,000,000,000	1,000,000,000	0	1,000,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	02/12/24	02/12/24	02/12/24	870,000,000	870,000,000	0	870,000,000	0
DNB BANK ASA NEW YORK	02/13/24	02/13/24	02/13/24	1,000,000,000	1,000,000,000	0	1,000,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	02/13/24	02/13/24	02/13/24	870,000,000	870,000,000	0	870,000,000	0
DNB BANK ASA NEW YORK	02/14/24	02/14/24	02/14/24	1,000,000,000	1,000,000,000	0	1,000,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	02/14/24	02/14/24	02/14/24	865,000,000	865,000,000	0	865,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	02/21/24	02/21/24	02/21/24	1,400,000,000	1,400,000,000	0	1,400,000,000	0
ABN AMRO BANK N.V.	02/21/24	02/21/24	02/21/24	1,400,000,000	1,400,000,000	0	1,400,000,000	0
RABOBANK NEW YORK	02/21/24	02/21/24	02/21/24	700,000,000	700,000,000	0	700,000,000	0
DNB BANK ASA NEW YORK	02/15/24	02/15/24	02/15/24	600,000,000	600,000,000	0	600,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	02/15/24	02/15/24	02/15/24	870,000,000	870,000,000	0	870,000,000	0
RABOBANK NEW YORK	02/22/24	02/22/24	02/22/24	700,000,000	700,000,000	0	700,000,000	0
DNB BANK ASA NEW YORK	02/16/24	02/16/24	02/16/24	700,000,000	700,000,000	0	700,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	02/16/24	02/16/24	02/16/24	850,000,000	850,000,000	0	850,000,000	0
DNB BANK ASA NEW YORK	02/20/24	02/20/24	02/20/24	600,000,000	600,000,000	0	600,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	02/20/24	02/20/24	02/20/24	845,000,000	845,000,000	0	845,000,000	0
DNB BANK ASA NEW YORK	02/21/24	02/21/24	02/21/24	900,000,000	900,000,000	0	900,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	02/21/24	02/21/24	02/21/24	845,000,000	845,000,000	0	845,000,000	0
RABOBANK NEW YORK	02/28/24	02/28/24	02/28/24	700,000,000	700,000,000	0	700,000,000	0
ABN AMRO BANK N.V.	02/28/24	02/28/24	02/28/24	1,400,000,000	1,400,000,000	0	1,400,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	02/28/24	02/28/24	02/28/24	1,400,000,000	1,400,000,000	0	1,400,000,000	0
DNB BANK ASA NEW YORK	02/22/24	02/22/24	02/22/24	1,000,000,000	1,000,000,000	0	1,000,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	02/22/24	02/22/24	02/22/24	840,000,000	840,000,000	0	840,000,000	0
RABOBANK NEW YORK	02/29/24	02/29/24	02/29/24	700,000,000	700,000,000	0	700,000,000	0
DNB BANK ASA NEW YORK	02/23/24	02/23/24	02/23/24	500,000,000	500,000,000	0	500,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	02/23/24	02/23/24	02/23/24	840,000,000	840,000,000	0	840,000,000	0
DNB BANK ASA NEW YORK	02/26/24	02/26/24	02/26/24	250,000,000	250,000,000	0	250,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	02/26/24	02/26/24	02/26/24	840,000,000	840,000,000	0	840,000,000	0
DNB BANK ASA NEW YORK	02/27/24	02/27/24	02/27/24	900,000,000	900,000,000	0	900,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	02/27/24	02/27/24	02/27/24	840,000,000	840,000,000	0	840,000,000	0
DNB BANK ASA NEW YORK	02/28/24	02/28/24	02/28/24	900,000,000	900,000,000	0	900,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	02/28/24	02/28/24	02/28/24	840,000,000	840,000,000	0	840,000,000	0
DNB BANK ASA NEW YORK	02/29/24	02/29/24	02/29/24	900,000,000	900,000,000	0	900,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	02/29/24	02/29/24	02/29/24	840,000,000	840,000,000	0	840,000,000	0
Total Maturities				101,827,298,000	101,827,298,000	0	101,827,298,000	0
Paydowns								
EFF 2023-3 A I	10/21/24	02/20/24	02/20/24	1,260,676	1,260,676	0	1,260,676	0
EFF 2024-1 A I	02/20/25	02/20/24	02/20/24	6,703,108	6,703,108	0	6,703,108	0
GALC 2024-1 A I	02/18/25	02/15/24	02/15/24	4,316,829	4,316,829	0	4,316,829	0
Total Paydowns				12,280,613	12,280,613	0	12,280,613	0
Sells								
DREYFUS GOVT CASH MGMT FUND	02/01/27	02/02/24	02/02/24	8,214,677	8,214,677	0	8,214,677	0
DREYFUS GOVT CASH MGMT FUND	02/01/27	02/06/24	02/06/24	1,810,063	1,810,063	0	1,810,063	0
DREYFUS GOVT CASH MGMT FUND	02/01/27	02/07/24	02/07/24	3,651,977	3,651,977	0	3,651,977	0
DREYFUS GOVT CASH MGMT FUND	02/01/27	02/09/24	02/09/24	3,478,304	3,478,304	0	3,478,304	0
DREYFUS GOVT CASH MGMT FUND	02/01/27	02/15/24	02/15/24	3,078,847	3,078,847	0	3,078,847	0
DREYFUS GOVT CASH MGMT FUND	02/01/27	02/20/24	02/20/24	4,171,862	4,171,862	0	4,171,862	0
DREYFUS GOVT CASH MGMT FUND	02/01/27	02/21/24	02/21/24	3,411,146	3,411,146	0	3,411,146	0
DREYFUS GOVT CASH MGMT FUND	02/01/27	02/28/24	02/28/24	3,725,410	3,725,410	0	3,725,410	0
Total Sells				31,542,286	31,542,286	0	31,542,286	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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