



MONTHLY SUMMARY REPORT

State Board of Administration of Florida

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

DISCLOSURE OF MATERIAL IMPACTS

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

PRIME™ STATISTICS

(As of July 31, 2024)

Total Participants

810

Florida PRIME™

Total Participant Balance
\$24,918,593,498

Total Number of Accounts
1,496

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

One way Federal Reserve leaders stay on message is to repeat words. Chair Jerome Powell certainly does, though sometimes the soundbites come back to haunt him—remember “transitory”? In the last few Federal Open Market Committee meetings, he struck a cadence with “confidence”; at the late July post-meeting press conference, it was “balance.”

The reference was twofold, and amounted to the main news because the Fed, as expected, did not cut rates. The first, related to the Fed’s dual mandate, came in his opening remarks: “As the labor market has cooled and inflation has declined, the risks to achieving our employment and inflation goals continue to move into better balance.” In other words, further weakening in U.S. employment is now as important to policy decisions as inflation, which has long been the reason for the tightening cycle.

But Powell also invoked the concept of balance to explain the importance of timing, saying the risks of easing too soon or too late are now essentially symmetrical. Either misstep could damage the economy, respectively sending it into a recession or into a trap in which inflation reaccelerates.

The stakes are high, enough so that it appears the Fed isn’t going to conform to the conventional wisdom that it doesn’t make major policy decisions close to a presidential election to avoid the appearance of political motivation. Powell basically said that if economic reports call for a rate cut in September, they will enact one. In fact, not moving might seem politically motivated. This puts a great deal of weight on his keynote address at the Fed’s annual monetary policy symposium in Jackson Hole, Wyo., later this month.

Not that the fed funds futures market will care. After

more-or-less aligning themselves with the Fed’s rate projections over the last several months, traders are now expecting cuts in each of the three remaining meetings this year. They have again become so dovish we should call them by the bird’s scientific name, Columbidae *Streptopelia risoria*. In contrast, we are sticking to our call of only two quarter-point eases this year, with the first likely to come in September.

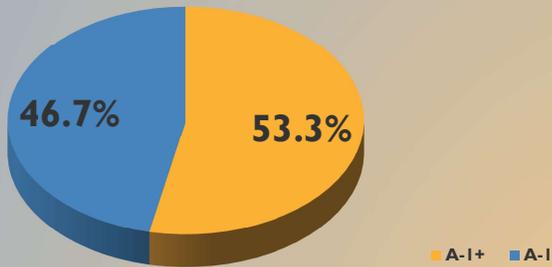
While monetary policy invites debate and bets, U.S. Treasury Department market action usually doesn’t—it comes down to issuance. Its quarterly refunding announcement in May included an estimate of third-quarter borrowing needs. But in late July, it revised that number down by more than \$100 billion, reflecting the slower pace of Treasuries rolling off the Fed’s balance sheet. In other news, the Department’s recently initiated “buyback” program seems to be going well. The announced plans to engage in “cash-management” buybacks are in addition to the liquidity support ones already underway. These cash-management buybacks may help to smooth Treasury bill issuance over the September corporate tax date.

With the continuation of the summer outflow season, assets of the Pool declined by \$500 million in July, taking total assets under management to \$24.90 billion. The Pool’s manager shortened the portfolio’s Weighted Average Maturity (WAM) by two days to end at 45 days and maintained its Weighted Average Life (WAL) at 83 days. The yield of the portfolio declined by 1 basis point to end at 5.54%.

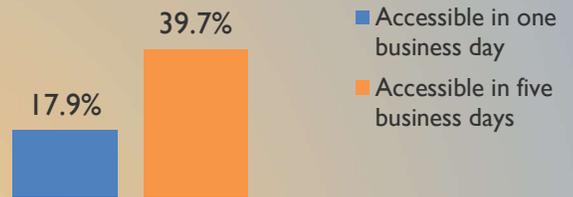
In the month, the Pool manager bought instruments all along the money market yield curve, focusing on asset-backed securities and commercial paper, both fixed and variable rate. At the end of the month, yields on 1-, 3-, 6- and 12-month U.S. Treasuries were 5.37%, 5.27%, 5.09% and 4.75%, respectively.

PORTFOLIO COMPOSITION FOR JULY 2024

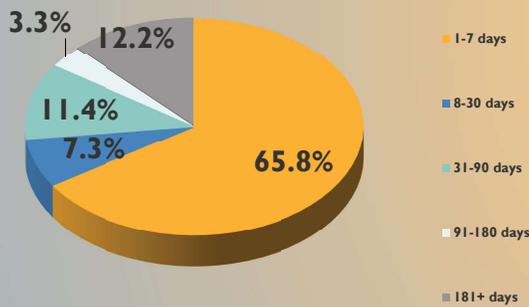
CREDIT QUALITY COMPOSITION



HIGHLY LIQUID HOLDINGS



EFFECTIVE MATURITY SCHEDULE



TOP HOLDINGS & AVG. MATURITY

1. ABN Amro Bank NV	5.0%
2. Mizuho Financial Group, Inc.	5.0%
3. Australia & New Zealand Banking Group Ltd.	5.0%
4. Cooperatieve Rabobank UA	5.0%
5. Credit Agricole Group	5.0%
6. Bank of Montreal	4.9%
7. Mitsubishi UFJ Financial Group, Inc.	4.5%
8. Toronto Dominion Bank	4.5%
9. National Bank of Canada	4.4%
10. Sumitomo Mitsui Trust Holdings, Inc.	3.5%

SEC Weighted Average Maturity (WAM)

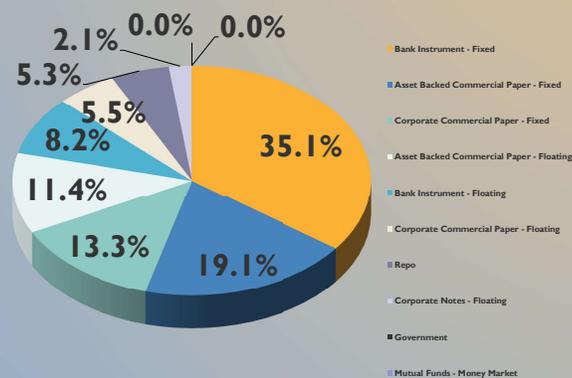
45 Days

Weighted Average Life (Spread WAL)

83 Days

Percentages based on total value of investments

PORTFOLIO COMPOSITION



FUND PERFORMANCE THROUGH JULY 2024

Florida PRIME Performance Data			
	Annualized Net Participant Yield ¹	Net-of-Fee Benchmark ²	Above (Below) Benchmark
One Month	5.63%	5.26%	0.37%
Three Months	5.63%	5.29%	0.34%
One Year	5.70%	5.35%	0.35%
Three Years	3.48%	3.17%	0.32%
Five Years	2.42%	2.18%	0.24%
Ten Years	1.80%	1.55%	0.25%
Since 1/96	2.56%	2.33%	0.22%

Note: Net asset value at month end: \$24,923.2 million, which includes investments at market value, plus all cash, accrued interest receivable and payables.

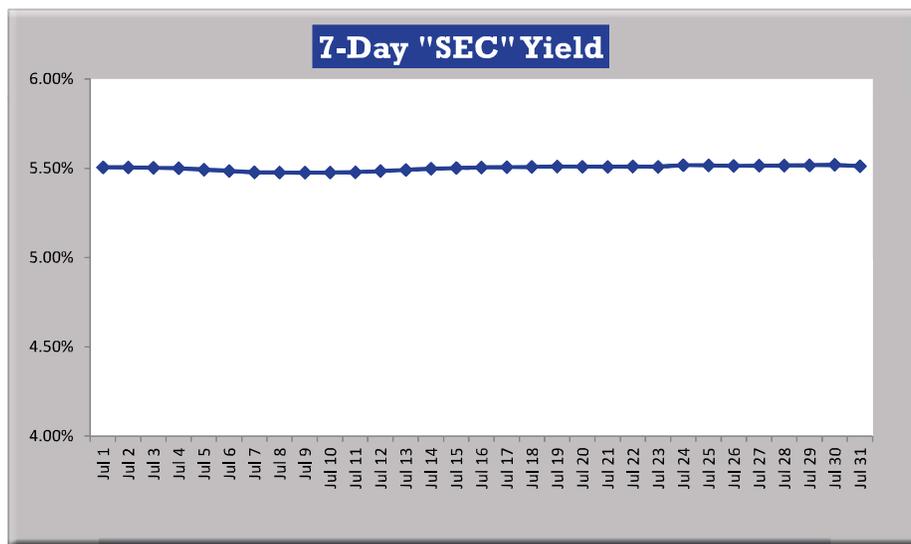
¹Net of fees. Participant yield is calculated on a 365-day basis and includes adjustments for expenses and other accounting items to reflect realized earnings by participants.

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 JULY 2024

Summary of Cash Flows		
Opening Balance (07/01/24)	\$	25,484,484,623
Participant Deposits		2,028,490,120
Gross Earnings		118,393,094
Participant Withdrawals		(2,712,060,316)
Fees		(714,023)
Closing Balance (07/31/24)	\$	24,918,593,498
Net Change over Month	\$	(565,891,125)

Detailed Fee Disclosure			
July		Amount	Basis Point Equivalent*
SBA Client Service, Account Mgt. & Fiduciary Oversight Fee	\$	214,287.10	1.02
Federated Investment Management Fee		465,192.43	2.22
BNY Mellon Custodial Fee**		23,199.37	0.11
Bank of America Transfer Agent Fee		4,795.02	0.02
S&P Rating Maintenance Fee		2,234.98	0.01
Audit/External Review Fees		4,314.41	0.02
Total Fees	\$	714,023.31	3.40

*The basis point equivalent is an annualized rate based on the dollar amount of fees charged for the month times 12, divided by an average of the fund's beginning and ending total value (amortized cost) for the month which was \$25,201,539,061.

**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 JULY 31, 2024

Security Name	Security Classification	Cpn	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
1320 W Jefferson LLC, Sep 01, 2060	VARIABLE RATE DEMAND NOTE	5.45	9/1/2060	8/1/2024	5,500,000	5.53	\$5,500,000	\$5,500,000	\$0
ABN Amro Bank NV, Amsterdam TD	TIME DEPOSIT	5.33	8/1/2024		1,250,000,000	5.42	\$1,250,000,000	\$1,250,000,000	\$0
AJC Capital, LLC, Jan 01, 2042	VARIABLE RATE DEMAND NOTE	5.45	1/1/2042	8/1/2024	5,530,000	5.45	\$5,530,000	\$5,530,000	\$0
ARI Fleet Lease Trust 2024-A, A.I, 5.568%, 03/14/2025	ASSET BACKED NOTE	5.57	3/14/2025		13,440,567	5.57	\$13,440,567	\$13,441,817	\$1,250
Albion Capital LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/15/2024		25,358,000	5.68	\$25,299,782	\$25,301,050	\$1,268
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/1/2024		280,000,000	5.43	\$280,000,000	\$279,958,532	-\$41,468
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/5/2024		100,000,000	5.42	\$99,925,972	\$99,925,873	-\$99
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/7/2024		100,000,000	5.43	\$99,911,000	\$99,896,167	-\$14,833
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/3/2024		75,000,000	5.49	\$74,619,625	\$74,619,719	\$94
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/9/2024		150,000,000	5.49	\$149,106,667	\$149,105,556	-\$1,111
Anglesea Funding LLC, Aug 30, 2024	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	5.49	8/30/2024	8/1/2024	205,000,000	5.57	\$205,000,000	\$205,004,487	\$4,487
Anglesea Funding LLC, Nov 15, 2024	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.57	11/15/2024	8/1/2024	100,000,000	5.65	\$100,000,000	\$100,015,193	\$15,193
Archer 1 LLC, Jun 01, 2060	VARIABLE RATE DEMAND NOTE	5.45	6/1/2060	8/1/2024	18,000,000	5.53	\$18,000,000	\$18,000,000	\$0
Atlantic Asset Securitization LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/18/2024		80,000,000	5.57	\$79,412,000	\$79,410,512	-\$1,488
Australia & New Zealand Banking Group, Melbourne TD	TIME DEPOSIT	5.33	8/7/2024		1,250,000,000	5.42	\$1,250,000,000	\$1,250,000,000	\$0
BWF Forge TL Properties Owner LLC, May 01, 2059	VARIABLE RATE DEMAND NOTE	5.45	5/1/2059	8/1/2024	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	\$100,006,566	\$6,566
Bank of America N.A. CD	CERTIFICATE OF DEPOSIT	5.18	1/24/2025		114,000,000	5.20	\$114,000,000	\$113,855,569	-\$144,431
Bank of America N.A. CD	CERTIFICATE OF DEPOSIT	5.22	2/5/2025		95,000,000	5.24	\$95,000,000	\$94,902,185	-\$97,815
Bank of America N.A. CD	CERTIFICATE OF DEPOSIT	5.20	2/10/2025		50,000,000	5.22	\$50,000,000	\$49,944,393	-\$55,607
Bank of America N.A. CD	CERTIFICATE OF DEPOSIT	5.48	5/9/2025		42,000,000	5.50	\$42,000,000	\$42,089,165	\$89,165
Bank of America N.A. CD	CERTIFICATE OF DEPOSIT	5.53	5/28/2025		95,000,000	5.55	\$95,000,000	\$95,270,973	\$270,973
Bank of America N.A. Triparty Repo Overnight Fixed	REPO TRIPARTY OVERNIGHT FIXED	5.35	8/1/2024		1,072,000,000	5.42	\$1,072,000,000	\$1,072,000,000	\$0
Bank of America N.A., Jul 31, 2025	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.68	7/31/2025	8/1/2024	100,000,000	5.76	\$100,000,000	\$100,000,000	\$0
Bank of America, N.A. CD	CERTIFICATE OF DEPOSIT	6.00	9/23/2024		50,000,000	5.99	\$50,000,000	\$50,021,958	\$21,958
Bank of Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	5.50	6/10/2025		100,000,000	5.52	\$100,000,000	\$100,282,821	\$282,821
Bank of Montreal CP4-2	COMMERCIAL PAPER - 4-2		1/27/2025		35,000,000	5.15	\$34,146,000	\$34,104,000	-\$42,000
Bank of Montreal CP4-2	COMMERCIAL PAPER - 4-2		5/2/2025		105,000,000	5.56	\$100,789,063	\$101,043,591	\$254,528
Bank of Montreal CP4-2	COMMERCIAL PAPER - 4-2		5/8/2025		25,000,000	5.52	\$23,983,326	\$24,039,162	\$55,836
Bank of Montreal CP4-2	COMMERCIAL PAPER - 4-2		6/24/2025		150,000,000	5.45	\$142,961,667	\$143,364,924	\$403,257
Bank of Montreal, Jan 06, 2025	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.84	1/6/2025	8/1/2024	165,000,000	5.92	\$165,000,000	\$165,247,639	\$247,639
Bank of Montreal, Jan 06, 2025	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.71	1/6/2025	8/1/2024	135,000,000	5.79	\$135,000,000	\$135,126,183	\$126,183
Bank of Montreal, Jan 06, 2025	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.71	1/6/2025	8/1/2024	175,000,000	5.79	\$175,000,000	\$175,164,126	\$164,126
Bank of Montreal, Mar 07, 2025	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.63	3/7/2025	8/1/2024	100,000,000	5.71	\$100,000,000	\$100,038,785	\$38,785
Bank of Montreal, Mar 12, 2025	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.63	3/12/2025	8/1/2024	200,000,000	5.71	\$200,000,000	\$200,081,304	\$81,304
Bank of Montreal, Sep 16, 2024	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.90	9/16/2024	8/1/2024	40,200,000	5.98	\$40,200,000	\$40,221,809	\$21,809
Bank of New York Mellon Corp. CP4-2	COMMERCIAL PAPER - 4-2		8/19/2024		300,000,000	5.48	\$299,151,333	\$299,156,082	\$4,749
Bank of Nova Scotia, Toronto CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	6.00	10/18/2024		52,000,000	5.99	\$52,000,000	\$52,039,937	\$39,937
Bank of Nova Scotia, Toronto, Jan 03, 2025	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.71	1/3/2025	8/1/2024	170,000,000	5.79	\$170,000,000	\$170,139,633	\$139,633
Barton Capital S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/1/2024		125,000,000	5.46	\$124,981,424	\$124,981,488	\$64
Barton Capital S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/7/2024		50,000,000	5.47	\$49,947,889	\$49,948,084	\$195
Barton Capital S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/7/2024		30,000,000	5.47	\$29,968,733	\$29,968,850	\$117
Barton Capital S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/7/2024		75,000,000	5.49	\$74,921,688	\$74,922,125	\$438

See notes at end of table.

INVENTORY OF HOLDINGS FOR JULY 31, 2024

Security Name	Security Classification	Cpn	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
Barton Capital S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/7/2024		20,000,000	5.49	\$19,979,117	\$19,979,233	\$117
Barton Capital S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/15/2024		72,368,000	5.47	\$72,206,378	\$72,206,679	\$301
Barton Capital S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/19/2024		125,000,000	5.48	\$124,646,389	\$124,645,378	-\$1,011
Barton Capital S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/22/2024		25,000,000	5.48	\$24,918,111	\$24,917,663	-\$448
Barton Capital S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/23/2024		14,750,000	5.50	\$14,699,395	\$14,699,200	-\$195
Barton Capital S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/23/2024		50,000,000	5.54	\$49,827,500	\$49,827,798	\$298
Barton Capital S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/26/2024		50,000,000	5.48	\$49,806,444	\$49,805,193	-\$1,252
Barton Capital S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/28/2024		20,000,000	5.48	\$19,916,622	\$19,916,041	-\$581
Bedford Row Funding Corp., Dec 12, 2024	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	5.56	12/12/2024	8/1/2024	100,000,000	5.64	\$100,000,000	\$100,014,382	\$14,382
Bedford Row Funding Corp., Jan 08, 2025	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	5.56	1/8/2025	8/1/2024	50,000,000	5.64	\$50,000,000	\$50,005,556	\$5,556
Bedford Row Funding Corp., Jan 16, 2025	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	5.56	1/16/2025	8/1/2024	75,000,000	5.64	\$75,000,000	\$75,004,071	\$4,071
Bedford Row Funding Corp., Oct 16, 2024	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	5.62	10/16/2024	8/1/2024	80,000,000	5.70	\$80,000,000	\$80,024,968	\$24,968
Bedford Row Funding Corp., Sep 23, 2024	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	5.53	9/23/2024	8/1/2024	100,000,000	5.61	\$100,000,000	\$100,009,013	\$9,013
Bennington Stark Capital Co., LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/5/2024		30,093,000	5.44	\$30,070,639	\$30,070,603	-\$36
Bennington Stark Capital Co., LLC, Sep 06, 2024	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	5.51	9/6/2024	8/1/2024	110,000,000	5.59	\$110,000,000	\$110,001,464	\$1,464
Bennington Stark Capital Co., LLC, Sep 13, 2024	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.51	9/13/2024	8/1/2024	40,000,000	5.59	\$40,000,000	\$40,000,464	\$464
CIESCO, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		10/7/2024		10,000,000	5.55	\$9,899,700	\$9,898,907	-\$793
CRC Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/7/2024		80,000,000	5.42	\$79,917,089	\$79,916,934	-\$155
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	5.53	4/10/2025		150,000,000	5.55	\$150,000,000	\$150,292,730	\$292,730
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	5.55	4/17/2025		15,000,000	5.57	\$15,000,000	\$15,033,758	\$33,758
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	5.50	5/23/2025		100,000,000	5.52	\$100,000,000	\$100,265,948	\$265,948
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	6.00	10/17/2024		25,000,000	5.99	\$25,000,000	\$25,019,642	\$19,642
Canadian Imperial Bank of Commerce CP4-2	COMMERCIAL PAPER - 4-2		2/4/2025		50,000,000	5.20	\$48,715,333	\$48,669,187	-\$46,147
Canadian Imperial Bank of Commerce CP4-2	COMMERCIAL PAPER - 4-2		5/22/2025		200,000,000	5.52	\$191,462,208	\$191,979,278	\$517,070
Canadian Imperial Bank of Commerce, Jan 03, 2025	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.84	1/3/2025	8/1/2024	110,000,000	5.92	\$110,000,000	\$110,175,439	\$175,439
Chariot Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/6/2024		66,000,000	5.48	\$65,941,040	\$65,941,276	\$236
Chariot Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/20/2024		80,000,000	5.48	\$79,761,778	\$79,761,926	\$148
Chariot Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/30/2024		89,100,000	5.56	\$88,287,755	\$88,286,546	-\$1,208
Chariot Funding LLC, Dec 03, 2024	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.63	12/3/2024	8/1/2024	95,000,000	5.71	\$95,000,000	\$95,025,340	\$25,340
Chariot Funding LLC, Dec 16, 2024	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.63	12/16/2024	8/1/2024	35,000,000	5.71	\$35,000,000	\$35,009,582	\$9,582
Chariot Funding LLC, Dec 17, 2024	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.63	12/17/2024	8/1/2024	50,000,000	5.71	\$50,000,000	\$50,013,728	\$13,728
Chariot Funding LLC, Mar 04, 2025	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.65	3/4/2025	8/1/2024	125,000,000	5.73	\$125,000,000	\$125,007,061	\$7,061
Chariot Funding LLC, Mar 14, 2025	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.65	3/14/2025	8/1/2024	35,000,000	5.73	\$35,000,000	\$35,002,694	\$2,694
Chariot Funding LLC, Mar 24, 2025	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.65	3/24/2025	8/1/2024	130,000,000	5.73	\$130,000,000	\$130,007,848	\$7,848
Chesham Finance LLC Series III CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/5/2024		150,000,000	5.43	\$149,888,750	\$149,888,810	\$59
Chesham Finance LLC Series IV CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/7/2024		200,000,000	5.43	\$199,792,333	\$199,792,334	\$1
Chesham Finance LLC Series VII CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/12/2024		42,000,000	5.47	\$41,924,960	\$41,925,153	\$193

See notes at end of table.

INVENTORY OF HOLDINGS FOR JULY 31, 2024

Security Name	Security Classification	Cpn	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
Citibank N.A., New York, Jan 10, 2025	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.71	1/10/2025	8/1/2024	220,000,000	5.79	\$220,000,000	\$220,186,965	\$186,965
Citibank N.A., New York, Oct 28, 2024	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.93	10/28/2024	8/1/2024	100,000,000	6.01	\$100,000,000	\$100,103,169	\$103,169
Citibank NA, New York CD	CERTIFICATE OF DEPOSIT	6.01	9/18/2024		130,000,000	6.00	\$130,000,000	\$130,052,248	\$52,248
City Furniture, Inc., Aug 01, 2044	VARIABLE RATE DEMAND NOTE	5.48	8/1/2044	8/1/2024	77,000,000	5.48	\$77,000,000	\$77,000,000	\$0
Collateralized Commercial Paper FLEX Co., LLC, Nov 04, 2024	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.63	1/14/2024	8/1/2024	115,000,000	5.71	\$115,000,000	\$115,006,638	\$6,638
Collateralized Commercial Paper FLEX Co., LLC, Nov 08, 2024	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.63	1/18/2024	8/1/2024	155,000,000	5.71	\$155,000,000	\$155,061,428	\$61,428
Collateralized Commercial Paper FLEX Co., LLC, Nov 12, 2024	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.63	1/12/2024	8/1/2024	75,000,000	5.71	\$75,000,000	\$75,030,263	\$30,263
Collateralized Commercial Paper FLEX Co., LLC, Nov 25, 2024	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.63	1/25/2024	8/1/2024	70,000,000	5.71	\$70,000,000	\$70,022,446	\$22,446
Collateralized Commercial Paper V Co. LLC, Dec 02, 2024	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.63	12/2/2024	8/1/2024	100,000,000	5.71	\$100,000,000	\$100,026,477	\$26,477
Collateralized Commercial Paper V Co. LLC, Nov 20, 2024	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.63	1/20/2024	8/1/2024	20,000,000	5.71	\$20,000,000	\$20,007,167	\$7,167
Collateralized Commercial Paper V Co. LLC, Nov 25, 2024	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.63	1/25/2024	8/1/2024	50,000,000	5.71	\$50,000,000	\$50,002,886	\$2,886
Cooperatieve Rabobank UA TD	TIME DEPOSIT	5.33	8/6/2024		550,000,000	5.42	\$550,000,000	\$550,000,000	\$0
Cooperatieve Rabobank UA TD	TIME DEPOSIT	5.33	8/7/2024		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	8/6/2024		1,000,000,000	5.41	\$1,000,000,000	\$1,000,002,010	\$2,010
Credit Agricole Corporate and Investment Bank, Nov 08, 2024	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.58	1/18/2024	8/1/2024	30,000,000	5.56	\$30,008,038	\$30,009,979	\$1,941
DNB Bank ASA CP4-2	COMMERCIAL PAPER - 4-2		8/5/2024		100,000,000	5.37	\$99,926,667	\$99,926,617	-\$50
DNB Bank ASA TD	TIME DEPOSIT	5.32	8/1/2024		300,000,000	5.41	\$300,000,000	\$300,000,000	\$0
Dino P. Kanelos Irrevocable Trust, Sep 01, 2041	VARIABLE RATE DEMAND NOTE	5.45	9/1/2041	8/1/2024	4,515,000	5.45	\$4,515,000	\$4,515,000	\$0
Dreyfus Government Cash Management Fund	OVERNIGHT MUTUAL FUND	5.21	8/1/2024		5,074,167	5.30	\$5,074,167	\$5,074,167	\$0
Enterprise Fleet Financing, LLC 2024-1, A1, 5.548%, 02/20/2025	ASSET BACKED NOTE	5.55	2/20/2025		9,057,997	5.55	\$9,057,997	\$9,058,902	\$905
Enterprise Fleet Financing, LLC 2024-3, A1, 5.493%, 07/21/2025	ASSET BACKED NOTE	5.49	7/21/2025		20,200,000	5.49	\$20,200,000	\$20,211,112	\$11,112
Fairway Finance Co. LLC, Jan 08, 2025	VARIABLE RATE COMMERCIAL PAPER - ABS-4(2)	5.58	1/8/2025	8/1/2024	60,000,000	5.66	\$60,000,000	\$60,002,186	\$2,186
Gotham Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/8/2024		50,000,000	5.57	\$49,940,000	\$49,940,653	\$653
Gotham Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/3/2024		95,000,000	5.57	\$94,516,397	\$94,518,072	\$1,674
Gotham Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		10/3/2024		50,000,000	5.56	\$49,520,889	\$49,523,911	\$3,022
Gotham Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		10/4/2024		50,000,000	5.56	\$49,513,403	\$49,516,563	\$3,160
Great Bear Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/2/2024		90,000,000	5.43	\$89,973,350	\$89,973,321	-\$29
Great Bear Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/5/2024		50,000,000	5.42	\$49,962,986	\$49,962,887	-\$99
GreatAmerica Leasing Receivables 2024-1, A1, 5.55%, 02/18/2025	ASSET BACKED NOTE	5.55	2/18/2025		14,682,306	5.55	\$14,682,306	\$14,683,759	\$1,452
HSBC Securities (USA), Inc. Repo Tri Party Overnight Fixed	REPO TRIPARTY OVERNIGHT FIXED	5.35	8/1/2024		100,000,000	5.42	\$100,000,000	\$100,000,000	\$0
HW Hellman Building, LP, Mar 01, 2062	VARIABLE RATE DEMAND NOTE	5.45	3/1/2062	8/1/2024	50,000,000	5.45	\$50,000,000	\$50,000,000	\$0
Home Depot, Inc. CP4-2	COMMERCIAL PAPER - 4-2		8/20/2024		720,000	5.57	\$717,832	\$717,876	\$44
Home Depot, Inc. CP4-2	COMMERCIAL PAPER - 4-2		8/26/2024		30,000,000	5.57	\$29,882,567	\$29,884,950	\$2,383
Jupiter Securitization Co. LLC, Jan 06, 2025	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.69	1/6/2025	8/1/2024	75,000,000	5.77	\$75,000,000	\$75,029,280	\$29,280
Jupiter Securitization Co. LLC, Jan 24, 2025	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.60	1/24/2025	8/1/2024	100,000,000	5.68	\$100,000,000	\$99,991,426	-\$8,574
Jupiter Securitization Co. LLC, Mar 11, 2025	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.65	3/11/2025	8/1/2024	60,000,000	5.73	\$60,000,000	\$60,006,998	\$6,998
Jupiter Securitization Co. LLC, Nov 06, 2024	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.65	1/16/2024	8/1/2024	16,000,000	5.73	\$16,000,000	\$16,007,453	\$7,453
Jupiter Securitization Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/8/2024		110,000,000	5.47	\$109,868,978	\$109,869,437	\$459

See notes at end of table.

INVENTORY OF HOLDINGS FOR JULY 31, 2024

Security Name	Security Classification	Cpn	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
Jupiter Securitization Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/14/2024		104,000,000	5.47	\$103,783,218	\$103,783,673	\$455
Jupiter Securitization Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/23/2024		132,000,000	5.56	\$131,546,287	\$131,547,917	\$1,630
Jupiter Securitization Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/13/2024		53,300,000	5.57	\$52,948,871	\$52,950,478	\$1,607
Jupiter Securitization Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/18/2024		85,000,000	5.48	\$84,381,035	\$84,379,453	-\$1,581
LMA-Americas LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/7/2024		23,400,000	5.56	\$23,375,430	\$23,375,612	\$182
LMA-Americas LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/20/2024		25,000,000	5.48	\$24,925,556	\$24,925,463	-\$93
LMA-Americas LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/5/2024		50,000,000	5.56	\$49,737,986	\$49,730,600	-\$7,386
LMA-Americas LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/6/2024		50,000,000	5.56	\$49,730,500	\$49,723,134	-\$7,366
LMA-Americas LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/27/2024		25,000,000	5.59	\$24,781,694	\$24,783,977	\$2,282
LMA-Americas LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		10/4/2024		40,900,000	5.58	\$40,500,487	\$40,504,548	\$4,062
Longship Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/11/2024		190,000,000	5.42	\$189,971,869	\$189,971,960	\$90
Longship Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/2/2024		40,000,000	5.43	\$39,988,156	\$39,988,187	\$32
MUFG Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	5.48	8/5/2024		125,000,000	5.57	\$125,000,000	\$125,000,923	\$923
MUFG Bank Ltd. CP	COMMERCIAL PAPER		1/1/2024		250,000,000	5.50	\$246,557,708	\$246,575,275	\$17,567
MUFG Bank Ltd., Oct 31, 2024	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.48	10/31/2024	8/1/2024	100,000,000	5.56	\$100,000,000	\$99,996,723	-\$3,277
Manhattan Asset Funding Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/8/2024		40,000,000	5.57	\$39,952,000	\$39,952,522	\$522
Mizuho Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	5.49	8/2/2024		225,000,000	5.58	\$225,000,000	\$225,001,442	\$1,442
Mizuho Bank Ltd., Canada Branch TD	TIME DEPOSIT	5.33	8/1/2024		1,000,000,000	5.42	\$1,000,000,000	\$1,000,000,000	\$0
Mizuho Securities USA, Inc. - REPO TRIPARTY OVERNIGHT FIXED	REPO TRIPARTY OVERNIGHT FIXED	5.35	8/1/2024		150,000,000	5.42	\$150,000,000	\$150,000,000	\$0
National Australia Bank Ltd., Melbourne CP4-2	COMMERCIAL PAPER - 4-2		2/10/2025		50,000,000	5.16	\$48,682,417	\$48,647,210	-\$35,207
National Australia Bank Ltd., Melbourne, Dec 09, 2024	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.78	12/9/2024	8/1/2024	100,000,000	5.86	\$100,000,000	\$100,097,346	\$97,346
National Australia Bank Ltd., Melbourne, Sep 24, 2024	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.87	9/24/2024	8/1/2024	100,000,000	5.95	\$100,000,000	\$100,064,710	\$64,710
National Bank of Canada, Montreal CP4-2	COMMERCIAL PAPER - 4-2		1/22/2025		30,000,000	5.10	\$29,295,625	\$29,247,014	-\$48,611
National Bank of Canada, Montreal CP4-2	COMMERCIAL PAPER - 4-2		1/27/2025		120,000,000	5.10	\$117,102,000	\$116,904,000	-\$198,000
National Bank of Canada, Montreal CP4-2	COMMERCIAL PAPER - 4-2		1/31/2025		115,000,000	5.08	\$112,172,789	\$111,972,318	-\$200,471
National Bank of Canada, Montreal CP4-2	COMMERCIAL PAPER - 4-2		2/5/2025		65,000,000	5.19	\$63,324,462	\$63,246,009	-\$78,453
National Bank of Canada, Montreal CP4-2	COMMERCIAL PAPER - 4-2		3/18/2025		150,000,000	5.41	\$145,102,917	\$145,154,987	\$52,070
National Bank of Canada, Montreal CP4-2	COMMERCIAL PAPER - 4-2		5/28/2025		90,000,000	5.56	\$86,049,375	\$86,284,431	\$235,056
National Bank of Canada, Montreal CP4-2	COMMERCIAL PAPER - 4-2		2/3/2025		90,000,000	5.19	\$87,704,575	\$87,595,008	-\$109,567
National Bank of Canada, Montreal, Jan 16, 2025	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.70	1/16/2025	8/1/2024	200,000,000	5.78	\$200,000,000	\$200,171,262	\$171,262
National Bank of Canada, Montreal, Jan 17, 2025	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.70	1/17/2025	8/1/2024	100,000,000	5.78	\$100,000,000	\$100,086,288	\$86,288
National Bank of Canada, Montreal, Mar 13, 2025	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.63	3/13/2025	8/1/2024	160,000,000	5.71	\$160,000,000	\$160,057,909	\$57,909
Old Line Funding, LLC, Apr 21, 2025	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.62	4/21/2025	8/1/2024	50,000,000	5.70	\$50,000,000	\$50,000,155	\$155
Old Line Funding, LLC, Apr 28, 2025	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.62	4/28/2025	8/1/2024	100,000,000	5.70	\$100,000,000	\$99,999,292	-\$708
Old Line Funding, LLC, Jan 09, 2025	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.58	1/9/2025	8/1/2024	50,000,000	5.66	\$50,000,000	\$50,001,971	\$1,971
Old Line Funding, LLC, Mar 05, 2025	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.58	3/5/2025	8/1/2024	90,000,000	5.66	\$90,000,000	\$90,003,893	\$3,893
Old Line Funding, LLC, Oct 28, 2024	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.62	10/28/2024	8/1/2024	75,000,000	5.70	\$75,000,000	\$75,022,542	\$22,542
Overbaugh Family (2016) Survivorship Trust, Apr 01, 2042	VARIABLE RATE DEMAND NOTE	5.45	4/1/2042	8/1/2024	7,015,000	5.45	\$7,015,000	\$7,015,000	\$0

See notes at end of table.

INVENTORY OF HOLDINGS FOR JULY 31, 2024

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Pennsylvania State Higher Education Assistance Agency, (Taxable Series A), 06/01/2054	MUNICIPAL VARIABLE RATE DEMAND NOTE	5.36	6/1/2054	8/1/2024	36,995,000	5.36	\$36,995,000	\$36,995,000	\$0
Ridgefield Funding Company, LLC Series A CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/9/2024		40,000,000	5.57	\$39,946,000	\$39,946,575	\$575
Royal Bank of Canada CP4-2	COMMERCIAL PAPER - 4-2		10/11/2024		150,000,000	6.00	\$148,302,000	\$148,414,800	\$112,800
Royal Bank of Canada CP4-2	COMMERCIAL PAPER - 4-2		10/16/2024		47,000,000	6.00	\$46,431,013	\$46,470,319	\$39,306
Royal Bank of Canada, Jul 09, 2025	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.68	7/9/2025	8/1/2024	200,000,000	5.76	\$200,000,000	\$199,967,460	-\$32,540
Scheel Investments, LLC, Sep 01, 2041	VARIABLE RATE DEMAND NOTE	5.45	9/1/2041	8/1/2024	6,720,000	5.45	\$6,720,000	\$6,720,000	\$0
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/16/2024		90,000,000	5.56	\$89,784,400	\$89,785,547	\$1,147
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/26/2024		45,000,000	5.48	\$44,825,800	\$44,825,324	-\$476
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/13/2024		188,000,000	5.56	\$186,763,796	\$186,764,868	\$1,073
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/25/2024		105,000,000	5.56	\$104,119,633	\$104,121,485	\$1,852
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		10/7/2024		115,000,000	5.57	\$113,829,172	\$113,834,240	\$5,068
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		10/9/2024		100,000,000	5.57	\$98,951,944	\$98,957,130	\$5,186
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		10/11/2024		50,000,000	5.58	\$49,462,000	\$49,464,000	\$2,000
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		10/30/2024		90,000,000	5.50	\$88,787,425	\$88,787,956	\$531
Sumitomo Mitsui Trust Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	5.42	10/16/2024		190,000,000	5.51	\$190,000,000	\$190,001,265	\$1,265
Sumitomo Mitsui Trust Bank Ltd. ECD(USD)	EURO CERTIFICATE OF DEPOSIT	0.00	8/22/2024		200,000,000	5.59	\$199,337,690	\$199,367,795	\$30,105
Sumitomo Mitsui Trust Bank Ltd. ECD(USD)	EURO CERTIFICATE OF DEPOSIT	5.51	9/13/2024		100,000,000	5.60	\$100,000,000	\$100,004,324	\$4,324
Sumitomo Mitsui Trust Bank Ltd. ECD(USD)	EURO CERTIFICATE OF DEPOSIT	5.52	9/24/2024		100,000,000	5.61	\$100,000,000	\$100,000,000	\$0
Sumitomo Mitsui Trust Bank Ltd., Nov 01, 2024	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.48	11/1/2024	8/1/2024	100,000,000	5.56	\$100,000,000	\$99,998,979	-\$1,021
Sumitomo Mitsui Trust Bank Ltd., Nov 06, 2024	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.48	11/6/2024	8/1/2024	95,000,000	5.56	\$95,000,000	\$94,999,973	-\$27
Sumitomo Mitsui Trust Bank Ltd., Nov 12, 2024	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.48	11/12/2024	8/1/2024	90,000,000	5.56	\$90,000,000	\$89,999,950	-\$50
Taxable Tender Option Bond Trust 2021-MIZ9064TX, (Series 2021-MIZ-9064TX), 11/01/2056	MUNICIPAL VARIABLE RATE DEMAND NOTE	5.75	11/1/2056	8/1/2024	13,000,000	5.75	\$13,000,000	\$13,000,000	\$0
Taxable Tender Option Bond Trust 2022-MIZ9084TX, (Series 2022-MIZ-9084TX), 02/01/2027	MUNICIPAL VARIABLE RATE DEMAND NOTE	5.75	2/1/2027	8/1/2024	10,300,000	5.75	\$10,300,000	\$10,300,000	\$0
Taxable Tender Option Bond Trust 2022-MIZ9094TX, (Series 2022-MIZ-9094TX), 12/01/2059	MUNICIPAL VARIABLE RATE DEMAND NOTE	5.75	12/1/2059	8/1/2024	3,200,000	5.75	\$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	8/7/2024	17,920,000	5.40	\$17,920,000	\$17,920,000	\$0
The Greathouse 2021 Children's Trust, Dec 01, 2046	VARIABLE RATE DEMAND NOTE	5.45	12/1/2046	8/1/2024	13,625,000	5.45	\$13,625,000	\$13,625,000	\$0
Thunder Bay Funding, LLC, Nov 26, 2024	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.60	11/26/2024	8/1/2024	100,000,000	5.68	\$100,000,000	\$100,025,899	\$25,899
Thunder Bay Funding, LLC, Oct 01, 2024	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.55	10/1/2024	8/1/2024	100,000,000	5.63	\$100,000,000	\$100,010,170	\$10,170
Thunder Bay Funding, LLC, Oct 17, 2024	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.62	10/17/2024	8/1/2024	50,000,000	5.70	\$50,000,000	\$50,013,710	\$13,710
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	6.00	9/6/2024		25,000,000	5.99	\$25,000,000	\$25,009,482	\$9,482

See notes at end of table.

INVENTORY OF HOLDINGS FOR JULY 31, 2024

Security Name	Security Classification	Cpn	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	5.15	2/12/2025		100,000,000	5.17	\$100,000,000	\$99,895,987	-\$104,013
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	5.40	3/28/2025		95,000,000	5.42	\$95,000,000	\$95,083,338	\$83,338
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	5.53	5/28/2025		15,000,000	5.55	\$15,000,000	\$15,045,567	\$45,567
Toronto Dominion Bank CP4-2	COMMERCIAL PAPER - 4-2		8/23/2024		50,000,000	6.00	\$49,819,194	\$49,830,869	\$11,674
Toronto Dominion Bank CP4-2	COMMERCIAL PAPER - 4-2		2/21/2025		150,000,000	5.32	\$145,703,542	\$145,688,025	-\$15,517
Toronto Dominion Bank CP4-2	COMMERCIAL PAPER - 4-2		4/2/2025		100,000,000	5.44	\$96,501,944	\$96,614,350	\$112,406
Toronto Dominion Bank CP4-2	COMMERCIAL PAPER - 4-2		5/28/2025		40,000,000	5.55	\$38,247,511	\$38,367,075	\$119,564
Toronto Dominion Bank CP4-2	COMMERCIAL PAPER - 4-2		7/11/2025		125,000,000	5.44	\$119,015,365	\$119,379,943	\$364,578
Toronto Dominion Bank CP4-2	COMMERCIAL PAPER - 4-2		7/3/2025		200,000,000	5.44	\$190,376,778	\$190,959,788	\$583,010
Toronto Dominion Bank, Jan 16, 2025	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.68	1/16/2025	8/1/2024	235,000,000	5.76	\$235,000,000	\$235,155,140	\$155,140
TotalEnergies Capital S.A. CP4-2	COMMERCIAL PAPER - 4-2		9/13/2024		61,000,000	5.58	\$60,598,146	\$60,601,873	\$3,728
TotalEnergies Capital S.A. CP4-2	COMMERCIAL PAPER - 4-2		9/16/2024		40,000,000	5.58	\$39,718,522	\$39,721,133	\$2,611
Toyota Credit De Puerto Rico Corp. CP	COMMERCIAL PAPER		1/13/2025		50,000,000	5.50	\$48,784,972	\$48,807,413	\$22,441
Toyota Credit De Puerto Rico Corp. CP	COMMERCIAL PAPER		2/14/2025		75,000,000	5.61	\$72,801,375	\$72,883,958	\$82,583
Toyota Motor Credit Corp., Apr 14, 2025	VARIABLE MEDIUM TERM NOTE	5.68	4/14/2025	8/1/2024	110,000,000	5.76	\$110,000,000	\$110,041,262	\$41,262
Toyota Motor Credit Corp., Dec 09, 2024	VARIABLE MEDIUM TERM NOTE	5.83	12/9/2024	8/1/2024	95,000,000	5.91	\$95,000,000	\$95,127,651	\$127,651
UnitedHealth Group, Inc. CP4-2	COMMERCIAL PAPER - 4-2		9/10/2024		100,000,000	5.59	\$99,385,000	\$99,391,833	\$6,833
UnitedHealth Group, Inc. CP4-2	COMMERCIAL PAPER - 4-2		12/2/2024		152,000,000	5.66	\$149,172,800	\$149,259,186	\$86,386
Victory Receivables Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/6/2024		95,000,000	5.57	\$94,914,500	\$94,915,473	\$973
Victory Receivables Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		10/2/2024		100,000,000	5.56	\$99,056,750	\$99,062,525	\$5,775
Victory Receivables Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		10/2/2024		25,000,000	5.56	\$24,764,188	\$24,765,631	\$1,444
Victory Receivables Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		10/7/2024		160,000,000	5.55	\$158,371,022	\$158,382,507	\$11,485
Wells Fargo Bank, N.A. CD	CERTIFICATE OF DEPOSIT	5.15	2/13/2025		200,000,000	5.17	\$200,000,000	\$199,848,186	-\$151,814
Wells Fargo Bank, N.A. CD	CERTIFICATE OF DEPOSIT	5.21	2/14/2025		10,000,000	5.23	\$10,000,000	\$9,995,727	-\$4,273
Wells Fargo Bank, N.A., Nov 07, 2024	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.93	1/17/2024	8/1/2024	100,000,000	6.01	\$100,000,000	\$100,132,663	\$132,663
Wells Fargo Bank, N.A., Nov 13, 2024	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.93	11/13/2024	8/1/2024	50,000,000	6.01	\$50,000,000	\$50,068,558	\$68,558
Wells Fargo Bank, N.A., Sep 12, 2024	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.93	9/12/2024	8/1/2024	225,000,000	6.01	\$225,000,000	\$225,135,601	\$135,601
Westlake Automobile Receivables Trust 2024-1, A1, 5.629%, 03/17/2025	ASSET BACKED NOTE	5.63	3/17/2025		21,409,348	5.63	\$21,409,348	\$21,409,600	\$253
Westlake Automobile Receivables Trust 2024-2, A1, 5.67%, 06/16/2025	ASSET BACKED NOTE	5.67	6/16/2025		71,182,007	5.67	\$71,182,007	\$71,195,653	\$13,646
Westpac Banking Corp. Ltd., Sydney CP4-2	COMMERCIAL PAPER - 4-2		2/7/2025		100,000,000	5.17	\$97,400,278	\$97,326,849	-\$73,429
Wylie Bice Life Insurance Trust, Aug 01, 2046	VARIABLE RATE DEMAND NOTE	5.45	8/1/2046	8/1/2024	7,625,000	5.45	\$7,625,000	\$7,625,000	\$0
Total Value of Assets					24,948,680,392		\$24,843,097,924	\$24,849,151,170	\$6,053,247

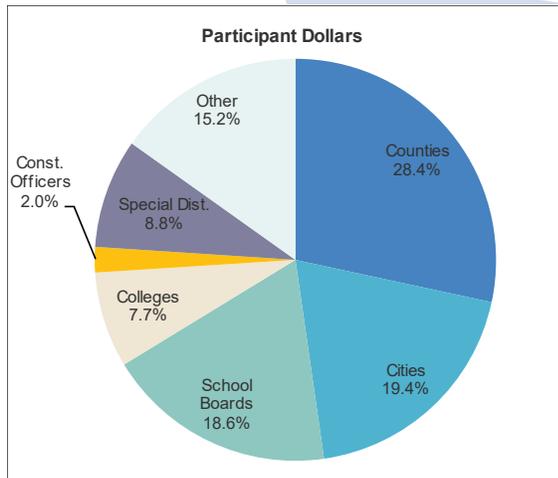
Notes: The data included in this report is unaudited. Amounts above are the value of investments. Income accruals, payables and uninvested cash are not included. Amortizations/accretions are reported with a one-day lag in the above valuations.

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.

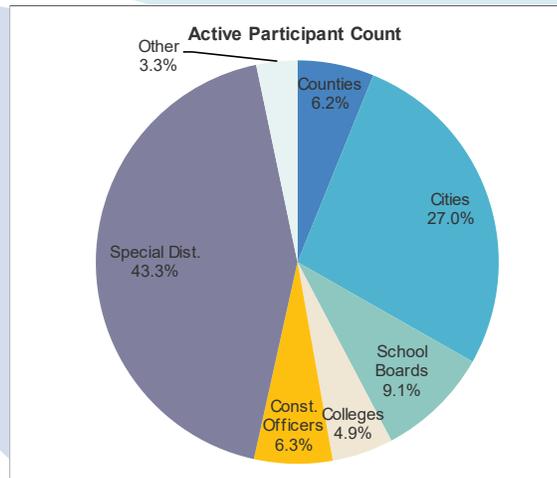
² Amortized cost is calculated using a straight line method.

PARTICIPANT CONCENTRATION DATA - AS OF JULY 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	7.7%	4.9%
Top 10	33.5%	1.3%	Top 10	6.8%	1.3%
\$100 million or more	71.6%	7.9%	\$100 million or more	5.5%	0.5%
\$10 million up to \$100 million	25.4%	20.9%	\$10 million up to \$100 million	2.1%	1.9%
\$1 million up to \$10 million	2.7%	20.8%	\$1 million up to \$10 million	0.1%	0.8%
Under \$1 million	0.3%	50.4%	Under \$1 million	0.01%	1.8%
Counties	28.4%	6.2%	Constitutional Officers	2.0%	6.3%
Top 10	23.4%	1.3%	Top 10	0.9%	1.3%
\$100 million or more	26.6%	2.0%	\$100 million or more	0.4%	0.1%
\$10 million up to \$100 million	1.6%	1.4%	\$10 million up to \$100 million	1.3%	1.3%
\$1 million up to \$10 million	0.2%	1.3%	\$1 million up to \$10 million	0.3%	1.6%
Under \$1 million	0.0%	1.5%	Under \$1 million	0.0%	3.3%
Municipalities	19.4%	27.0%	Special Districts	8.8%	43.3%
Top 10	6.4%	1.3%	Top 10	5.0%	1.3%
\$100 million or more	7.2%	1.5%	\$100 million or more	3.6%	0.8%
\$10 million up to \$100 million	11.2%	8.9%	\$10 million up to \$100 million	4.1%	3.8%
\$1 million up to \$10 million	0.9%	6.2%	\$1 million up to \$10 million	0.9%	8.7%
Under \$1 million	0.1%	10.4%	Under \$1 million	0.2%	30.1%
School Boards	18.6%	9.1%	Other	15.2%	3.3%
Top 10	11.1%	1.3%	Top 10	13.3%	1.3%
\$100 million or more	13.5%	1.9%	\$100 million or more	14.8%	1.1%
\$10 million up to \$100 million	4.8%	3.3%	\$10 million up to \$100 million	0.3%	0.4%
\$1 million up to \$10 million	0.2%	1.5%	\$1 million up to \$10 million	0.1%	0.8%
Under \$1 million	0.0%	2.4%	Under \$1 million	0.0%	1.0%



Total Fund Value: \$24,918,593,498



Total Active Participant Count: 795

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

COMPLIANCE WITH INVESTMENT POLICY FOR JULY 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
<u>Illiquid Securities</u>	Pass
Assets invested in securities accessible within 1 business day	Pass
Assets invested in securities accessible within 5 business days	Pass

TRADING ACTIVITY FOR JULY 2024

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
ANGLESEA FUNDING LLC PABS4	06/28/24	06/27/24	06/27/24	50,000,000	49,992,611	0	49,992,611	0
ANGLESEA FUNDING LLC PABS4	07/01/24	06/28/24	06/28/24	50,000,000	49,977,833	0	49,977,833	0
ANGLESEA FUNDING LLC PABS4	07/01/24	06/28/24	06/28/24	50,000,000	49,977,833	0	49,977,833	0
ANGLESEA FUNDING LLC PABS4	07/01/24	06/28/24	06/28/24	50,000,000	49,977,833	0	49,977,833	0
ANGLESEA FUNDING LLC PABS4	07/01/24	06/28/24	06/28/24	50,000,000	49,977,833	0	49,977,833	0
ANGLESEA FUNDING LLC PABS4	07/01/24	06/28/24	06/28/24	42,000,000	41,981,380	0	41,981,380	0
ANGLESEA FUNDING LLC PABS4	07/02/24	06/18/24	06/18/24	50,000,000	49,895,972	0	49,895,972	0
ANGLESEA FUNDING LLC PABS4	07/02/24	06/18/24	06/18/24	30,000,000	29,937,583	0	29,937,583	0
ANGLESEA FUNDING LLC PABS4	07/08/24	06/03/24	06/03/24	50,000,000	49,739,444	0	49,739,444	0
ANGLESEA FUNDING LLC PABS4	07/08/24	06/04/24	06/04/24	50,000,000	49,746,889	0	49,746,889	0
ANGLESEA FUNDING LLC PABS4	07/08/24	06/04/24	06/04/24	40,000,000	39,797,511	0	39,797,511	0
ANGLESEA FUNDING LLC PABS4	07/09/24	06/05/24	06/05/24	50,000,000	49,746,889	0	49,746,889	0
ANGLESEA FUNDING LLC PABS4	07/09/24	06/05/24	06/05/24	10,000,000	9,949,378	0	9,949,378	0
ANGLESEA FUNDING LLC PABS4	07/09/24	06/26/24	06/26/24	40,000,000	39,922,289	0	39,922,289	0
ANGLESEA FUNDING LLC PABS4	07/10/24	06/10/24	06/10/24	50,000,000	49,776,667	0	49,776,667	0
ANGLESEA FUNDING LLC PABS4	07/10/24	06/10/24	06/10/24	50,000,000	49,776,667	0	49,776,667	0
ATLANTIC ASSET SECUC PABS4	09/18/24	06/20/24	06/20/24	50,000,000	49,325,000	0	49,325,000	0
ATLANTIC ASSET SECUC PABS4	09/18/24	06/20/24	06/20/24	30,000,000	29,595,000	0	29,595,000	0
BANK OF MONTREAL CDCDYAN	06/10/25	06/10/24	06/11/24	50,000,000	50,000,000	0	50,000,000	0
BANK OF MONTREAL CDCDYAN	06/10/25	06/10/24	06/11/24	50,000,000	50,000,000	0	50,000,000	0
BANK OF MONTREAL CPCP4-2	06/24/25	06/24/24	06/24/24	50,000,000	47,389,236	0	47,389,236	0
BANK OF MONTREAL CPCP4-2	06/24/25	06/24/24	06/24/24	50,000,000	47,389,236	0	47,389,236	0
BANK OF MONTREAL CPCP4-2	06/24/25	06/24/24	06/24/24	50,000,000	47,389,236	0	47,389,236	0
BARTON CAPITAL S.A, CPABS4	06/26/24	06/18/24	06/18/24	50,000,000	49,940,889	0	49,940,889	0
BARTON CAPITAL S.A, CPABS4	06/26/24	06/18/24	06/18/24	50,000,000	49,940,889	0	49,940,889	0
BARTON CAPITAL S.A, CPABS4	07/02/24	06/25/24	06/25/24	50,000,000	49,948,278	0	49,948,278	0
BARTON CAPITAL S.A, CPABS4	07/10/24	06/26/24	06/26/24	50,000,000	49,896,167	0	49,896,167	0
BARTON CAPITAL S.A, CPABS4	07/10/24	06/26/24	06/26/24	45,000,000	44,906,550	0	44,906,550	0
BARTON CAPITAL S.A, CPABS4	07/15/24	06/17/24	06/17/24	50,000,000	49,791,556	0	49,791,556	0
BARTON CAPITAL S.A, CPABS4	07/15/24	06/17/24	06/17/24	10,000,000	9,958,311	0	9,958,311	0
BARTON CAPITAL S.A, CPABS4	08/23/24	06/26/24	06/26/24	50,000,000	49,565,000	0	49,565,000	0
BEDFORD ROW FUNDING CORP	01/16/25	06/03/24	06/03/24	50,000,000	50,000,000	0	50,000,000	0
BEDFORD ROW FUNDING CORP	01/16/25	06/03/24	06/03/24	25,000,000	25,000,000	0	25,000,000	0
BENNINGTON STARK CAC PABS4	07/08/24	06/27/24	06/27/24	50,000,000	49,918,264	0	49,918,264	0
BENNINGTON STARK CAC PABS4	07/08/24	06/27/24	06/27/24	7,165,000	7,153,287	0	7,153,287	0
BENNINGTON STARK CAPITAL CO LLC	08/09/24	06/11/24	06/11/24	50,000,000	50,000,000	0	50,000,000	0
BENNINGTON STARK CAPITAL CO LLC	08/09/24	06/11/24	06/11/24	50,000,000	50,000,000	0	50,000,000	0
BENNINGTON STARK CAPITAL CO LLC	08/09/24	06/11/24	06/11/24	7,000,000	7,000,000	0	7,000,000	0
CHARIOT FUNDING LLC PABS4	07/15/24	06/06/24	06/06/24	50,000,000	49,709,667	0	49,709,667	0
CHARIOT FUNDING LLC PABS4	07/15/24	06/06/24	06/06/24	20,000,000	19,883,867	0	19,883,867	0
CHARIOT FUNDING LLC PABS4	09/30/24	06/11/24	06/11/24	50,000,000	49,170,583	0	49,170,583	0
CHARIOT FUNDING LLC PABS4	09/30/24	06/11/24	06/11/24	39,100,000	38,451,396	0	38,451,396	0
CHARIOT FUNDING LLC	03/04/25	06/04/24	06/04/24	50,000,000	50,000,000	0	50,000,000	0
CHARIOT FUNDING LLC	03/04/25	06/04/24	06/04/24	50,000,000	50,000,000	0	50,000,000	0
CHARIOT FUNDING LLC	03/04/25	06/04/24	06/04/24	25,000,000	25,000,000	0	25,000,000	0
CHARIOT FUNDING LLC	03/24/25	06/24/24	06/24/24	50,000,000	50,000,000	0	50,000,000	0
CHARIOT FUNDING LLC	03/24/25	06/24/24	06/24/24	50,000,000	50,000,000	0	50,000,000	0
CHARIOT FUNDING LLC	03/24/25	06/24/24	06/24/24	30,000,000	30,000,000	0	30,000,000	0
CHARIOT FUNDING LLC	03/14/25	06/27/24	06/27/24	35,000,000	35,000,000	0	35,000,000	0
CHESHAM FINANCE LLC PABS4	06/14/24	06/06/24	06/07/24	50,000,000	49,948,083	0	49,948,083	0
CHESHAM FINANCE LLC PABS4	06/14/24	06/06/24	06/07/24	50,000,000	49,948,083	0	49,948,083	0
CHESHAM FINANCE LLC PABS4	06/21/24	06/13/24	06/14/24	50,000,000	49,948,083	0	49,948,083	0
CHESHAM FINANCE LLC PABS4	06/21/24	06/13/24	06/14/24	50,000,000	49,948,083	0	49,948,083	0
CHESHAM FINANCE LLC PABS4	06/28/24	06/20/24	06/21/24	50,000,000	49,948,083	0	49,948,083	0
CHESHAM FINANCE LLC PABS4	06/28/24	06/20/24	06/21/24	50,000,000	49,948,083	0	49,948,083	0
CHESHAM FINANCE LLC PABS4	07/08/24	06/27/24	06/28/24	50,000,000	49,925,833	0	49,925,833	0
CHESHAM FINANCE LLC PABS4	07/08/24	06/27/24	06/28/24	50,000,000	49,925,833	0	49,925,833	0
CHESHAM FINANCE LLC PABS4	06/13/24	06/05/24	06/06/24	50,000,000	49,948,083	0	49,948,083	0
CHESHAM FINANCE LLC PABS4	06/13/24	06/05/24	06/06/24	50,000,000	49,948,083	0	49,948,083	0
CHESHAM FINANCE LLC PABS4	06/13/24	06/05/24	06/06/24	50,000,000	49,948,083	0	49,948,083	0
CHESHAM FINANCE LLC PABS4	06/13/24	06/05/24	06/06/24	50,000,000	49,948,083	0	49,948,083	0
CHESHAM FINANCE LLC PABS4	06/20/24	06/12/24	06/13/24	50,000,000	49,948,083	0	49,948,083	0
CHESHAM FINANCE LLC PABS4	06/20/24	06/12/24	06/13/24	50,000,000	49,948,083	0	49,948,083	0
CHESHAM FINANCE LLC PABS4	06/20/24	06/12/24	06/13/24	50,000,000	49,948,083	0	49,948,083	0
CHESHAM FINANCE LLC PABS4	06/20/24	06/12/24	06/13/24	50,000,000	49,948,083	0	49,948,083	0
CHESHAM FINANCE LLC PABS4	06/27/24	06/20/24	06/20/24	50,000,000	49,948,083	0	49,948,083	0
CHESHAM FINANCE LLC PABS4	06/27/24	06/20/24	06/20/24	50,000,000	49,948,083	0	49,948,083	0
CHESHAM FINANCE LLC PABS4	06/27/24	06/20/24	06/20/24	50,000,000	49,948,083	0	49,948,083	0
CHESHAM FINANCE LLC PABS4	06/27/24	06/20/24	06/20/24	50,000,000	49,948,083	0	49,948,083	0
CHESHAM FINANCE LLC PABS4	07/03/24	06/26/24	06/27/24	50,000,000	49,955,500	0	49,955,500	0
CHESHAM FINANCE LLC PABS4	07/03/24	06/26/24	06/27/24	50,000,000	49,955,500	0	49,955,500	0
CHESHAM FINANCE LLC PABS4	07/03/24	06/26/24	06/27/24	50,000,000	49,955,500	0	49,955,500	0
CHESHAM FINANCE LLC PABS4	07/15/24	06/21/24	06/24/24	42,000,000	41,868,680	0	41,868,680	0
CREDIT AGRICOLE CORCDYAN	06/11/24	06/04/24	06/04/24	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	06/11/24	06/04/24	06/04/24	50,000,000	50,000,000	0	50,000,000	0

TRADING ACTIVITY FOR JULY 2024

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
SHEFFIELD RECEIVABLECPABS4	09/25/24	06/20/24	06/20/24	50,000,000	49,273,847	0	49,273,847	0
SHEFFIELD RECEIVABLECPABS4	09/25/24	06/20/24	06/20/24	5,000,000	4,927,385	0	4,927,385	0
SHEFFIELD RECEIVABLECPABS4	10/07/24	06/24/24	06/24/24	50,000,000	49,213,958	0	49,213,958	0
SHEFFIELD RECEIVABLECPABS4	10/07/24	06/24/24	06/24/24	50,000,000	49,213,958	0	49,213,958	0
SHEFFIELD RECEIVABLECPABS4	10/07/24	06/24/24	06/24/24	15,000,000	14,764,188	0	14,764,188	0
SHEFFIELD RECEIVABLECPABS4	10/09/24	06/26/24	06/26/24	50,000,000	49,213,958	0	49,213,958	0
SHEFFIELD RECEIVABLECPABS4	10/09/24	06/26/24	06/26/24	50,000,000	49,213,958	0	49,213,958	0
STARBIRD FUNDING COCPABS4	06/20/24	06/13/24	06/13/24	50,000,000	49,948,278	0	49,948,278	0
STARBIRD FUNDING COCPABS4	06/20/24	06/13/24	06/13/24	35,000,000	34,963,794	0	34,963,794	0
UNITEDHEALTH GROUP,CP4-2	06/25/24	06/24/24	06/24/24	50,000,000	49,992,611	0	49,992,611	0
UNITEDHEALTH GROUP,CP4-2	06/25/24	06/24/24	06/24/24	50,000,000	49,992,611	0	49,992,611	0
UNITEDHEALTH GROUP,CP4-2	06/26/24	06/25/24	06/25/24	50,000,000	49,992,611	0	49,992,611	0
UNITEDHEALTH GROUP,CP4-2	06/26/24	06/25/24	06/25/24	50,000,000	49,992,611	0	49,992,611	0
UNITEDHEALTH GROUP,CP4-2	06/26/24	06/25/24	06/25/24	50,000,000	49,992,611	0	49,992,611	0
UNITEDHEALTH GROUP,CP4-2	06/27/24	06/20/24	06/20/24	25,000,000	24,974,090	0	24,974,090	0
UNITEDHEALTH GROUP,CP4-2	07/01/24	06/25/24	06/25/24	50,000,000	49,955,583	0	49,955,583	0
UNITEDHEALTH GROUP,CP4-2	07/01/24	06/25/24	06/25/24	45,000,000	44,960,025	0	44,960,025	0
UNITEDHEALTH GROUP,CP4-2	07/03/24	06/27/24	06/27/24	50,000,000	49,955,583	0	49,955,583	0
UNITEDHEALTH GROUP,CP4-2	07/03/24	06/27/24	06/27/24	30,000,000	29,973,350	0	29,973,350	0
VICTORY RECEIVABLESCPABS4	07/02/24	06/25/24	06/25/24	50,000,000	49,948,278	0	49,948,278	0
VICTORY RECEIVABLESCPABS4	07/02/24	06/25/24	06/25/24	4,500,000	4,495,345	0	4,495,345	0
WLAKE 2024-2A A1	06/16/25	06/05/24	06/12/24	82,400,000	82,400,000	0	82,400,000	0
WESTPAC BANKING CORCP4-2	06/11/24	06/10/24	06/10/24	50,000,000	49,992,597	0	49,992,597	0
WESTPAC BANKING CORCP4-2	06/11/24	06/10/24	06/10/24	50,000,000	49,992,597	0	49,992,597	0
WESTPAC BANKING CORCP4-2	06/11/24	06/10/24	06/10/24	7,000,000	6,998,964	0	6,998,964	0
DREYFUS GOVT CASH MGMT FUND	02/01/27	06/03/24	06/03/24	4,086,184	4,086,184	0	4,086,184	0
DREYFUS GOVT CASH MGMT FUND	02/01/27	06/05/24	06/05/24	4,106,559	4,106,559	0	4,106,559	0
DREYFUS GOVT CASH MGMT FUND	02/01/27	06/06/24	06/06/24	3,589,219	3,589,219	0	3,589,219	0
DREYFUS GOVT CASH MGMT FUND	02/01/27	06/10/24	06/10/24	199,725	199,725	0	199,725	0
DREYFUS GOVT CASH MGMT FUND	02/01/27	06/12/24	06/12/24	5,515,007	5,515,007	0	5,515,007	0
DREYFUS GOVT CASH MGMT FUND	02/01/27	06/14/24	06/14/24	123,706	123,706	0	123,706	0
DREYFUS GOVT CASH MGMT FUND	02/01/27	06/17/24	06/17/24	6,169,907	6,169,907	0	6,169,907	0
DREYFUS GOVT CASH MGMT FUND	02/01/27	06/21/24	06/21/24	4,701,727	4,701,727	0	4,701,727	0
DREYFUS GOVT CASH MGMT FUND	02/01/27	06/25/24	06/25/24	3,902,022	3,902,022	0	3,902,022	0
DREYFUS GOVT CASH MGMT FUND	02/01/27	06/28/24	06/28/24	3,251,110	3,251,110	0	3,251,110	0
MIZUHO TRIPARTY	06/04/24	06/03/24	06/03/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	06/04/24	06/03/24	06/03/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	06/04/24	06/03/24	06/03/24	392,000,000	392,000,000	0	392,000,000	0
MIZUHO TRIPARTY	06/05/24	06/04/24	06/04/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	06/05/24	06/04/24	06/04/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	06/05/24	06/04/24	06/04/24	410,000,000	410,000,000	0	410,000,000	0
MIZUHO TRIPARTY	06/06/24	06/05/24	06/05/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	06/06/24	06/05/24	06/05/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	06/06/24	06/05/24	06/05/24	467,000,000	467,000,000	0	467,000,000	0
MIZUHO TRIPARTY	06/07/24	06/06/24	06/06/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	06/07/24	06/06/24	06/06/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	06/07/24	06/06/24	06/06/24	451,000,000	451,000,000	0	451,000,000	0
MIZUHO TRIPARTY	06/10/24	06/07/24	06/07/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	06/10/24	06/07/24	06/07/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	06/10/24	06/07/24	06/07/24	509,000,000	509,000,000	0	509,000,000	0
MIZUHO TRIPARTY	06/11/24	06/10/24	06/10/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	06/11/24	06/10/24	06/10/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	06/11/24	06/10/24	06/10/24	657,000,000	657,000,000	0	657,000,000	0
MIZUHO TRIPARTY	06/12/24	06/11/24	06/11/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	06/12/24	06/11/24	06/11/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	06/12/24	06/11/24	06/11/24	777,000,000	777,000,000	0	777,000,000	0
MIZUHO TRIPARTY	06/13/24	06/12/24	06/12/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	06/13/24	06/12/24	06/12/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	06/13/24	06/12/24	06/12/24	393,000,000	393,000,000	0	393,000,000	0
MIZUHO TRIPARTY	06/14/24	06/13/24	06/13/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	06/14/24	06/13/24	06/13/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	06/14/24	06/13/24	06/13/24	309,000,000	309,000,000	0	309,000,000	0
MIZUHO TRIPARTY	06/17/24	06/14/24	06/14/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	06/17/24	06/14/24	06/14/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	06/17/24	06/14/24	06/14/24	392,000,000	392,000,000	0	392,000,000	0
MIZUHO TRIPARTY	06/18/24	06/17/24	06/17/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	06/18/24	06/17/24	06/17/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	06/18/24	06/17/24	06/17/24	796,000,000	796,000,000	0	796,000,000	0
MIZUHO TRIPARTY	06/20/24	06/18/24	06/18/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	06/20/24	06/18/24	06/18/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	06/20/24	06/18/24	06/18/24	729,000,000	729,000,000	0	729,000,000	0
MIZUHO TRIPARTY	06/21/24	06/20/24	06/20/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	06/21/24	06/20/24	06/20/24	100,000,000	100,000,000	0	100,000,000	0

TRADING ACTIVITY FOR JULY 2024

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
BANK OF AMERICA TRIPARTY	06/21/24	06/20/24	06/20/24	652,000,000	652,000,000	0	652,000,000	0
MIZUHO TRIPARTY	06/24/24	06/21/24	06/21/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	06/24/24	06/21/24	06/21/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	06/24/24	06/21/24	06/21/24	763,000,000	763,000,000	0	763,000,000	0
MIZUHO TRIPARTY	06/25/24	06/24/24	06/24/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	06/25/24	06/24/24	06/24/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	06/25/24	06/24/24	06/24/24	655,000,000	655,000,000	0	655,000,000	0
MIZUHO TRIPARTY	06/26/24	06/25/24	06/25/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	06/26/24	06/25/24	06/25/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	06/26/24	06/25/24	06/25/24	675,000,000	675,000,000	0	675,000,000	0
MIZUHO TRIPARTY	06/27/24	06/26/24	06/26/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	06/27/24	06/26/24	06/26/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	06/27/24	06/26/24	06/26/24	894,000,000	894,000,000	0	894,000,000	0
MIZUHO TRIPARTY	06/28/24	06/27/24	06/27/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	06/28/24	06/27/24	06/27/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	06/28/24	06/27/24	06/27/24	528,000,000	528,000,000	0	528,000,000	0
MIZUHO TRIPARTY	07/01/24	06/28/24	06/28/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	07/01/24	06/28/24	06/28/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	07/01/24	06/28/24	06/28/24	1,313,000,000	1,313,000,000	0	1,313,000,000	0
Total Buys				46,299,358,167	46,265,096,934	0	46,265,096,934	0
Cash Closes								
BENNINGTON STARK CAPITAL CO LLC	07/15/24	06/11/24	06/11/24	106,000,000	106,000,000	404,243	106,404,243	0
CHARIOT FUNDING LLC	09/20/24	06/24/24	06/24/24	130,000,000	130,000,000	80,600	130,080,600	0
FIORE CAPITAL LLC	08/01/45	06/06/24	06/06/24	7,530,000	7,530,000	3,364	7,533,364	0
OLD LINE FUNDING LLC	07/08/24	06/06/24	06/06/24	75,000,000	75,000,000	345,333	75,345,333	0
STATE OF TEXAS	12/01/54	06/03/24	06/03/24	80,000	80,000	0	80,000	0
Total Cash Closes				318,610,000	318,610,000	833,540	319,443,540	0
Deposits								
MIZUHO BANK, LTD., CANADA BRANCH	06/11/24	06/10/24	06/10/24	190,000,000	190,000,000	0	190,000,000	0
DNB BANK ASA NEW YORK	06/11/24	06/10/24	06/10/24	750,000,000	750,000,000	0	750,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	06/11/24	06/10/24	06/10/24	800,000,000	800,000,000	0	800,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	06/12/24	06/11/24	06/11/24	180,000,000	180,000,000	0	180,000,000	0
DNB BANK ASA NEW YORK	06/12/24	06/11/24	06/11/24	800,000,000	800,000,000	0	800,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	06/12/24	06/11/24	06/11/24	850,000,000	850,000,000	0	850,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	06/20/24	06/12/24	06/12/24	1,295,000,000	1,295,000,000	0	1,295,000,000	0
RABOBANK NEW YORK	06/18/24	06/12/24	06/12/24	600,000,000	600,000,000	0	600,000,000	0
ABN AMRO BANK N.V.	06/20/24	06/12/24	06/12/24	1,295,000,000	1,295,000,000	0	1,295,000,000	0
DNB BANK ASA NEW YORK	06/13/24	06/12/24	06/12/24	900,000,000	900,000,000	0	900,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	06/13/24	06/12/24	06/12/24	1,000,000,000	1,000,000,000	0	1,000,000,000	0
RABOBANK NEW YORK	06/20/24	06/13/24	06/13/24	690,000,000	690,000,000	0	690,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	06/14/24	06/13/24	06/13/24	95,000,000	95,000,000	0	95,000,000	0
DNB BANK ASA NEW YORK	06/14/24	06/13/24	06/13/24	800,000,000	800,000,000	0	800,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	06/14/24	06/13/24	06/13/24	900,000,000	900,000,000	0	900,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	06/17/24	06/14/24	06/14/24	85,000,000	85,000,000	0	85,000,000	0
DNB BANK ASA NEW YORK	06/17/24	06/14/24	06/14/24	800,000,000	800,000,000	0	800,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	06/17/24	06/14/24	06/14/24	900,000,000	900,000,000	0	900,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	06/18/24	06/17/24	06/17/24	95,000,000	95,000,000	0	95,000,000	0
DNB BANK ASA NEW YORK	06/18/24	06/17/24	06/17/24	800,000,000	800,000,000	0	800,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	06/18/24	06/17/24	06/17/24	900,000,000	900,000,000	0	900,000,000	0
RABOBANK NEW YORK	06/25/24	06/18/24	06/18/24	600,000,000	600,000,000	0	600,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	06/20/24	06/18/24	06/18/24	165,000,000	165,000,000	0	165,000,000	0
DNB BANK ASA NEW YORK	06/20/24	06/18/24	06/18/24	800,000,000	800,000,000	0	800,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	06/20/24	06/18/24	06/18/24	850,000,000	850,000,000	0	850,000,000	0
RABOBANK NEW YORK	06/26/24	06/20/24	06/20/24	690,000,000	690,000,000	0	690,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	06/26/24	06/20/24	06/20/24	1,290,000,000	1,290,000,000	0	1,290,000,000	0
ABN AMRO BANK N.V.	06/26/24	06/20/24	06/20/24	1,290,000,000	1,290,000,000	0	1,290,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	06/21/24	06/20/24	06/20/24	510,000,000	510,000,000	0	510,000,000	0
DNB BANK ASA NEW YORK	06/21/24	06/20/24	06/20/24	800,000,000	800,000,000	0	800,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	06/21/24	06/20/24	06/20/24	520,000,000	520,000,000	0	520,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	06/24/24	06/21/24	06/21/24	500,000,000	500,000,000	0	500,000,000	0
DNB BANK ASA NEW YORK	06/24/24	06/21/24	06/21/24	900,000,000	900,000,000	0	900,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	06/24/24	06/21/24	06/21/24	525,000,000	525,000,000	0	525,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	06/25/24	06/24/24	06/24/24	625,000,000	625,000,000	0	625,000,000	0
DNB BANK ASA NEW YORK	06/25/24	06/24/24	06/24/24	1,000,000,000	1,000,000,000	0	1,000,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	06/25/24	06/24/24	06/24/24	400,000,000	400,000,000	0	400,000,000	0
RABOBANK NEW YORK	07/02/24	06/25/24	06/25/24	590,000,000	590,000,000	0	590,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	06/26/24	06/25/24	06/25/24	900,000,000	900,000,000	0	900,000,000	0
DNB BANK ASA NEW YORK	06/26/24	06/25/24	06/25/24	1,000,000,000	1,000,000,000	0	1,000,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	06/26/24	06/25/24	06/25/24	125,000,000	125,000,000	0	125,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	07/03/24	06/26/24	06/26/24	1,275,000,000	1,275,000,000	0	1,275,000,000	0
ABN AMRO BANK N.V.	07/03/24	06/26/24	06/26/24	1,275,000,000	1,275,000,000	0	1,275,000,000	0

TRADING ACTIVITY FOR JULY 2024

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
RABOBANK NEW YORK	07/03/24	06/26/24	06/26/24	685,000,000	685,000,000	0	685,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	06/27/24	06/26/24	06/26/24	885,000,000	885,000,000	0	885,000,000	0
DNB BANK ASA NEW YORK	06/27/24	06/26/24	06/26/24	1,000,000,000	1,000,000,000	0	1,000,000,000	0
DNB BANK ASA NEW YORK	06/28/24	06/27/24	06/27/24	1,000,000,000	1,000,000,000	0	1,000,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	06/28/24	06/27/24	06/27/24	890,000,000	890,000,000	0	890,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	07/01/24	06/28/24	06/28/24	750,000,000	750,000,000	0	750,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	07/02/24	06/28/24	06/28/24	40,000,000	40,000,000	0	40,000,000	0
DNB BANK ASA NEW YORK	07/01/24	06/28/24	06/28/24	900,000,000	900,000,000	0	900,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	06/04/24	06/03/24	06/03/24	235,000,000	235,000,000	0	235,000,000	0
DNB BANK ASA NEW YORK	06/04/24	06/03/24	06/03/24	700,000,000	700,000,000	0	700,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	06/04/24	06/03/24	06/03/24	800,000,000	800,000,000	0	800,000,000	0
DNB BANK ASA NEW YORK	06/05/24	06/04/24	06/04/24	700,000,000	700,000,000	0	700,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	06/05/24	06/04/24	06/04/24	250,000,000	250,000,000	0	250,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	06/05/24	06/04/24	06/04/24	800,000,000	800,000,000	0	800,000,000	0
RABOBANK NEW YORK	06/12/24	06/05/24	06/05/24	600,000,000	600,000,000	0	600,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	06/06/24	06/05/24	06/05/24	195,000,000	195,000,000	0	195,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	06/12/24	06/05/24	06/05/24	1,300,000,000	1,300,000,000	0	1,300,000,000	0
ABN AMRO BANK N.V.	06/12/24	06/05/24	06/05/24	1,300,000,000	1,300,000,000	0	1,300,000,000	0
DNB BANK ASA NEW YORK	06/06/24	06/05/24	06/05/24	800,000,000	800,000,000	0	800,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	06/06/24	06/05/24	06/05/24	850,000,000	850,000,000	0	850,000,000	0
RABOBANK NEW YORK	06/13/24	06/06/24	06/06/24	695,000,000	695,000,000	0	695,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	06/07/24	06/06/24	06/06/24	185,000,000	185,000,000	0	185,000,000	0
DNB BANK ASA NEW YORK	06/07/24	06/06/24	06/06/24	700,000,000	700,000,000	0	700,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	06/07/24	06/06/24	06/06/24	820,000,000	820,000,000	0	820,000,000	0
DNB BANK ASA NEW YORK	06/07/24	06/06/24	06/06/24	200,000,000	200,000,000	0	200,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	06/10/24	06/07/24	06/07/24	195,000,000	195,000,000	0	195,000,000	0
DNB BANK ASA NEW YORK	06/10/24	06/07/24	06/07/24	1,100,000,000	1,100,000,000	0	1,100,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	06/10/24	06/07/24	06/07/24	850,000,000	850,000,000	0	850,000,000	0
Total Deposits				50,780,000,000	50,780,000,000	0	50,780,000,000	0
Maturities								
ALBION CAPITAL LLC CPABS4	06/17/24	06/17/24	06/17/24	80,999,000	80,999,000	0	80,999,000	0
ANGLESEA FUNDING LLC PABS4	06/03/24	06/03/24	06/03/24	170,000,000	170,000,000	0	170,000,000	0
ANGLESEA FUNDING LLC PABS4	06/04/24	06/04/24	06/04/24	280,000,000	280,000,000	0	280,000,000	0
ANGLESEA FUNDING LLC PABS4	06/05/24	06/05/24	06/05/24	300,000,000	300,000,000	0	300,000,000	0
ANGLESEA FUNDING LLC PABS4	06/06/24	06/06/24	06/06/24	200,000,000	200,000,000	0	200,000,000	0
ANGLESEA FUNDING LLC PABS4	06/07/24	06/07/24	06/07/24	256,000,000	256,000,000	0	256,000,000	0
ANGLESEA FUNDING LLC PABS4	06/10/24	06/10/24	06/10/24	300,000,000	300,000,000	0	300,000,000	0
ANGLESEA FUNDING LLC PABS4	06/11/24	06/11/24	06/11/24	184,000,000	184,000,000	0	184,000,000	0
ANGLESEA FUNDING LLC PABS4	06/12/24	06/12/24	06/12/24	200,000,000	200,000,000	0	200,000,000	0
ANGLESEA FUNDING LLC PABS4	06/13/24	06/13/24	06/13/24	200,000,000	200,000,000	0	200,000,000	0
ANGLESEA FUNDING LLC PABS4	06/14/24	06/14/24	06/14/24	256,000,000	256,000,000	0	256,000,000	0
ANGLESEA FUNDING LLC PABS4	06/17/24	06/17/24	06/17/24	200,000,000	200,000,000	0	200,000,000	0
ANGLESEA FUNDING LLC PABS4	06/18/24	06/18/24	06/18/24	200,000,000	200,000,000	0	200,000,000	0
ANGLESEA FUNDING LLC PABS4	06/20/24	06/20/24	06/20/24	200,000,000	200,000,000	0	200,000,000	0
ANGLESEA FUNDING LLC PABS4	06/21/24	06/21/24	06/21/24	275,000,000	275,000,000	0	275,000,000	0
ANGLESEA FUNDING LLC PABS4	06/24/24	06/24/24	06/24/24	200,000,000	200,000,000	0	200,000,000	0
ANGLESEA FUNDING LLC PABS4	06/25/24	06/25/24	06/25/24	200,000,000	200,000,000	0	200,000,000	0
ANGLESEA FUNDING LLC PABS4	06/26/24	06/26/24	06/26/24	200,000,000	200,000,000	0	200,000,000	0
ANGLESEA FUNDING LLC PABS4	06/27/24	06/27/24	06/27/24	200,000,000	200,000,000	0	200,000,000	0
ANGLESEA FUNDING LLC PABS4	06/28/24	06/28/24	06/28/24	200,000,000	200,000,000	0	200,000,000	0
ATLANTIC ASSET SECURCPABS4	06/26/24	06/26/24	06/26/24	75,000,000	75,000,000	0	75,000,000	0
BANK OF AMERICA N,ACD	06/07/24	06/07/24	06/07/24	104,000,000	104,000,000	0	104,000,000	0
BANK OF AMERICA N,ACD	06/17/24	06/17/24	06/17/24	125,000,000	125,000,000	0	125,000,000	0
BOFA SECURITIES, INCP4-2	06/13/24	06/13/24	06/13/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF MONTREAL/CHICAGO IL	06/14/24	06/14/24	06/14/24	100,000,000	100,000,000	0	100,000,000	0
BARTON CAPITAL S,A,CPABS4	06/10/24	06/10/24	06/10/24	15,000,000	15,000,000	0	15,000,000	0
BARTON CAPITAL S,A,CPABS4	06/17/24	06/17/24	06/17/24	53,200,000	53,200,000	0	53,200,000	0
BARTON CAPITAL S,A,CPABS4	06/21/24	06/21/24	06/21/24	50,000,000	50,000,000	0	50,000,000	0
BARTON CAPITAL S,A,CPABS4	06/26/24	06/26/24	06/26/24	100,000,000	100,000,000	0	100,000,000	0
BEDFORD ROW FUNDING CORP	06/03/24	06/03/24	06/03/24	50,000,000	50,000,000	0	50,000,000	0
CANCARA ASSET SECURCPABS4	06/14/24	06/14/24	06/14/24	20,000,000	20,000,000	0	20,000,000	0
CHARIOT FUNDING LLC PABS4	06/04/24	06/04/24	06/04/24	150,000,000	150,000,000	0	150,000,000	0
CHARIOT FUNDING LLC PABS4	06/06/24	06/06/24	06/06/24	45,000,000	45,000,000	0	45,000,000	0
CHARIOT FUNDING LLC PABS4	06/10/24	06/10/24	06/10/24	20,000,000	20,000,000	0	20,000,000	0
CHARIOT FUNDING LLC PABS4	06/11/24	06/11/24	06/11/24	50,000,000	50,000,000	0	50,000,000	0
CHESHAM FINANCE LLC PABS4	06/07/24	06/07/24	06/07/24	100,000,000	100,000,000	0	100,000,000	0
CHESHAM FINANCE LLC PABS4	06/14/24	06/14/24	06/14/24	100,000,000	100,000,000	0	100,000,000	0
CHESHAM FINANCE LLC PABS4	06/21/24	06/21/24	06/21/24	100,000,000	100,000,000	0	100,000,000	0
CHESHAM FINANCE LLC PABS4	06/28/24	06/28/24	06/28/24	100,000,000	100,000,000	0	100,000,000	0
CHESHAM FINANCE LLC PABS4	06/06/24	06/06/24	06/06/24	200,000,000	200,000,000	0	200,000,000	0
CHESHAM FINANCE LLC PABS4	06/13/24	06/13/24	06/13/24	200,000,000	200,000,000	0	200,000,000	0
CHESHAM FINANCE LLC PABS4	06/20/24	06/20/24	06/20/24	200,000,000	200,000,000	0	200,000,000	0

TRADING ACTIVITY FOR JULY 2024

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
CHESHAM FINANCE LLC CPABS4	06/27/24	06/27/24	06/27/24	200,000,000	200,000,000	0	200,000,000	0
CHESHAM FINANCE LLC CPABS4	06/24/24	06/24/24	06/24/24	42,000,000	42,000,000	0	42,000,000	0
CIESCO, LLC CPABS4-CPABS4	06/14/24	06/14/24	06/14/24	30,000,000	30,000,000	0	30,000,000	0
CREDIT AGRICOLE CORCDYAN	06/04/24	06/04/24	06/04/24	1,000,000,000	1,000,000,000	0	1,000,000,000	0
CREDIT AGRICOLE CORCDYAN	06/11/24	06/11/24	06/11/24	900,000,000	900,000,000	0	900,000,000	0
CREDIT AGRICOLE CORCDYAN	06/18/24	06/18/24	06/18/24	900,000,000	900,000,000	0	900,000,000	0
CREDIT AGRICOLE CORCDYAN	06/25/24	06/25/24	06/25/24	900,000,000	900,000,000	0	900,000,000	0
CREDIT INDUSTRIEL ECP4-2	06/04/24	06/04/24	06/04/24	800,000,000	800,000,000	0	800,000,000	0
CREDIT INDUSTRIEL ECP4-2	06/05/24	06/05/24	06/05/24	800,000,000	800,000,000	0	800,000,000	0
CREDIT INDUSTRIEL ECP4-2	06/06/24	06/06/24	06/06/24	802,000,000	802,000,000	0	802,000,000	0
CREDIT INDUSTRIEL ET COMMERCIAL/NEW YORK	06/07/24	06/07/24	06/07/24	831,000,000	831,000,000	0	831,000,000	0
CREDIT INDUSTRIEL ECP4-2	06/10/24	06/10/24	06/10/24	926,000,000	926,000,000	0	926,000,000	0
CREDIT INDUSTRIEL ET COMMERCIAL/NEW YORK	06/11/24	06/11/24	06/11/24	800,000,000	800,000,000	0	800,000,000	0
CREDIT INDUSTRIEL ET COMMERCIAL/NEW YORK	06/12/24	06/12/24	06/12/24	800,000,000	800,000,000	0	800,000,000	0
CREDIT INDUSTRIEL ECP4-2	06/13/24	06/13/24	06/13/24	800,000,000	800,000,000	0	800,000,000	0
CREDIT INDUSTRIEL ECP4-2	06/14/24	06/14/24	06/14/24	800,000,000	800,000,000	0	800,000,000	0
CREDIT INDUSTRIEL ECP4-2	06/17/24	06/17/24	06/17/24	800,000,000	800,000,000	0	800,000,000	0
CREDIT INDUSTRIEL ECP4-2	06/18/24	06/18/24	06/18/24	1,000,000,000	1,000,000,000	0	1,000,000,000	0
CREDIT INDUSTRIEL ECP4-2	06/20/24	06/20/24	06/20/24	803,000,000	803,000,000	0	803,000,000	0
CREDIT INDUSTRIEL ECP4-2	06/21/24	06/21/24	06/21/24	900,000,000	900,000,000	0	900,000,000	0
CREDIT INDUSTRIEL ECP4-2	06/24/24	06/24/24	06/24/24	900,000,000	900,000,000	0	900,000,000	0
CREDIT INDUSTRIEL ECP4-2	06/25/24	06/25/24	06/25/24	800,000,000	800,000,000	0	800,000,000	0
CREDIT INDUSTRIEL ECP4-2	06/26/24	06/26/24	06/26/24	800,000,000	800,000,000	0	800,000,000	0
CREDIT INDUSTRIEL ET COMMERCIAL/NEW YORK	06/27/24	06/27/24	06/27/24	700,000,000	700,000,000	0	700,000,000	0
CREDIT INDUSTRIEL ET COMMERCIAL/NEW YORK	06/28/24	06/28/24	06/28/24	700,000,000	700,000,000	0	700,000,000	0
MUFG BANK LTD, ECD ECD	06/03/24	06/03/24	06/03/24	100,000,000	100,000,000	0	100,000,000	0
SUMITOMO MITSUI TRUJCD	06/07/24	06/07/24	06/07/24	200,000,000	200,000,000	0	200,000,000	0
FAIRWAY FINANCE CO, CPABS4	06/07/24	06/07/24	06/07/24	35,000,000	35,000,000	0	35,000,000	0
FAIRWAY FINANCE CO, CPABS4	06/17/24	06/17/24	06/17/24	50,000,000	50,000,000	0	50,000,000	0
FAIRWAY FINANCE CO, CPABS4	06/21/24	06/21/24	06/21/24	100,000,000	100,000,000	0	100,000,000	0
GOTHAM FUNDING CORPCPABS4	06/20/24	06/20/24	06/20/24	100,000,000	100,000,000	0	100,000,000	0
GREAT BEAR FUNDING CPABS4	06/06/24	06/06/24	06/06/24	80,000,000	80,000,000	0	80,000,000	0
GREAT BEAR FUNDING CPABS4	06/13/24	06/13/24	06/13/24	85,000,000	85,000,000	0	85,000,000	0
GREAT BEAR FUNDING CPABS4	06/20/24	06/20/24	06/20/24	65,000,000	65,000,000	0	65,000,000	0
GREAT BEAR FUNDING CPABS4	06/27/24	06/27/24	06/27/24	65,000,000	65,000,000	0	65,000,000	0
HOME DEPOT, INC, CPCP4-2	06/20/24	06/20/24	06/20/24	75,000,000	75,000,000	0	75,000,000	0
JUPITER SECURITIZATCPABS4	06/05/24	06/05/24	06/05/24	73,650,000	73,650,000	0	73,650,000	0
JUPITER SECURITIZATCPABS4	06/06/24	06/06/24	06/06/24	150,000,000	150,000,000	0	150,000,000	0
JUPITER SECURITIZATCPABS4	06/07/24	06/07/24	06/07/24	55,000,000	55,000,000	0	55,000,000	0
JUPITER SECURITIZATCPABS4	06/11/24	06/11/24	06/11/24	120,000,000	120,000,000	0	120,000,000	0
LMA-AMERICAS LLC CPCPABS4	06/25/24	06/25/24	06/25/24	30,000,000	30,000,000	0	30,000,000	0
LMA-AMERICAS LLC CPCPABS4	06/26/24	06/26/24	06/26/24	50,000,000	50,000,000	0	50,000,000	0
LONGSHIP FUNDING LLC PABS4	06/03/24	06/03/24	06/03/24	170,000,000	170,000,000	0	170,000,000	0
LONGSHIP FUNDING LLC PABS4	06/04/24	06/04/24	06/04/24	200,000,000	200,000,000	0	200,000,000	0
LONGSHIP FUNDING LLC PABS4	06/10/24	06/10/24	06/10/24	25,000,000	25,000,000	0	25,000,000	0
LONGSHIP FUNDING LLC PABS4	06/12/24	06/12/24	06/12/24	150,000,000	150,000,000	0	150,000,000	0
LONGSHIP FUNDING LLC PABS4	06/20/24	06/20/24	06/20/24	46,000,000	46,000,000	0	46,000,000	0
LONGSHIP FUNDING LLC PABS4	06/27/24	06/27/24	06/27/24	100,000,000	100,000,000	0	100,000,000	0
MATCHPOINT FINANCE CPABS4	06/25/24	06/25/24	06/25/24	120,678,000	120,678,000	0	120,678,000	0
MUFG BANK LTD, CPCP	06/13/24	06/13/24	06/13/24	260,000,000	260,000,000	0	260,000,000	0
NATIONAL BANK OF CACP4-2	06/17/24	06/17/24	06/17/24	200,000,000	200,000,000	0	200,000,000	0
NATIONWIDE BUILDINGCP4-2	06/17/24	06/17/24	06/17/24	250,000,000	250,000,000	0	250,000,000	0
NATIONWIDE BUILDINGCP4-2	06/18/24	06/18/24	06/18/24	89,000,000	89,000,000	0	89,000,000	0
NATIONWIDE BUILDINGCP4-2	06/24/24	06/24/24	06/24/24	300,000,000	300,000,000	0	300,000,000	0
NESTLE CAPITAL CORPCP4-2	06/11/24	06/11/24	06/11/24	148,000,000	148,000,000	0	148,000,000	0
PODIUM FUNDING TRUSCPABS3	06/05/24	06/05/24	06/05/24	115,000,000	115,000,000	0	115,000,000	0
PODIUM FUNDING TRUSCPABS3	06/11/24	06/11/24	06/11/24	50,000,000	50,000,000	0	50,000,000	0
RIDGEFIELD FUNDING CPABS4	06/18/24	06/18/24	06/18/24	118,878,000	118,878,000	0	118,878,000	0
SHEFFIELD RECEIVABLECPABS4	06/10/24	06/10/24	06/10/24	90,000,000	90,000,000	0	90,000,000	0
SHEFFIELD RECEIVABLECPABS4	06/11/24	06/11/24	06/11/24	100,000,000	100,000,000	0	100,000,000	0
SHEFFIELD RECEIVABLECPABS4	06/20/24	06/20/24	06/20/24	48,000,000	48,000,000	0	48,000,000	0
SHEFFIELD RECEIVABLECPABS4	06/24/24	06/24/24	06/24/24	125,000,000	125,000,000	0	125,000,000	0
STARBIRD FUNDING COCPABS4	06/20/24	06/20/24	06/20/24	85,000,000	85,000,000	0	85,000,000	0
TOYOTA CREDIT DE PUCP	06/17/24	06/17/24	06/17/24	30,000,000	30,000,000	0	30,000,000	0
TRUIST BANK CDCD	06/03/24	06/03/24	06/03/24	75,000,000	75,000,000	0	75,000,000	0
UNITEDHEALTH GROUP, CP4-2	06/03/24	06/03/24	06/03/24	125,000,000	125,000,000	0	125,000,000	0
UNITEDHEALTH GROUP, CP4-2	06/25/24	06/25/24	06/25/24	100,000,000	100,000,000	0	100,000,000	0
UNITEDHEALTH GROUP, CP4-2	06/26/24	06/26/24	06/26/24	200,000,000	200,000,000	0	200,000,000	0
UNITEDHEALTH GROUP, CP4-2	06/27/24	06/27/24	06/27/24	25,000,000	25,000,000	0	25,000,000	0
UNITED STATES TREASURY BILL	06/20/24	06/20/24	06/20/24	200,000,000	200,000,000	0	200,000,000	0
WESTPAC BANKING CORCP4-2	06/11/24	06/11/24	06/11/24	107,000,000	107,000,000	0	107,000,000	0
MIZUHO TRIPARTY	06/03/24	06/03/24	06/03/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	06/03/24	06/03/24	06/03/24	100,000,000	100,000,000	0	100,000,000	0

TRADING ACTIVITY FOR JULY 2024

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
BANK OF AMERICA TRIPARTY	06/03/24	06/03/24	06/03/24	962,000,000	962,000,000	0	962,000,000	0
MIZUHO TRIPARTY	06/04/24	06/04/24	06/04/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	06/04/24	06/04/24	06/04/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	06/04/24	06/04/24	06/04/24	392,000,000	392,000,000	0	392,000,000	0
MIZUHO TRIPARTY	06/05/24	06/05/24	06/05/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	06/05/24	06/05/24	06/05/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	06/05/24	06/05/24	06/05/24	410,000,000	410,000,000	0	410,000,000	0
MIZUHO TRIPARTY	06/06/24	06/06/24	06/06/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	06/06/24	06/06/24	06/06/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	06/06/24	06/06/24	06/06/24	467,000,000	467,000,000	0	467,000,000	0
MIZUHO TRIPARTY	06/07/24	06/07/24	06/07/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	06/07/24	06/07/24	06/07/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	06/07/24	06/07/24	06/07/24	451,000,000	451,000,000	0	451,000,000	0
MIZUHO TRIPARTY	06/10/24	06/10/24	06/10/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	06/10/24	06/10/24	06/10/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	06/10/24	06/10/24	06/10/24	509,000,000	509,000,000	0	509,000,000	0
MIZUHO TRIPARTY	06/11/24	06/11/24	06/11/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	06/11/24	06/11/24	06/11/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	06/11/24	06/11/24	06/11/24	657,000,000	657,000,000	0	657,000,000	0
MIZUHO TRIPARTY	06/12/24	06/12/24	06/12/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	06/12/24	06/12/24	06/12/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	06/12/24	06/12/24	06/12/24	777,000,000	777,000,000	0	777,000,000	0
MIZUHO TRIPARTY	06/13/24	06/13/24	06/13/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	06/13/24	06/13/24	06/13/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	06/13/24	06/13/24	06/13/24	393,000,000	393,000,000	0	393,000,000	0
MIZUHO TRIPARTY	06/14/24	06/14/24	06/14/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	06/14/24	06/14/24	06/14/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	06/14/24	06/14/24	06/14/24	309,000,000	309,000,000	0	309,000,000	0
MIZUHO TRIPARTY	06/17/24	06/17/24	06/17/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	06/17/24	06/17/24	06/17/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	06/17/24	06/17/24	06/17/24	392,000,000	392,000,000	0	392,000,000	0
MIZUHO TRIPARTY	06/18/24	06/18/24	06/18/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	06/18/24	06/18/24	06/18/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	06/18/24	06/18/24	06/18/24	796,000,000	796,000,000	0	796,000,000	0
MIZUHO TRIPARTY	06/20/24	06/20/24	06/20/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	06/20/24	06/20/24	06/20/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	06/20/24	06/20/24	06/20/24	729,000,000	729,000,000	0	729,000,000	0
MIZUHO TRIPARTY	06/21/24	06/21/24	06/21/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	06/21/24	06/21/24	06/21/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	06/21/24	06/21/24	06/21/24	652,000,000	652,000,000	0	652,000,000	0
MIZUHO TRIPARTY	06/24/24	06/24/24	06/24/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	06/24/24	06/24/24	06/24/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	06/24/24	06/24/24	06/24/24	763,000,000	763,000,000	0	763,000,000	0
MIZUHO TRIPARTY	06/25/24	06/25/24	06/25/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	06/25/24	06/25/24	06/25/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	06/25/24	06/25/24	06/25/24	655,000,000	655,000,000	0	655,000,000	0
MIZUHO TRIPARTY	06/26/24	06/26/24	06/26/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	06/26/24	06/26/24	06/26/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	06/26/24	06/26/24	06/26/24	675,000,000	675,000,000	0	675,000,000	0
MIZUHO TRIPARTY	06/27/24	06/27/24	06/27/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	06/27/24	06/27/24	06/27/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	06/27/24	06/27/24	06/27/24	894,000,000	894,000,000	0	894,000,000	0
MIZUHO TRIPARTY	06/28/24	06/28/24	06/28/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	06/28/24	06/28/24	06/28/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	06/28/24	06/28/24	06/28/24	528,000,000	528,000,000	0	528,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	06/11/24	06/11/24	06/11/24	190,000,000	190,000,000	0	190,000,000	0
DNB BANK ASA NEW YORK	06/11/24	06/11/24	06/11/24	750,000,000	750,000,000	0	750,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	06/11/24	06/11/24	06/11/24	800,000,000	800,000,000	0	800,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	06/12/24	06/12/24	06/12/24	180,000,000	180,000,000	0	180,000,000	0
DNB BANK ASA NEW YORK	06/12/24	06/12/24	06/12/24	800,000,000	800,000,000	0	800,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	06/12/24	06/12/24	06/12/24	850,000,000	850,000,000	0	850,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	06/20/24	06/20/24	06/20/24	1,295,000,000	1,295,000,000	0	1,295,000,000	0
RABOBANK NEW YORK	06/18/24	06/18/24	06/18/24	600,000,000	600,000,000	0	600,000,000	0
ABN AMRO BANK N.V.	06/20/24	06/20/24	06/20/24	1,295,000,000	1,295,000,000	0	1,295,000,000	0
DNB BANK ASA NEW YORK	06/13/24	06/13/24	06/13/24	900,000,000	900,000,000	0	900,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	06/13/24	06/13/24	06/13/24	1,000,000,000	1,000,000,000	0	1,000,000,000	0
RABOBANK NEW YORK	06/20/24	06/20/24	06/20/24	690,000,000	690,000,000	0	690,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	06/14/24	06/14/24	06/14/24	95,000,000	95,000,000	0	95,000,000	0
DNB BANK ASA NEW YORK	06/14/24	06/14/24	06/14/24	800,000,000	800,000,000	0	800,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	06/14/24	06/14/24	06/14/24	900,000,000	900,000,000	0	900,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	06/17/24	06/17/24	06/17/24	85,000,000	85,000,000	0	85,000,000	0
DNB BANK ASA NEW YORK	06/17/24	06/17/24	06/17/24	800,000,000	800,000,000	0	800,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	06/17/24	06/17/24	06/17/24	900,000,000	900,000,000	0	900,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	06/18/24	06/18/24	06/18/24	95,000,000	95,000,000	0	95,000,000	0

TRADING ACTIVITY FOR JULY 2024

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
DNB BANK ASA NEW YORK	06/18/24	06/18/24	06/18/24	800,000,000	800,000,000	0	800,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	06/18/24	06/18/24	06/18/24	900,000,000	900,000,000	0	900,000,000	0
RABOBANK NEW YORK	06/25/24	06/25/24	06/25/24	600,000,000	600,000,000	0	600,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	06/20/24	06/20/24	06/20/24	165,000,000	165,000,000	0	165,000,000	0
DNB BANK ASA NEW YORK	06/20/24	06/20/24	06/20/24	800,000,000	800,000,000	0	800,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	06/20/24	06/20/24	06/20/24	850,000,000	850,000,000	0	850,000,000	0
RABOBANK NEW YORK	06/26/24	06/26/24	06/26/24	690,000,000	690,000,000	0	690,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	06/26/24	06/26/24	06/26/24	1,290,000,000	1,290,000,000	0	1,290,000,000	0
ABN AMRO BANK N.V.	06/26/24	06/26/24	06/26/24	1,290,000,000	1,290,000,000	0	1,290,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	06/21/24	06/21/24	06/21/24	510,000,000	510,000,000	0	510,000,000	0
DNB BANK ASA NEW YORK	06/21/24	06/21/24	06/21/24	800,000,000	800,000,000	0	800,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	06/21/24	06/21/24	06/21/24	520,000,000	520,000,000	0	520,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	06/24/24	06/24/24	06/24/24	500,000,000	500,000,000	0	500,000,000	0
DNB BANK ASA NEW YORK	06/24/24	06/24/24	06/24/24	900,000,000	900,000,000	0	900,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	06/24/24	06/24/24	06/24/24	525,000,000	525,000,000	0	525,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	06/25/24	06/25/24	06/25/24	625,000,000	625,000,000	0	625,000,000	0
DNB BANK ASA NEW YORK	06/25/24	06/25/24	06/25/24	1,000,000,000	1,000,000,000	0	1,000,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	06/25/24	06/25/24	06/25/24	400,000,000	400,000,000	0	400,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	06/26/24	06/26/24	06/26/24	900,000,000	900,000,000	0	900,000,000	0
DNB BANK ASA NEW YORK	06/26/24	06/26/24	06/26/24	1,000,000,000	1,000,000,000	0	1,000,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	06/26/24	06/26/24	06/26/24	125,000,000	125,000,000	0	125,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	06/27/24	06/27/24	06/27/24	885,000,000	885,000,000	0	885,000,000	0
DNB BANK ASA NEW YORK	06/27/24	06/27/24	06/27/24	1,000,000,000	1,000,000,000	0	1,000,000,000	0
DNB BANK ASA NEW YORK	06/28/24	06/28/24	06/28/24	1,000,000,000	1,000,000,000	0	1,000,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	06/28/24	06/28/24	06/28/24	890,000,000	890,000,000	0	890,000,000	0
RABOBANK NEW YORK	06/05/24	06/05/24	06/05/24	635,000,000	635,000,000	0	635,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	06/05/24	06/05/24	06/05/24	1,325,000,000	1,325,000,000	0	1,325,000,000	0
ABN AMRO BANK N.V.	06/05/24	06/05/24	06/05/24	1,325,000,000	1,325,000,000	0	1,325,000,000	0
RABOBANK NEW YORK	06/06/24	06/06/24	06/06/24	680,000,000	680,000,000	0	680,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	06/03/24	06/03/24	06/03/24	235,000,000	235,000,000	0	235,000,000	0
DNB BANK ASA NEW YORK	06/03/24	06/03/24	06/03/24	750,000,000	750,000,000	0	750,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	06/03/24	06/03/24	06/03/24	800,000,000	800,000,000	0	800,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	06/04/24	06/04/24	06/04/24	235,000,000	235,000,000	0	235,000,000	0
DNB BANK ASA NEW YORK	06/04/24	06/04/24	06/04/24	700,000,000	700,000,000	0	700,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	06/04/24	06/04/24	06/04/24	800,000,000	800,000,000	0	800,000,000	0
DNB BANK ASA NEW YORK	06/05/24	06/05/24	06/05/24	700,000,000	700,000,000	0	700,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	06/05/24	06/05/24	06/05/24	250,000,000	250,000,000	0	250,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	06/05/24	06/05/24	06/05/24	800,000,000	800,000,000	0	800,000,000	0
RABOBANK NEW YORK	06/11/24	06/11/24	06/11/24	600,000,000	600,000,000	0	600,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	06/06/24	06/06/24	06/06/24	195,000,000	195,000,000	0	195,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	06/12/24	06/12/24	06/12/24	1,300,000,000	1,300,000,000	0	1,300,000,000	0
ABN AMRO BANK N.V.	06/12/24	06/12/24	06/12/24	1,300,000,000	1,300,000,000	0	1,300,000,000	0
DNB BANK ASA NEW YORK	06/06/24	06/06/24	06/06/24	800,000,000	800,000,000	0	800,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	06/06/24	06/06/24	06/06/24	850,000,000	850,000,000	0	850,000,000	0
RABOBANK NEW YORK	06/13/24	06/13/24	06/13/24	695,000,000	695,000,000	0	695,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	06/07/24	06/07/24	06/07/24	185,000,000	185,000,000	0	185,000,000	0
DNB BANK ASA NEW YORK	06/07/24	06/07/24	06/07/24	700,000,000	700,000,000	0	700,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	06/07/24	06/07/24	06/07/24	820,000,000	820,000,000	0	820,000,000	0
DNB BANK ASA NEW YORK	06/07/24	06/07/24	06/07/24	200,000,000	200,000,000	0	200,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	06/10/24	06/10/24	06/10/24	195,000,000	195,000,000	0	195,000,000	0
DNB BANK ASA NEW YORK	06/10/24	06/10/24	06/10/24	1,100,000,000	1,100,000,000	0	1,100,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	06/10/24	06/10/24	06/10/24	850,000,000	850,000,000	0	850,000,000	0
Total Maturities				97,355,405,000	97,355,405,000	0	97,355,405,000	0
Paydowns								
ARIFL 2024-AA I	03/14/25	06/17/24	06/17/24	3,966,300	3,966,300	0	3,966,300	0
EFF 2023-3 A I	10/21/24	06/20/24	06/20/24	1,410,859	1,410,859	0	1,410,859	0
EFF 2024-1 A I	02/20/25	06/20/24	06/20/24	2,928,721	2,928,721	0	2,928,721	0
GALC 2024-1 A I	02/18/25	06/17/24	06/17/24	4,154,909	4,154,909	0	4,154,909	0
TLOT 2024-AA I	02/20/25	06/20/24	06/20/24	7,088,542	7,088,542	0	7,088,542	0
WLAKE 2024-1A A I	03/17/25	06/17/24	06/17/24	8,644,219	8,644,219	0	8,644,219	0
Total Paydowns				28,193,549	28,193,549	0	28,193,549	0
Sells								
DREYFUS GOVT CASH MGMT FUND	02/01/27	06/04/24	06/04/24	5,347,261	5,347,261	0	5,347,261	0
DREYFUS GOVT CASH MGMT FUND	02/01/27	06/07/24	06/07/24	5,860,642	5,860,642	0	5,860,642	0
DREYFUS GOVT CASH MGMT FUND	02/01/27	06/11/24	06/11/24	1,486,058	1,486,058	0	1,486,058	0
DREYFUS GOVT CASH MGMT FUND	02/01/27	06/13/24	06/13/24	4,224,109	4,224,109	0	4,224,109	0
DREYFUS GOVT CASH MGMT FUND	02/01/27	06/18/24	06/18/24	10,973,154	10,973,154	0	10,973,154	0
DREYFUS GOVT CASH MGMT FUND	02/01/27	06/24/24	06/24/24	4,701,727	4,701,727	0	4,701,727	0
DREYFUS GOVT CASH MGMT FUND	02/01/27	06/26/24	06/26/24	3,902,022	3,902,022	0	3,902,022	0
Total Sells				36,494,973	36,494,973	0	36,494,973	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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