



MONTHLY SUMMARY REPORT

State Board of Administration of Florida

October 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 October 1, 2024, through October 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 October 31, 2024)

Total Participants

815

Florida PRIME™

Total Participant Balance
\$24,492,596,297

Total Number of Accounts
1,510

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

A common misconception about liquidity market products is that they are only concerned with short-term economic developments because daily liquidity is a defining feature. But cash managers seek to gain higher yields than deposit products by investing across a longer time horizon, often out to a year. Noise in the data and news is no less impactful for liquidity vehicles than it is for bonds and stocks. Well, there's plenty of that to go around now: the general election, impact of storms, Federal Reserve decisions, interest rates, inflation and more. It reminds me of the television static that used to frustrate viewers of everything from Saturday morning cartoons to the evening news to (most importantly!) sporting events.

The Federal Open Market Committee meeting that ends Nov. 7 is more critical for the front end of the yield curve. Intriguingly, the uncertainty here stems as much from the Fed's 50 basis-point cut in September as it does from parsing of the recent data. While Fed Chair Jerome Powell probably doesn't have buyer's remorse, some policymakers seem to regret the magnitude of that reduction, based on the flurry of speeches and appearances since. Yes, the data had softened, and the markets gave them the opportunity for the large cut, but few expected the combination of a rebounding jobs market and sticky inflation. We think voters would like to skip a move next week, but the supersized slash essentially demands they do something to save credibility. But if they do lower the target range by a quarter point, which we expect, they could hold rates steady in December before easing again in January and then continuing that pattern of cut/not cut for multiple meetings.

Determining that won't be easy. The devastating hurricanes and Boeing strike clouded the October payroll report, which showed the nation added only 12,000 jobs. But the unemployment rate remained at 4.1%, indicating the labor market remains strong. Also, third quarter GDP carried the previous quarter's banner with solid 2.8% annual growth. The large 3.7% increase in consumer expenditures was an eye-opener. Spending at that level going into the holiday season should support price pressures, which might already have paused their projected descent. The September CPI and PCE reports were little changed from August readings.

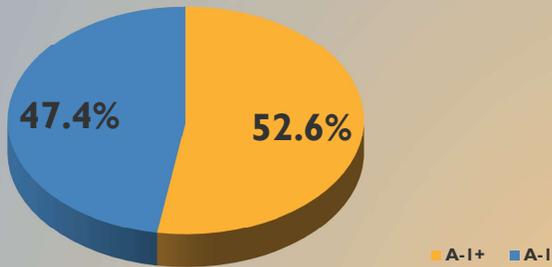
Thankfully, the picture for the liquidity markets has little obscuring "snow." The longer the Fed takes to lower rates, the longer yields should remain elevated. Investors seem to be anticipating this, with inflow throughout the industry. But it is hard to tell how everything will play out. The sooner the signal improves, the better.

In September, the Pool manager found value in fixed-rate bank and commercial paper in the 6- to 12-month section of the money market yield curve. This led to a lengthening of the portfolio's Weighted Average Maturity (WAM) by 11 days to end at 50 days and its Weighted Average Life (WAL) by two days to reach 76 days.

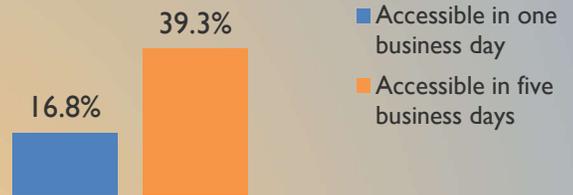
With the summer outflow season behind us, Pool assets under management grew by \$300 million to reach \$24.60 billion. The yield of the portfolio declined by 11 basis points due to the Fed rate cut, ending at 5.04%. At the end of the month, yields on 1-, 3-, 6- and 12-month U.S. Treasuries were 4.67%, 4.55%, 4.47% and 4.29%, respectively.

PORTFOLIO COMPOSITION FOR OCTOBER 2024

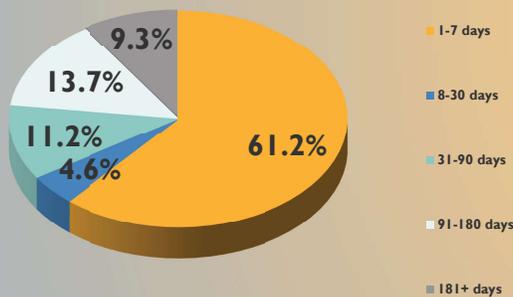
CREDIT QUALITY COMPOSITION



HIGHLY LIQUID HOLDINGS



EFFECTIVE MATURITY SCHEDULE



TOP HOLDINGS & AVG. MATURITY

1. Cooperatieve Rabobank UA	5.0%
2. Australia & New Zealand Banking Group Ltd.	5.0%
3. ABN Amro Bank NV	5.0%
4. Toronto Dominion Bank	4.9%
5. Bank of Montreal	4.8%
6. National Bank of Canada	4.5%
7. Mizuho Financial Group, Inc.	4.2%
8. Canadian Imperial Bank of Commerce	4.2%
9. Sheffield Receivables Company LLC	4.1%
10. Mitsubishi UFJ Financial Group, Inc.	3.9%

SEC Weighted Average Maturity (WAM)

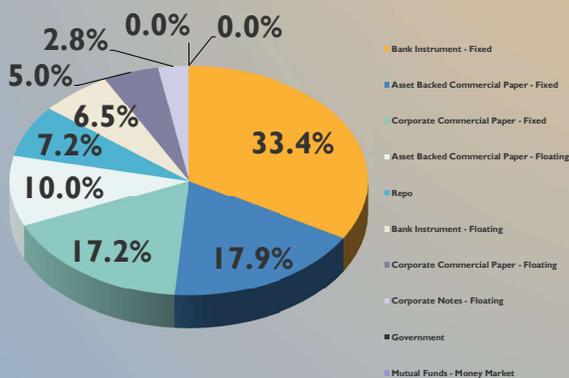
50 Days

Weighted Average Life (Spread WAL)

76 Days

Percentages based on total value of investments

PORTFOLIO COMPOSITION



FUND PERFORMANCE THROUGH OCTOBER 2024

Florida PRIME Performance Data			
	Annualized Net Participant Yield ¹	Net-of-Fee Benchmark ²	Above (Below) Benchmark
One Month	5.16%	4.83%	0.33%
Three Months	5.41%	5.10%	0.31%
One Year	5.62%	5.29%	0.32%
Three Years	3.93%	3.60%	0.34%
Five Years	2.58%	2.33%	0.25%
Ten Years	1.93%	1.68%	0.25%
Since 1/96	2.58%	2.36%	0.23%

Note: Net asset value at month end: \$24,500.5 million, which includes investments at market value, plus all cash, accrued interest receivable and payables.

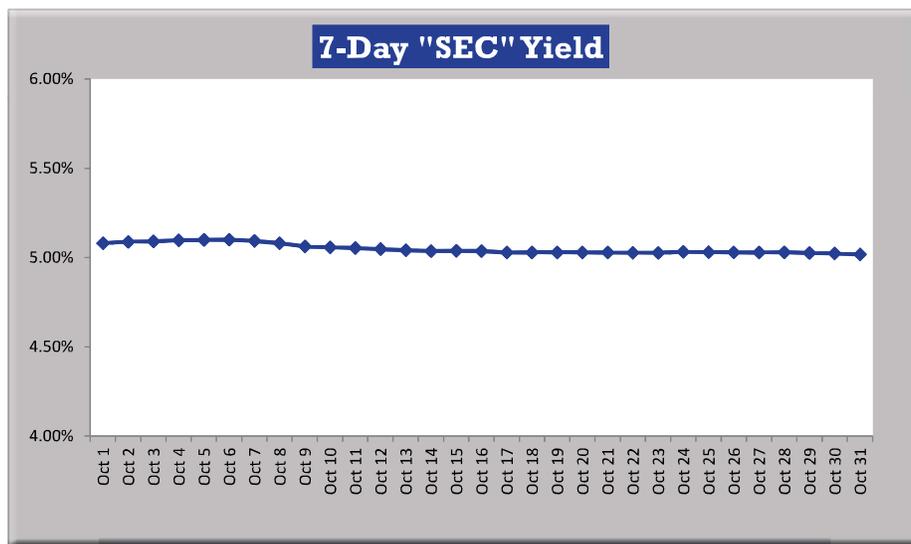
¹Net of fees. Participant yield is calculated on a 365-day basis and includes adjustments for expenses and other accounting items to reflect realized earnings by participants.

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

ABOUT ANNUALIZED YIELDS:

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

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



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

PRIME ACCOUNT SUMMARY FOR OCTOBER 2024

Summary of Cash Flows		
Opening Balance (10/01/24)	\$	24,046,466,198
Participant Deposits		3,404,764,954
Gross Earnings		104,530,222
Participant Withdrawals		(3,062,477,176)
Fees		(687,901)
Closing Balance (10/31/24)	\$	24,492,596,297
Net Change over Month	\$	446,130,099

Detailed Fee Disclosure			
October		Amount	Basis Point Equivalent*
SBA Client Service, Account Mgt. & Fiduciary Oversight Fee	\$	206,122.39	1.02
Federated Investment Management Fee		447,593.85	2.21
BNY Mellon Custodial Fee**		4,108.95	0.02
Bank of America Transfer Agent Fee		7,723.77	0.04
S&P Rating Maintenance Fee		4,234.97	0.02
Audit/External Review Fees		18,116.74	0.09
Total Fees	\$	687,900.67	3.40

*The basis point equivalent is an annualized rate based on the dollar amount of fees charged for the month times 12, divided by an average of the fund's beginning and ending total value (amortized cost) for the month which was \$24,269,531,247.

**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 OCTOBER 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	4.90	9/1/2060	11/7/2024	5,500,000	4.97	\$5,500,000	\$5,500,000	\$0
ABN Amro Bank NV, Amsterdam TD	TIME DEPOSIT	4.83	11/4/2024		1,225,000,000	4.91	\$1,225,000,000	\$1,225,000,000	\$0
AJC Capital, LLC, Jan 01, 2042	VARIABLE RATE DEMAND NOTE	4.95	1/1/2042	11/7/2024	5,530,000	4.95	\$5,530,000	\$5,530,000	\$0
ARI Fleet Lease Trust 2024-A, A1, 5.568%, 03/14/2025	ASSET BACKED NOTE	5.57	3/14/2025		4,014,858	5.57	\$4,014,858	\$4,016,008	\$1,150
Albion Capital LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		12/4/2024		78,669,000	4.90	\$78,313,853	\$78,314,447	\$594
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		11/1/2024		16,000,000	4.97	\$15,997,840	\$15,997,853	\$13
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		11/5/2024		100,000,000	4.93	\$99,932,778	\$99,932,817	\$39
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		11/6/2024		25,000,000	4.93	\$24,979,833	\$24,979,839	\$6
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		11/7/2024		115,000,000	4.93	\$114,891,772	\$114,891,772	\$0
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		11/8/2024		75,000,000	5.26	\$74,914,500	\$74,919,377	\$4,877
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		11/8/2024		150,000,000	5.27	\$149,828,667	\$149,838,755	\$10,088
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/6/2025		50,000,000	4.89	\$49,558,917	\$49,561,429	\$2,512
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/9/2025		25,000,000	4.89	\$24,769,583	\$24,771,042	\$1,458
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/18/2025		100,000,000	5.09	\$98,508,889	\$98,579,065	\$70,176
Anglesea Funding LLC, Feb 07, 2025	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.06	2/7/2025	11/1/2024	100,000,000	5.13	\$100,000,000	\$100,013,048	\$13,048
Anglesea Funding LLC, Mar 14, 2025	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.06	3/14/2025	11/1/2024	145,000,000	5.13	\$145,000,000	\$145,004,612	\$4,612
Archer I LLC, Jun 01, 2060	VARIABLE RATE DEMAND NOTE	4.90	6/1/2060	11/7/2024	18,000,000	4.97	\$18,000,000	\$18,000,000	\$0
Ascension Health Alliance Senior Credit Group CP	COMMERCIAL PAPER		1/14/2025		10,000,000	4.88	\$9,901,042	\$9,899,700	-\$1,342
Ascension Health Alliance Senior Credit Group CP	COMMERCIAL PAPER		1/28/2025		40,000,000	4.89	\$39,530,278	\$39,519,722	-\$10,556
Atlantic Asset Securitization LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		12/16/2024		80,000,000	4.91	\$79,512,400	\$79,509,538	-\$2,862
Atlantic Asset Securitization LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/10/2025		10,000,000	4.88	\$9,906,517	\$9,906,431	-\$85
Australia & New Zealand Banking Group, Melbourne TD	TIME DEPOSIT	4.83	11/6/2024		1,225,000,000	4.91	\$1,225,000,000	\$1,225,000,000	\$0
BPCE SA CP4-2	COMMERCIAL PAPER - 4-2		11/21/2024		200,000,000	5.36	\$199,393,333	\$199,445,016	\$51,683
BPCE SA CP4-2	COMMERCIAL PAPER - 4-2		12/16/2024		175,000,000	5.26	\$173,859,583	\$173,949,475	\$89,892
BWF Forge TL Properties Owner LLC, May 01, 2059	VARIABLE RATE DEMAND NOTE	4.90	5/1/2059	11/7/2024	28,500,000	4.90	\$28,500,000	\$28,500,000	\$0
Bank of America N.A. CD	CERTIFICATE OF DEPOSIT	5.18	1/24/2025		114,000,000	5.20	\$114,000,000	\$114,076,911	\$76,911
Bank of America N.A. CD	CERTIFICATE OF DEPOSIT	5.22	2/5/2025		95,000,000	5.24	\$95,000,000	\$95,088,607	\$88,607
Bank of America N.A. CD	CERTIFICATE OF DEPOSIT	5.20	2/10/2025		50,000,000	5.22	\$50,000,000	\$50,048,827	\$48,827
Bank of America N.A. CD	CERTIFICATE OF DEPOSIT	5.48	5/9/2025		42,000,000	5.50	\$42,000,000	\$42,156,421	\$156,421
Bank of America N.A. CD	CERTIFICATE OF DEPOSIT	5.53	5/28/2025		95,000,000	5.55	\$95,000,000	\$95,437,842	\$437,842
Bank of America N.A. Triparty Repo Overnight Fixed	REPO TRIPARTY OVERNIGHT FIXED	4.86	11/1/2024		1,519,000,000	4.93	\$1,519,000,000	\$1,519,000,000	\$0
Bank of America N.A., Jul 31, 2025	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.17	7/31/2025	11/1/2024	100,000,000	5.24	\$100,000,000	\$100,042,441	\$42,441
Bank of Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	5.50	6/10/2025		100,000,000	5.52	\$100,000,000	\$100,516,794	\$516,794
Bank of Montreal CP4-2	COMMERCIAL PAPER - 4-2		1/27/2025		35,000,000	5.15	\$34,582,489	\$34,603,992	\$21,503
Bank of Montreal CP4-2	COMMERCIAL PAPER - 4-2		5/2/2025		105,000,000	5.56	\$102,197,813	\$102,621,076	\$423,263
Bank of Montreal CP4-2	COMMERCIAL PAPER - 4-2		5/8/2025		25,000,000	5.52	\$24,316,188	\$24,415,806	\$99,619
Bank of Montreal CP4-2	COMMERCIAL PAPER - 4-2		6/24/2025		150,000,000	5.45	\$144,935,833	\$145,669,400	\$733,566
Bank of Montreal, Jan 06, 2025	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.32	1/6/2025	11/1/2024	165,000,000	5.39	\$165,000,000	\$165,111,459	\$111,459
Bank of Montreal, Jan 06, 2025	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.19	1/6/2025	11/1/2024	135,000,000	5.26	\$135,000,000	\$135,058,396	\$58,396
Bank of Montreal, Jan 06, 2025	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.19	1/6/2025	11/1/2024	175,000,000	5.26	\$175,000,000	\$175,076,393	\$76,393
Bank of Montreal, Mar 07, 2025	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.11	3/7/2025	11/1/2024	100,000,000	5.18	\$100,000,000	\$100,036,052	\$36,052
Bank of Montreal, Mar 12, 2025	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.11	3/12/2025	11/1/2024	200,000,000	5.18	\$200,000,000	\$200,082,338	\$82,338

See notes at end of table.

INVENTORY OF HOLDINGS FOR OCTOBER 31, 2024

Security Name	Security Classification	Cpn	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
Bank of Nova Scotia, Toronto, Jan 03, 2025	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.19	1/3/2025	11/1/2024	170,000,000	5.26	\$170,000,000	\$170,075,349	\$75,349
Barton Capital S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		11/7/2024		50,000,000	5.23	\$49,950,417	\$49,952,945	\$2,528
Barton Capital S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		11/21/2024		50,000,000	4.84	\$49,861,458	\$49,859,038	-\$2,421
Bedford Row Funding Corp., Dec 12, 2024	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	5.04	12/12/2024	11/1/2024	100,000,000	5.11	\$100,000,000	\$100,011,557	\$11,557
Bedford Row Funding Corp., Jan 08, 2025	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	5.04	1/8/2025	11/1/2024	50,000,000	5.11	\$50,000,000	\$50,008,389	\$8,389
Bedford Row Funding Corp., Jan 16, 2025	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	5.04	1/16/2025	11/1/2024	75,000,000	5.11	\$75,000,000	\$75,006,106	\$6,106
Bennington Stark Capital Co., LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		11/4/2024		30,000,000	4.94	\$29,983,833	\$29,983,862	\$28
BofA Securities, Inc. CP4-2	COMMERCIAL PAPER - 4-2		4/2/2025		100,000,000	4.58	\$98,130,000	\$98,046,275	-\$83,725
BofA Securities, Inc. CP4-2	COMMERCIAL PAPER - 4-2		4/4/2025		15,000,000	4.66	\$14,710,667	\$14,703,240	-\$7,427
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	4.17	10/1/2025		256,000,000	4.20	\$256,000,000	\$255,194,678	-\$805,322
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	4.46	10/8/2025		150,000,000	4.48	\$150,000,000	\$149,917,718	-\$82,283
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	5.53	4/10/2025		150,000,000	5.55	\$150,000,000	\$150,554,654	\$554,654
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	5.55	4/17/2025		15,000,000	5.57	\$15,000,000	\$15,058,837	\$58,837
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	5.50	5/23/2025		100,000,000	5.52	\$100,000,000	\$100,461,683	\$461,683
Canadian Imperial Bank of Commerce CP4-2	COMMERCIAL PAPER - 4-2		2/4/2025		50,000,000	5.20	\$49,344,000	\$49,388,694	\$44,694
Canadian Imperial Bank of Commerce CP4-2	COMMERCIAL PAPER - 4-2		5/22/2025		200,000,000	5.52	\$194,124,842	\$195,005,222	\$880,380
Canadian Imperial Bank of Commerce, Jan 03, 2025	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.32	1/3/2025	11/1/2024	110,000,000	5.39	\$110,000,000	\$110,086,942	\$86,942
Chariot Funding LLC, Jun 04, 2025	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.12	6/4/2025	11/1/2024	135,000,000	5.19	\$135,000,000	\$135,008,039	\$8,039
Chariot Funding LLC, Jun 17, 2025	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.12	6/17/2025	11/1/2024	83,000,000	5.19	\$83,000,000	\$82,999,729	-\$271
Chariot Funding LLC, Mar 04, 2025	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.14	3/4/2025	11/1/2024	125,000,000	5.21	\$125,000,000	\$125,042,383	\$42,383
Chariot Funding LLC, Mar 14, 2025	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.14	3/14/2025	11/1/2024	35,000,000	5.21	\$35,000,000	\$35,007,735	\$7,735
Chariot Funding LLC, Mar 20, 2025	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.10	3/20/2025	11/1/2024	50,000,000	5.17	\$50,000,000	\$50,003,789	\$3,789
Chariot Funding LLC, Mar 24, 2025	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.14	3/24/2025	11/1/2024	130,000,000	5.21	\$130,000,000	\$130,047,434	\$47,434
Chesham Finance LLC Series III CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		11/1/2024		150,000,000	4.93	\$149,979,833	\$149,979,869	\$35
Chesham Finance LLC Series III CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		11/8/2024		150,000,000	4.93	\$149,858,833	\$149,858,832	-\$1
Chesham Finance LLC Series IV CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		11/6/2024		200,000,000	4.93	\$199,838,667	\$199,838,714	\$47
Citibank N.A., New York, Jan 10, 2025	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.20	1/10/2025	11/1/2024	220,000,000	5.27	\$220,000,000	\$220,104,403	\$104,403
City Furniture, Inc., Aug 01, 2044	VARIABLE RATE DEMAND NOTE	4.80	8/1/2044	11/7/2024	77,000,000	4.80	\$77,000,000	\$77,000,000	\$0
Collateralized Commercial Paper FLEX Co., LLC, Mar 05, 2025	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.09	3/5/2025	11/1/2024	115,000,000	5.16	\$115,000,000	\$115,024,858	\$24,858
Collateralized Commercial Paper FLEX Co., LLC, Mar 10, 2025	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.09	3/10/2025	11/1/2024	150,000,000	5.16	\$150,000,000	\$150,021,029	\$21,029
Collateralized Commercial Paper FLEX Co., LLC, Mar 10, 2025	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.09	3/10/2025	11/1/2024	75,000,000	5.16	\$75,000,000	\$75,015,074	\$15,074
Collateralized Commercial Paper FLEX Co., LLC, Mar 24, 2025	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.09	3/24/2025	11/1/2024	70,000,000	5.16	\$70,000,000	\$70,010,864	\$10,864
Collateralized Commercial Paper V Co. LLC, Apr 01, 2025	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.09	4/1/2025	11/1/2024	100,000,000	5.16	\$100,000,000	\$100,012,673	\$12,673
Collateralized Commercial Paper V Co. LLC, Mar 20, 2025	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.09	3/20/2025	11/1/2024	45,000,000	5.16	\$45,000,000	\$45,006,775	\$6,775

See notes at end of table.

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Security Name	Security Classification	Cpn	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
Collateralized Commercial Paper V Co. LLC, Mar 25, 2025	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.09	3/25/2025	11/1/2024	50,000,000	5.16	\$50,000,000	\$50,005,892	\$5,892
Cooperatieve Rabobank UA TD	TIME DEPOSIT	4.83	11/5/2024		535,000,000	4.91	\$535,000,000	\$535,000,000	\$0
Cooperatieve Rabobank UA TD	TIME DEPOSIT	4.83	11/6/2024		700,000,000	4.91	\$700,000,000	\$700,000,000	\$0
Credit Agricole Corporate and Investment Bank, Nov 08, 2024	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.06	11/8/2024	11/1/2024	30,000,000	5.03	\$30,000,643	\$30,001,235	\$592
DNB Bank ASA CP4-2	COMMERCIAL PAPER - 4-2		12/9/2024		150,000,000	5.15	\$149,187,500	\$149,249,153	\$61,653
DNB Bank ASA CP4-2	COMMERCIAL PAPER - 4-2		4/10/2025		25,000,000	4.75	\$24,489,608	\$24,496,189	\$6,582
Dino P.Kanelos Irrevocable Trust, Sep 01, 2041	VARIABLE RATE DEMAND NOTE	4.95	9/1/2041	11/7/2024	4,515,000	4.95	\$4,515,000	\$4,515,000	\$0
Dreyfus Government Cash Management Fund	OVERNIGHT MUTUAL FUND	4.75	11/1/2024		6,893,039	4.83	\$6,893,039	\$6,893,039	\$0
EDMC Group, Inc., (Series 2024-2) , Dec 01, 2054	VARIABLE RATE DEMAND NOTE	4.87	12/1/2054	11/7/2024	30,000,000	4.94	\$30,000,000	\$30,000,000	\$0
Enterprise Fleet Financing, LLC 2024-3,A1, 5.493%, 07/21/2025	ASSET BACKED NOTE	5.49	7/21/2025		9,764,079	5.49	\$9,764,079	\$9,788,060	\$23,981
Fairway Finance Co. LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		11/14/2024		15,000,000	4.95	\$14,971,708	\$14,971,881	\$173
Fairway Finance Co. LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/28/2025		36,600,000	4.54	\$35,942,461	\$35,910,411	-\$32,049
Fairway Finance Co. LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		5/1/2025		30,000,000	4.72	\$29,312,950	\$29,307,257	-\$5,693
Falcon Asset Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/28/2025		50,000,000	4.83	\$49,419,028	\$49,422,530	\$3,502
Falcon Asset Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/30/2025		100,000,000	4.89	\$98,801,833	\$98,819,983	\$18,150
Gotham Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/27/2025		120,000,000	4.84	\$118,621,333	\$118,629,156	\$7,823
GreatAmerica Leasing Receivables 2024-1, A1, 5.55%, 02/18/2025	ASSET BACKED NOTE	5.55	2/18/2025		3,482,030	5.55	\$3,482,030	\$3,483,386	\$1,356
HSBC Securities (USA), Inc. Repo Tri Party Overnight Fixed	REPO TRIPARTY OVERNIGHT FIXED	4.86	11/1/2024		100,000,000	4.93	\$100,000,000	\$100,000,000	\$0
HW Hellman Building, LP, Mar 01, 2062	VARIABLE RATE DEMAND NOTE	4.90	3/1/2062	11/7/2024	50,000,000	4.90	\$50,000,000	\$50,000,000	\$0
Jupiter Securitization Co. LLC, Jul 08, 2025	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.14	7/8/2025	11/1/2024	75,000,000	5.21	\$75,000,000	\$74,998,028	-\$1,973
Jupiter Securitization Co. LLC, Jun 04, 2025	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.12	6/4/2025	11/1/2024	55,000,000	5.19	\$55,000,000	\$55,003,749	\$3,749
Jupiter Securitization Co. LLC, Mar 10, 2025	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.10	3/10/2025	11/1/2024	38,000,000	5.17	\$38,000,000	\$38,006,270	\$6,270
Jupiter Securitization Co. LLC, Mar 11, 2025	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.14	3/11/2025	11/1/2024	60,000,000	5.21	\$60,000,000	\$60,018,421	\$18,421
Jupiter Securitization Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		11/6/2024		46,000,000	4.97	\$45,962,663	\$45,962,904	\$241
Jupiter Securitization Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		11/25/2024		86,000,000	4.92	\$85,713,333	\$85,713,764	\$431
Jupiter Securitization Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		12/2/2024		100,000,000	4.87	\$99,576,000	\$99,575,467	-\$533
LMA-Americas LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		11/21/2024		25,000,000	5.36	\$24,924,167	\$24,929,811	\$5,644
LMA-Americas LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/17/2025		25,900,000	4.87	\$25,634,568	\$25,636,813	\$2,245
LMA-Americas LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/30/2025		50,000,000	4.84	\$49,405,972	\$49,409,992	\$4,019
LMA-Americas LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/4/2025		30,500,000	4.83	\$30,118,547	\$30,121,052	\$2,505
La Fayette Asset Securitization LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		12/12/2024		40,000,000	5.17	\$39,765,733	\$39,778,053	\$12,320
La Fayette Asset Securitization LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		12/12/2024		100,000,000	5.17	\$99,414,333	\$99,445,133	\$30,800
Longship Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		11/5/2024		12,000,000	4.93	\$11,991,933	\$11,991,960	\$26
Longship Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/10/2025		100,000,000	4.81	\$98,676,833	\$98,687,487	\$10,654
Longship Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/14/2025		200,000,000	4.79	\$197,261,667	\$197,276,310	\$14,643
MUFG Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	4.75	1/29/2025		100,000,000	4.83	\$100,000,000	\$100,005,412	\$5,412
MUFG Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	4.85	11/1/2024		100,000,000	4.93	\$100,000,000	\$99,999,989	-\$11
MUFG Bank Ltd. CP	COMMERCIAL PAPER		11/1/2024		250,000,000	5.50	\$249,962,986	\$249,966,395	\$3,409
MUFG Bank Ltd. CP	COMMERCIAL PAPER		11/8/2024		25,000,000	5.25	\$24,971,556	\$24,973,190	\$1,635
MUFG Bank Ltd. CP	COMMERCIAL PAPER		11/15/2024		50,000,000	5.25	\$49,893,542	\$49,900,813	\$7,271
MUFG Bank Ltd. CP	COMMERCIAL PAPER		12/9/2024		150,000,000	5.30	\$149,165,563	\$149,245,512	\$79,949

See notes at end of table.

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Manhattan Asset Funding Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		12/12/2024		65,948,000	5.16	\$65,562,534	\$65,582,076	\$19,542
Matchpoint Finance plc CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		11/1/2024		60,000,000	4.92	\$59,991,933	\$59,991,919	-\$14
Mizuho Bank Ltd., Canada Branch TD	TIME DEPOSIT	4.84	11/1/2024		1,000,000,000	4.92	\$1,000,000,000	\$1,000,000,000	\$0
Mizuho Securities USA, Inc. - REPO TRIPARTY OVERNIGHT FIXED	REPO TRIPARTY OVERNIGHT FIXED	4.86	11/1/2024		150,000,000	4.93	\$150,000,000	\$150,000,000	\$0
NRW/Bank CP4-2	COMMERCIAL PAPER - 4-2		4/25/2025		200,000,000	4.43	\$195,839,556	\$195,566,104	-\$273,452
National Australia Bank Ltd., Melbourne CP4-2	COMMERCIAL PAPER - 4-2		2/10/2025		50,000,000	5.16	\$49,307,250	\$49,341,534	\$34,284
National Australia Bank Ltd., Melbourne, Dec 09, 2024	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.26	12/9/2024	11/1/2024	100,000,000	5.33	\$100,000,000	\$100,038,241	\$38,241
National Bank of Canada, Montreal CP4-2	COMMERCIAL PAPER - 4-2		1/22/2025		30,000,000	5.10	\$29,665,925	\$29,677,845	\$11,920
National Bank of Canada, Montreal CP4-2	COMMERCIAL PAPER - 4-2		1/27/2025		120,000,000	5.10	\$118,583,200	\$118,633,262	\$50,062
National Bank of Canada, Montreal CP4-2	COMMERCIAL PAPER - 4-2		1/31/2025		115,000,000	5.08	\$113,586,394	\$113,631,340	\$44,946
National Bank of Canada, Montreal CP4-2	COMMERCIAL PAPER - 4-2		2/5/2025		65,000,000	5.19	\$64,140,068	\$64,185,651	\$45,583
National Bank of Canada, Montreal CP4-2	COMMERCIAL PAPER - 4-2		3/18/2025		150,000,000	5.41	\$147,061,750	\$147,361,901	\$300,151
National Bank of Canada, Montreal CP4-2	COMMERCIAL PAPER - 4-2		5/28/2025		90,000,000	5.56	\$87,256,875	\$87,649,569	\$392,694
National Bank of Canada, Montreal CP4-2	COMMERCIAL PAPER - 4-2		2/3/2025		90,000,000	5.19	\$88,833,875	\$88,899,742	\$65,867
National Bank of Canada, Montreal, Jan 16, 2025	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.18	1/16/2025	11/1/2024	200,000,000	5.25	\$200,000,000	\$200,108,798	\$108,798
National Bank of Canada, Montreal, Jan 17, 2025	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.18	1/17/2025	11/1/2024	100,000,000	5.25	\$100,000,000	\$100,055,096	\$55,096
National Bank of Canada, Montreal, Mar 13, 2025	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.11	3/13/2025	11/1/2024	160,000,000	5.18	\$160,000,000	\$160,075,285	\$75,285
Nordea Bank Abp TD	TIME DEPOSIT	4.83	11/1/2024		500,000,000	4.91	\$500,000,000	\$500,000,000	\$0
Old Line Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/25/2025		25,000,000	4.21	\$24,081,542	\$23,997,753	-\$83,788
Old Line Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		10/20/2025		75,000,000	4.54	\$71,814,000	\$71,778,473	-\$35,527
Old Line Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		10/28/2025		50,000,000	4.53	\$47,856,972	\$47,856,972	-\$0
Old Line Funding, LLC, Apr 21, 2025	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.11	4/21/2025	11/1/2024	50,000,000	5.18	\$50,000,000	\$50,016,408	\$16,408
Old Line Funding, LLC, Apr 28, 2025	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.11	4/28/2025	11/1/2024	100,000,000	5.18	\$100,000,000	\$100,034,389	\$34,389
Old Line Funding, LLC, Jan 09, 2025	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.07	1/9/2025	11/1/2024	50,000,000	5.14	\$50,000,000	\$50,012,679	\$12,679
Old Line Funding, LLC, Mar 05, 2025	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.07	3/5/2025	11/1/2024	90,000,000	5.14	\$90,000,000	\$89,985,688	-\$14,312
Old Line Funding, LLC, May 01, 2025	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.06	5/1/2025	11/1/2024	75,000,000	5.13	\$75,000,000	\$75,007,592	\$7,592
Overbaugh Family (2016) Survivorship Trust, Apr 01, 2042	VARIABLE RATE DEMAND NOTE	4.95	4/1/2042	11/7/2024	7,015,000	4.95	\$7,015,000	\$7,015,000	\$0
Paradelle Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/21/2025		60,000,000	5.13	\$59,073,400	\$59,130,264	\$56,864
Paradelle Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		10/30/2025		20,000,000	4.56	\$19,122,356	\$19,116,081	-\$6,275
Pennsylvania State Higher Education Assistance Agency, (Taxable Series A), 06/01/2054	MUNICIPAL VARIABLE RATE DEMAND NOTE	4.85	6/1/2054	11/7/2024	36,995,000	4.85	\$36,995,000	\$36,995,000	\$0
Ridgefield Funding Company, LLC Series A CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		11/4/2024		29,507,000	5.42	\$29,489,755	\$29,491,146	\$1,391
Ridgefield Funding Company, LLC Series A CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		11/8/2024		55,000,000	5.38	\$54,936,200	\$54,940,877	\$4,677
Ridgefield Funding Company, LLC Series A CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		11/22/2024		100,000,000	5.38	\$99,681,000	\$99,706,640	\$25,640
Ridgefield Funding Company, LLC Series A CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		12/16/2024		15,000,000	5.18	\$14,903,592	\$14,908,997	\$5,405
Royal Bank of Canada CP4-2	COMMERCIAL PAPER - 4-2		10/9/2025		150,000,000	4.54	\$143,826,000	\$143,843,885	\$17,885
Royal Bank of Canada, Jul 09, 2025	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.16	7/9/2025	11/1/2024	200,000,000	5.23	\$200,000,000	\$200,134,622	\$134,622
Scheel Investments, LLC, Sep 01, 2041	VARIABLE RATE DEMAND NOTE	4.95	9/1/2041	11/7/2024	6,720,000	4.95	\$6,720,000	\$6,720,000	\$0
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		11/8/2024		50,000,000	4.94	\$49,946,333	\$49,946,238	-\$96
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		11/22/2024		50,000,000	5.35	\$49,841,417	\$49,853,014	\$11,597

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Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		12/9/2024		135,000,000	4.87	\$134,305,312	\$134,302,095	-\$3,218
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		12/9/2024		125,000,000	4.88	\$124,356,771	\$124,353,791	-\$2,980
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		12/12/2024		280,000,000	5.15	\$278,366,667	\$278,443,108	\$76,441
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		12/17/2024		50,000,000	4.88	\$49,689,278	\$49,689,452	\$174
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/4/2025		60,000,000	4.80	\$59,254,400	\$59,252,928	-\$1,472
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/10/2025		100,000,000	4.81	\$98,679,667	\$98,680,120	\$453
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/21/2025		50,000,000	4.83	\$49,267,069	\$49,272,081	\$5,012
Sheffield Receivables Company LLC, Dec 13, 2024	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	5.01	12/13/2024	11/1/2024	105,000,000	5.08	\$105,000,000	\$105,016,126	\$16,126
Starbird Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		11/1/2024		205,500,000	4.92	\$205,472,372	\$205,472,420	\$48
Starbird Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		11/14/2024		30,000,000	4.93	\$29,943,533	\$29,943,748	\$214
Starbird Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		12/9/2024		30,000,000	5.18	\$29,836,525	\$29,845,235	\$8,710
Sumitomo Mitsui Trust Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	4.73	2/3/2025		130,000,000	4.81	\$130,000,000	\$129,999,801	-\$199
Sumitomo Mitsui Trust Bank Ltd. ECD(USD)	EURO CERTIFICATE OF DEPOSIT	0.00	1/31/2025		100,000,000	4.88	\$98,788,198	\$98,792,288	\$4,090
Sumitomo Mitsui Trust Bank Ltd. ECD(USD)	EURO CERTIFICATE OF DEPOSIT	4.78	1/6/2025		150,000,000	4.86	\$150,000,000	\$149,993,010	-\$6,990
Sumitomo Mitsui Trust Bank Ltd. ECD(USD)	EURO CERTIFICATE OF DEPOSIT	5.10	12/13/2024		100,000,000	5.19	\$100,000,000	\$100,000,000	\$0
Sumitomo Mitsui Trust Bank Ltd., Nov 01, 2024	VARIABLE RATE CERTIFICATE OF DEPOSIT	4.96	11/1/2024	11/1/2024	100,000,000	5.03	\$100,000,000	\$100,000,169	\$169
Sumitomo Mitsui Trust Bank Ltd., Nov 06, 2024	VARIABLE RATE CERTIFICATE OF DEPOSIT	4.96	11/6/2024	11/1/2024	95,000,000	5.03	\$95,000,000	\$95,000,866	\$866
Sumitomo Mitsui Trust Bank Ltd., Nov 12, 2024	VARIABLE RATE CERTIFICATE OF DEPOSIT	4.96	11/12/2024	11/1/2024	90,000,000	5.03	\$90,000,000	\$90,001,736	\$1,736
Svenska Handelsbanken, Stockholm CP4-2	COMMERCIAL PAPER - 4-2		4/2/2025		50,000,000	4.54	\$49,071,375	\$49,056,075	-\$15,300
Taxable Tender Option Bond Trust 2021-MIZ9064TX, (Series 2021-MIZ-9064TX), 11/01/2056	MUNICIPAL VARIABLE RATE DEMAND NOTE	5.07	11/1/2056	11/7/2024	13,000,000	5.07	\$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	5.07	2/1/2027	11/7/2024	10,300,000	5.07	\$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	5.07	12/1/2059	11/7/2024	3,200,000	5.07	\$3,200,000	\$3,200,000	\$0
Texas State, Veterans Bonds (Taxable Series 2023A), 12/01/2054	MUNICIPAL VARIABLE RATE DEMAND NOTE	4.88	12/1/2054	11/6/2024	17,920,000	4.88	\$17,920,000	\$17,920,000	\$0
The Greathouse 2021 Children's Trust, Dec 01, 2046	VARIABLE RATE DEMAND NOTE	4.95	12/1/2046	11/7/2024	13,625,000	4.95	\$13,625,000	\$13,625,000	\$0
Thunder Bay Funding, LLC, Apr 14, 2025	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.07	4/14/2025	11/1/2024	100,000,000	5.14	\$100,000,000	\$100,008,853	\$8,853
Thunder Bay Funding, LLC, Apr 17, 2025	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.06	4/17/2025	11/1/2024	50,000,000	5.13	\$50,000,000	\$50,002,194	\$2,194
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	5.15	2/12/2025		100,000,000	5.17	\$100,000,000	\$100,078,833	\$78,833
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	4.55	10/22/2025		10,000,000	4.57	\$10,000,000	\$10,001,137	\$1,137
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	5.40	3/28/2025		95,000,000	5.42	\$95,000,000	\$95,236,822	\$236,822
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	5.53	5/28/2025		15,000,000	5.55	\$15,000,000	\$15,070,093	\$70,093
Toronto Dominion Bank CP4-2	COMMERCIAL PAPER - 4-2		2/21/2025		150,000,000	5.32	\$147,631,708	\$147,836,867	\$205,158
Toronto Dominion Bank CP4-2	COMMERCIAL PAPER - 4-2		2/24/2025		25,000,000	5.08	\$24,607,694	\$24,630,744	\$23,050
Toronto Dominion Bank CP4-2	COMMERCIAL PAPER - 4-2		3/20/2025		50,000,000	4.64	\$49,132,778	\$49,116,185	-\$16,593

See notes at end of table.

INVENTORY OF HOLDINGS FOR OCTOBER 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 CP4-2	COMMERCIAL PAPER - 4-2		4/2/2025		100,000,000	5.44	\$97,815,500	\$98,075,048	\$259,548
Toronto Dominion Bank CP4-2	COMMERCIAL PAPER - 4-2		5/28/2025		40,000,000	5.55	\$38,783,156	\$38,963,112	\$179,957
Toronto Dominion Bank CP4-2	COMMERCIAL PAPER - 4-2		7/1/2025		125,000,000	5.44	\$120,658,906	\$121,264,044	\$605,137
Toronto Dominion Bank CP4-2	COMMERCIAL PAPER - 4-2		7/3/2025		200,000,000	5.44	\$193,003,889	\$193,976,176	\$972,287
Toronto Dominion Bank, Jan 16, 2025	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.17	1/16/2025	11/1/2024	235,000,000	5.24	\$235,000,000	\$235,129,116	\$129,116
TotalEnergies Capital S.A. CP4-2	COMMERCIAL PAPER - 4-2		11/25/2024		10,000,000	4.87	\$9,966,875	\$9,967,041	\$166
Toyota Credit Canada Inc. CP	COMMERCIAL PAPER		7/23/2025		50,000,000	4.71	\$48,343,750	\$48,349,885	\$6,135
Toyota Credit De Puerto Rico Corp. CP	COMMERCIAL PAPER		1/13/2025		50,000,000	5.50	\$49,458,361	\$49,511,874	\$53,513
Toyota Credit De Puerto Rico Corp. CP	COMMERCIAL PAPER		2/14/2025		75,000,000	5.61	\$73,822,958	\$73,969,739	\$146,781
Toyota Finance Australia Ltd. CP	COMMERCIAL PAPER		2/5/2025		50,000,000	5.26	\$49,319,653	\$49,373,452	\$53,799
Toyota Motor Credit Corp. CP	COMMERCIAL PAPER		4/24/2025		100,000,000	4.73	\$97,788,194	\$97,799,537	\$11,343
Toyota Motor Credit Corp., Apr 14, 2025	VARIABLE MEDIUM TERM NOTE	5.17	4/14/2025	11/1/2024	110,000,000	5.24	\$110,000,000	\$110,050,774	\$50,774
Toyota Motor Credit Corp., Dec 09, 2024	VARIABLE MEDIUM TERM NOTE	5.32	12/9/2024	11/1/2024	95,000,000	5.39	\$95,000,000	\$95,026,155	\$26,155
Toyota Motor Credit Corp., Sep 17, 2025	VARIABLE MEDIUM TERM NOTE	5.17	9/17/2025	11/1/2024	150,000,000	5.24	\$150,000,000	\$149,974,874	-\$25,127
Truist Bank CD	CERTIFICATE OF DEPOSIT	4.84	11/5/2024		370,000,000	4.92	\$370,000,000	\$370,000,337	\$337
Truist Bank CD	CERTIFICATE OF DEPOSIT	4.84	11/6/2024		298,000,000	4.92	\$298,000,000	\$298,000,435	\$435
UnitedHealth Group, Inc. CP4-2	COMMERCIAL PAPER - 4-2		12/2/2024		152,000,000	5.66	\$151,270,400	\$151,362,816	\$92,416
Victory Receivables Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		11/5/2024		85,000,000	5.39	\$84,938,257	\$84,942,894	\$4,638
Wells Fargo Bank, N.A. CD	CERTIFICATE OF DEPOSIT	5.15	2/13/2025		200,000,000	5.17	\$200,000,000	\$200,187,842	\$187,842
Wells Fargo Bank, N.A. CD	CERTIFICATE OF DEPOSIT	5.21	2/14/2025		10,000,000	5.23	\$10,000,000	\$10,011,324	\$11,324
Wells Fargo Bank, N.A., Nov 07, 2024	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.41	11/7/2024	11/1/2024	100,000,000	5.49	\$100,000,000	\$100,009,786	\$9,786
Wells Fargo Bank, N.A., Nov 13, 2024	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.41	11/13/2024	11/1/2024	50,000,000	5.49	\$50,000,000	\$50,009,147	\$9,147
Westlake Automobile Receivables Trust 2024-2, A1, 5.67%, 06/16/2025	ASSET BACKED NOTE	5.67	6/16/2025		33,188,536	5.67	\$33,188,536	\$33,213,716	\$25,180
Westlake Automobile Receivables Trust 2024-3, A1, 4.919%, 10/15/2025	ASSET BACKED NOTE	4.92	10/15/2025		30,000,000	0.00	\$30,000,000	\$30,006,858	\$6,858
Westpac Banking Corp. Ltd., Sydney CP4-2	COMMERCIAL PAPER - 4-2		2/7/2025		100,000,000	5.17	\$98,652,500	\$98,717,180	\$64,680
Westpac Banking Corp. Ltd., Sydney CP4-2	COMMERCIAL PAPER - 4-2		9/26/2025		75,000,000	4.19	\$72,250,000	\$72,023,125	-\$226,875
Westpac Banking Corp. Ltd., Sydney CP4-2	COMMERCIAL PAPER - 4-2		9/29/2025		100,000,000	4.25	\$96,253,750	\$95,995,305	-\$258,445
Wylie Bice Life Insurance Trust, Aug 01, 2046	VARIABLE RATE DEMAND NOTE	4.95	8/1/2046	11/7/2024	7,625,000	4.95	\$7,625,000	\$7,625,000	\$0
Total Value of Assets					24,737,411,541		\$24,626,720,082	\$24,636,028,223	\$9,308,141

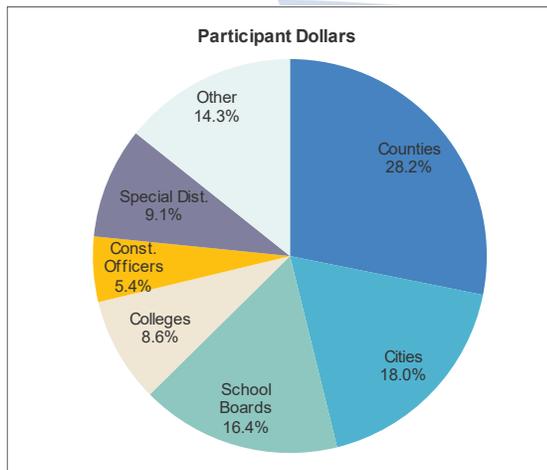
Notes: The data included in this report is unaudited. Amounts above are the value of investments. Income accruals, payables and uninvested cash are not included. Amortizations/accretions are reported with a one-day lag in the above valuations.

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.

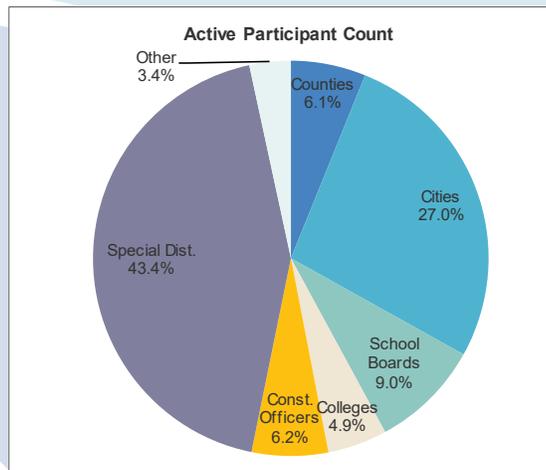
² Amortized cost is calculated using a straight line method.

PARTICIPANT CONCENTRATION DATA - AS OF OCTOBER 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	8.6%	4.9%
Top 10	38.2%	1.2%	Top 10	7.7%	1.2%
\$100 million or more	71.3%	6.9%	\$100 million or more	6.3%	0.5%
\$10 million up to \$100 million	25.6%	21.0%	\$10 million up to \$100 million	2.1%	1.7%
\$1 million up to \$10 million	2.7%	20.2%	\$1 million up to \$10 million	0.2%	0.9%
Under \$1 million	0.3%	51.9%	Under \$1 million	0.01%	1.7%
Counties	28.2%	6.1%	Constitutional Officers	5.4%	6.2%
Top 10	23.6%	1.2%	Top 10	4.9%	1.2%
\$100 million or more	25.5%	1.7%	\$100 million or more	4.1%	0.1%
\$10 million up to \$100 million	2.4%	1.6%	\$10 million up to \$100 million	1.0%	1.0%
\$1 million up to \$10 million	0.2%	1.2%	\$1 million up to \$10 million	0.3%	1.7%
Under \$1 million	0.0%	1.5%	Under \$1 million	0.0%	3.4%
Municipalities	18.0%	27.0%	Special Districts	9.1%	43.4%
Top 10	5.9%	1.2%	Top 10	5.7%	1.2%
\$100 million or more	5.5%	1.1%	\$100 million or more	5.0%	1.0%
\$10 million up to \$100 million	11.5%	9.5%	\$10 million up to \$100 million	3.1%	3.2%
\$1 million up to \$10 million	0.8%	5.9%	\$1 million up to \$10 million	0.8%	7.7%
Under \$1 million	0.1%	10.5%	Under \$1 million	0.2%	31.5%
School Boards	16.4%	9.0%	Other	14.3%	3.4%
Top 10	10.9%	1.2%	Top 10	11.8%	1.2%
\$100 million or more	11.3%	1.4%	\$100 million or more	13.5%	1.0%
\$10 million up to \$100 million	4.9%	3.5%	\$10 million up to \$100 million	0.5%	0.4%
\$1 million up to \$10 million	0.2%	1.6%	\$1 million up to \$10 million	0.2%	1.1%
Under \$1 million	0.0%	2.5%	Under \$1 million	0.0%	0.9%



Total Fund Value: \$24,492,596,297



Total Active Participant Count: 801

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

COMPLIANCE WITH INVESTMENT POLICY FOR OCTOBER 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 OCTOBER 2024

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
Buys								
ANGLESEA FUNDING LLCPABS4	10/17/24	10/09/24	10/10/24	50,000,000	49,952,944	0	49,952,944	0
ANGLESEA FUNDING LLCPABS4	10/17/24	10/09/24	10/10/24	50,000,000	49,952,944	0	49,952,944	0
ANGLESEA FUNDING LLCPABS4	10/17/24	10/09/24	10/10/24	15,000,000	14,985,883	0	14,985,883	0
ANGLESEA FUNDING LLCPABS4	10/22/24	10/15/24	10/15/24	30,000,000	29,971,767	0	29,971,767	0
ANGLESEA FUNDING LLCPABS4	10/23/24	10/16/24	10/16/24	50,000,000	49,952,944	0	49,952,944	0
ANGLESEA FUNDING LLCPABS4	10/23/24	10/16/24	10/16/24	16,000,000	15,984,942	0	15,984,942	0
ANGLESEA FUNDING LLCPABS4	10/24/24	10/17/24	10/17/24	50,000,000	49,952,944	0	49,952,944	0
ANGLESEA FUNDING LLCPABS4	10/24/24	10/17/24	10/17/24	50,000,000	49,952,944	0	49,952,944	0
ANGLESEA FUNDING LLCPABS4	10/24/24	10/17/24	10/17/24	15,000,000	14,985,883	0	14,985,883	0
ANGLESEA FUNDING LLCPABS4	10/29/24	10/22/24	10/22/24	30,000,000	29,971,767	0	29,971,767	0
ANGLESEA FUNDING LLCPABS4	10/30/24	10/23/24	10/23/24	50,000,000	49,952,944	0	49,952,944	0
ANGLESEA FUNDING LLCPABS4	10/30/24	10/23/24	10/23/24	25,000,000	24,976,472	0	24,976,472	0
ANGLESEA FUNDING LLCPABS4	10/31/24	10/24/24	10/24/24	50,000,000	49,952,944	0	49,952,944	0
ANGLESEA FUNDING LLCPABS4	10/31/24	10/24/24	10/24/24	50,000,000	49,952,944	0	49,952,944	0
ANGLESEA FUNDING LLCPABS4	10/31/24	10/24/24	10/24/24	15,000,000	14,985,883	0	14,985,883	0
ANGLESEA FUNDING LLCPABS4	11/05/24	10/29/24	10/29/24	50,000,000	49,952,944	0	49,952,944	0
ANGLESEA FUNDING LLCPABS4	11/05/24	10/29/24	10/29/24	50,000,000	49,952,944	0	49,952,944	0
ANGLESEA FUNDING LLCPABS4	11/06/24	10/30/24	10/30/24	25,000,000	24,976,472	0	24,976,472	0
ANGLESEA FUNDING LLCPABS4	11/07/24	10/31/24	10/31/24	50,000,000	49,952,944	0	49,952,944	0
ANGLESEA FUNDING LLCPABS4	11/07/24	10/31/24	10/31/24	50,000,000	49,952,944	0	49,952,944	0
ANGLESEA FUNDING LLCPABS4	11/07/24	10/31/24	10/31/24	15,000,000	14,985,883	0	14,985,883	0
ASCENSION HEALTH ALCP	01/14/25	10/29/24	10/29/24	10,000,000	9,898,403	0	9,898,403	0
ASCENSION HEALTH ALCP	01/28/25	10/29/24	10/29/24	40,000,000	39,519,722	0	39,519,722	0
ATLANTIC ASSET SECUCPABS4	10/15/24	10/11/24	10/11/24	13,000,000	12,993,023	0	12,993,023	0
ATLANTIC ASSET SECUCPABS4	01/10/25	10/07/24	10/07/24	10,000,000	9,874,917	0	9,874,917	0
BOFA SECURITIES, INCP4-2	04/02/25	10/02/24	10/02/24	50,000,000	48,887,778	0	48,887,778	0
BOFA SECURITIES, INCP4-2	04/02/25	10/02/24	10/02/24	50,000,000	48,887,778	0	48,887,778	0
BOFA SECURITIES, INCP4-2	04/04/25	10/04/24	10/04/24	15,000,000	14,660,267	0	14,660,267	0
BARTON CAPITAL S,A,CPABS4	10/09/24	10/08/24	10/08/24	50,000,000	49,993,278	0	49,993,278	0
BARTON CAPITAL S,A,CPABS4	10/09/24	10/08/24	10/08/24	50,000,000	49,993,278	0	49,993,278	0
BARTON CAPITAL S,A,CPABS4	10/09/24	10/08/24	10/08/24	50,000,000	49,993,278	0	49,993,278	0
BARTON CAPITAL S,A,CPABS4	10/09/24	10/08/24	10/08/24	5,000,000	4,999,328	0	4,999,328	0
BARTON CAPITAL S,A,CPABS4	11/21/24	10/28/24	10/28/24	50,000,000	49,841,667	0	49,841,667	0
BENNINGTON STARK CACPABS4	10/15/24	10/07/24	10/07/24	30,000,000	29,967,667	0	29,967,667	0
BENNINGTON STARK CACPABS4	10/21/24	10/15/24	10/15/24	30,000,000	29,975,750	0	29,975,750	0
BENNINGTON STARK CACPABS4	10/28/24	10/21/24	10/21/24	30,000,000	29,971,708	0	29,971,708	0
BENNINGTON STARK CACPABS4	11/04/24	10/28/24	10/28/24	30,000,000	29,971,708	0	29,971,708	0
BENNINGTON STARK CAPITAL CO LLC	11/27/24	10/01/24	10/02/24	50,000,000	50,000,000	0	50,000,000	0
BENNINGTON STARK CAPITAL CO LLC	11/27/24	10/01/24	10/02/24	20,000,000	20,000,000	0	20,000,000	0
BENNINGTON STARK CAPITAL CO LLC	11/27/24	10/01/24	10/02/24	50,000,000	50,000,000	0	50,000,000	0
BENNINGTON STARK CAPITAL CO LLC	11/27/24	10/01/24	10/02/24	50,000,000	50,000,000	0	50,000,000	0
BNG BANK N,V,CP4-2CP4-2	10/28/24	10/21/24	10/21/24	50,000,000	49,953,042	0	49,953,042	0
BNG BANK N,V,CP4-2CP4-2	10/28/24	10/21/24	10/21/24	49,000,000	48,953,981	0	48,953,981	0
CRC FUNDING, LLC CPCPABS4	10/08/24	10/07/24	10/07/24	50,000,000	49,993,278	0	49,993,278	0
CRC FUNDING, LLC CPCPABS4	10/08/24	10/07/24	10/07/24	41,500,000	41,494,421	0	41,494,421	0
CANADIAN IMPERIAL BCDYAN	10/01/25	10/01/24	10/01/24	50,000,000	50,000,000	0	50,000,000	0
CANADIAN IMPERIAL BCDYAN	10/01/25	10/01/24	10/01/24	50,000,000	50,000,000	0	50,000,000	0
CANADIAN IMPERIAL BCDYAN	10/01/25	10/01/24	10/01/24	50,000,000	50,000,000	0	50,000,000	0
CANADIAN IMPERIAL BCDYAN	10/01/25	10/01/24	10/01/24	50,000,000	50,000,000	0	50,000,000	0
CANADIAN IMPERIAL BCDYAN	10/01/25	10/01/24	10/01/24	50,000,000	50,000,000	0	50,000,000	0
CANADIAN IMPERIAL BCDYAN	10/01/25	10/01/24	10/01/24	6,000,000	6,000,000	0	6,000,000	0
CANADIAN IMPERIAL BCDYAN	10/08/25	10/08/24	10/08/24	50,000,000	50,000,000	0	50,000,000	0
CANADIAN IMPERIAL BCDYAN	10/08/25	10/08/24	10/08/24	50,000,000	50,000,000	0	50,000,000	0

TRADING ACTIVITY FOR OCTOBER 2024

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
CANADIAN IMPERIAL BCDYAN	10/08/25	10/08/24	10/08/24	50,000,000	50,000,000	0	50,000,000	0
CHESHAM FINANCE LLCCPABS4	10/11/24	10/04/24	10/04/24	50,000,000	49,952,944	0	49,952,944	0
CHESHAM FINANCE LLCCPABS4	10/11/24	10/04/24	10/04/24	50,000,000	49,952,944	0	49,952,944	0
CHESHAM FINANCE LLCCPABS4	10/11/24	10/04/24	10/04/24	50,000,000	49,952,944	0	49,952,944	0
CHESHAM FINANCE LLCCPABS4	10/18/24	10/10/24	10/11/24	50,000,000	49,952,944	0	49,952,944	0
CHESHAM FINANCE LLCCPABS4	10/18/24	10/10/24	10/11/24	50,000,000	49,952,944	0	49,952,944	0
CHESHAM FINANCE LLCCPABS4	10/18/24	10/10/24	10/11/24	50,000,000	49,952,944	0	49,952,944	0
CHESHAM FINANCE LLCCPABS4	10/25/24	10/18/24	10/18/24	50,000,000	49,952,944	0	49,952,944	0
CHESHAM FINANCE LLCCPABS4	10/25/24	10/18/24	10/18/24	50,000,000	49,952,944	0	49,952,944	0
CHESHAM FINANCE LLCCPABS4	10/25/24	10/18/24	10/18/24	50,000,000	49,952,944	0	49,952,944	0
CHESHAM FINANCE LLCCPABS4	11/01/24	10/25/24	10/25/24	50,000,000	49,952,944	0	49,952,944	0
CHESHAM FINANCE LLCCPABS4	11/01/24	10/25/24	10/25/24	50,000,000	49,952,944	0	49,952,944	0
CHESHAM FINANCE LLCCPABS4	11/01/24	10/25/24	10/25/24	50,000,000	49,952,944	0	49,952,944	0
CHESHAM FINANCE LLCCPABS4	11/08/24	10/31/24	11/01/24	50,000,000	49,952,944	0	49,952,944	0
CHESHAM FINANCE LLCCPABS4	11/08/24	10/31/24	11/01/24	50,000,000	49,952,944	0	49,952,944	0
CHESHAM FINANCE LLCCPABS4	11/08/24	10/31/24	11/01/24	50,000,000	49,952,944	0	49,952,944	0
CHESHAM FINANCE LLCCPABS4	10/10/24	10/02/24	10/03/24	50,000,000	49,952,944	0	49,952,944	0
CHESHAM FINANCE LLCCPABS4	10/10/24	10/02/24	10/03/24	50,000,000	49,952,944	0	49,952,944	0
CHESHAM FINANCE LLCCPABS4	10/10/24	10/02/24	10/03/24	50,000,000	49,952,944	0	49,952,944	0
CHESHAM FINANCE LLCCPABS4	10/16/24	10/09/24	10/10/24	50,000,000	49,959,667	0	49,959,667	0
CHESHAM FINANCE LLCCPABS4	10/16/24	10/09/24	10/10/24	50,000,000	49,959,667	0	49,959,667	0
CHESHAM FINANCE LLCCPABS4	10/16/24	10/09/24	10/10/24	50,000,000	49,959,667	0	49,959,667	0
CHESHAM FINANCE LLCCPABS4	10/23/24	10/15/24	10/16/24	50,000,000	49,952,944	0	49,952,944	0
CHESHAM FINANCE LLCCPABS4	10/23/24	10/15/24	10/16/24	50,000,000	49,952,944	0	49,952,944	0
CHESHAM FINANCE LLCCPABS4	10/23/24	10/15/24	10/16/24	50,000,000	49,952,944	0	49,952,944	0
CHESHAM FINANCE LLCCPABS4	10/23/24	10/15/24	10/16/24	50,000,000	49,952,944	0	49,952,944	0
CHESHAM FINANCE LLCCPABS4	10/30/24	10/23/24	10/23/24	50,000,000	49,952,944	0	49,952,944	0
CHESHAM FINANCE LLCCPABS4	10/30/24	10/23/24	10/23/24	50,000,000	49,952,944	0	49,952,944	0
CHESHAM FINANCE LLCCPABS4	10/30/24	10/23/24	10/23/24	50,000,000	49,952,944	0	49,952,944	0
CHESHAM FINANCE LLCCPABS4	10/30/24	10/23/24	10/23/24	50,000,000	49,952,944	0	49,952,944	0
CHESHAM FINANCE LLCCPABS4	11/06/24	10/29/24	10/30/24	50,000,000	49,952,944	0	49,952,944	0
CHESHAM FINANCE LLCCPABS4	11/06/24	10/29/24	10/30/24	50,000,000	49,952,944	0	49,952,944	0
CHESHAM FINANCE LLCCPABS4	11/06/24	10/29/24	10/30/24	50,000,000	49,952,944	0	49,952,944	0
CHESHAM FINANCE LLCCPABS4	11/06/24	10/29/24	10/30/24	50,000,000	49,952,944	0	49,952,944	0
CIESCO, LLC CPABS4-CPABS4	10/08/24	10/07/24	10/07/24	50,000,000	49,993,278	0	49,993,278	0
CIESCO, LLC CPABS4-CPABS4	10/08/24	10/07/24	10/07/24	4,300,000	4,299,422	0	4,299,422	0
DNB BANK ASA CP4-2CP4-2	04/10/25	10/10/24	10/10/24	25,000,000	24,423,035	0	24,423,035	0
DZ BANK AG DEUTSCHECP4-2	10/25/24	10/18/24	10/18/24	50,000,000	49,953,042	0	49,953,042	0
DZ BANK AG DEUTSCHECP4-2	10/25/24	10/18/24	10/18/24	50,000,000	49,953,042	0	49,953,042	0
DZ BANK AG DEUTSCHECP4-2	10/25/24	10/18/24	10/18/24	50,000,000	49,953,042	0	49,953,042	0
DZ BANK AG DEUTSCHECP4-2	10/25/24	10/18/24	10/18/24	50,000,000	49,953,042	0	49,953,042	0
SUMITOMO MITSUI TRUECD	01/31/25	10/29/24	10/31/24	100,000,000	98,788,198	0	98,788,198	0
FAIRWAY FINANCE CO,CPABS4	11/14/24	10/09/24	10/10/24	15,000,000	14,929,271	0	14,929,271	0
FAIRWAY FINANCE CO,CPABS4	05/01/25	10/07/24	10/07/24	30,000,000	29,222,350	0	29,222,350	0
FALCON ASSET FUNDINCPABS4	01/28/25	10/31/24	10/31/24	50,000,000	49,419,028	0	49,419,028	0
FALCON ASSET FUNDINCPABS4	01/30/25	10/17/24	10/17/24	50,000,000	49,308,750	0	49,308,750	0
FALCON ASSET FUNDINCPABS4	01/30/25	10/17/24	10/17/24	50,000,000	49,308,750	0	49,308,750	0
GLENCOVE FUNDING LLC PABS4	10/24/24	10/17/24	10/17/24	50,000,000	49,952,944	0	49,952,944	0
GLENCOVE FUNDING LLC PABS4	10/24/24	10/17/24	10/17/24	50,000,000	49,952,944	0	49,952,944	0
GLENCOVE FUNDING LLC PABS4	10/24/24	10/17/24	10/17/24	50,000,000	49,952,944	0	49,952,944	0
GLENCOVE FUNDING LLC PABS4	10/24/24	10/17/24	10/17/24	20,000,000	19,981,178	0	19,981,178	0
GLENCOVE FUNDING LLC PABS4	10/31/24	10/24/24	10/24/24	50,000,000	49,952,944	0	49,952,944	0

TRADING ACTIVITY FOR OCTOBER 2024

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
GLENCOVE FUNDING LLC PABS4	10/31/24	10/24/24	10/24/24	50,000,000	49,952,944	0	49,952,944	0
GLENCOVE FUNDING LLC PABS4	10/31/24	10/24/24	10/24/24	50,000,000	49,952,944	0	49,952,944	0
GLENCOVE FUNDING LLC PABS4	10/31/24	10/24/24	10/24/24	16,000,000	15,984,942	0	15,984,942	0
GOTHAM FUNDING CORP CPABS4	10/25/24	10/24/24	10/24/24	50,000,000	49,993,278	0	49,993,278	0
GOTHAM FUNDING CORP CPABS4	10/25/24	10/24/24	10/24/24	6,414,000	6,413,138	0	6,413,138	0
GOTHAM FUNDING CORP CPABS4	10/25/24	10/24/24	10/24/24	50,000,000	49,993,278	0	49,993,278	0
GOTHAM FUNDING CORP CPABS4	01/27/25	10/25/24	10/25/24	50,000,000	49,386,389	0	49,386,389	0
GOTHAM FUNDING CORP CPABS4	01/27/25	10/25/24	10/25/24	50,000,000	49,386,389	0	49,386,389	0
GOTHAM FUNDING CORP CPABS4	01/27/25	10/25/24	10/25/24	20,000,000	19,754,556	0	19,754,556	0
JUPITER SECURITIZATION CO LLC	07/08/25	10/08/24	10/08/24	50,000,000	50,000,000	0	50,000,000	0
JUPITER SECURITIZATION CO LLC	07/08/25	10/08/24	10/08/24	25,000,000	25,000,000	0	25,000,000	0
JUPITER SECURITIZAT CPABS4	11/06/24	10/09/24	10/09/24	46,000,000	45,825,762	0	45,825,762	0
JUPITER SECURITIZAT CPABS4	12/02/24	10/28/24	10/28/24	50,000,000	49,768,125	0	49,768,125	0
JUPITER SECURITIZAT CPABS4	12/02/24	10/28/24	10/28/24	50,000,000	49,768,125	0	49,768,125	0
LA FAYETTE ASSET SEC PABS4	10/17/24	10/16/24	10/16/24	50,000,000	49,993,278	0	49,993,278	0
LA FAYETTE ASSET SEC PABS4	10/21/24	10/18/24	10/18/24	50,000,000	49,979,833	0	49,979,833	0
LA FAYETTE ASSET SEC PABS4	10/21/24	10/18/24	10/18/24	20,000,000	19,991,933	0	19,991,933	0
LMA-AMERICAS LLC CPC PABS4	10/09/24	10/08/24	10/08/24	50,000,000	49,993,278	0	49,993,278	0
LMA-AMERICAS LLC CPC PABS4	10/09/24	10/08/24	10/08/24	50,000,000	49,993,278	0	49,993,278	0
LMA-AMERICAS LLC CPC PABS4	10/09/24	10/08/24	10/08/24	44,000,000	43,994,084	0	43,994,084	0
LMA-AMERICAS LLC CPC PABS4	10/11/24	10/10/24	10/10/24	50,000,000	49,993,278	0	49,993,278	0
LMA-AMERICAS LLC CPC PABS4	10/11/24	10/10/24	10/10/24	25,555,000	25,551,564	0	25,551,564	0
LMA-AMERICAS LLC CPC PABS4	10/15/24	10/11/24	10/11/24	50,000,000	49,973,167	0	49,973,167	0
LMA-AMERICAS LLC CPC PABS4	10/15/24	10/11/24	10/11/24	50,000,000	49,973,167	0	49,973,167	0
LMA-AMERICAS LLC CPC PABS4	10/15/24	10/11/24	10/11/24	50,000,000	49,973,167	0	49,973,167	0
LMA-AMERICAS LLC CPC PABS4	10/15/24	10/11/24	10/11/24	50,000,000	49,973,167	0	49,973,167	0
LMA-AMERICAS LLC CPC PABS4	10/15/24	10/11/24	10/11/24	20,000,000	19,989,267	0	19,989,267	0
LMA-AMERICAS LLC CPC PABS4	10/16/24	10/15/24	10/15/24	50,000,000	49,993,278	0	49,993,278	0
LMA-AMERICAS LLC CPC PABS4	10/16/24	10/15/24	10/15/24	50,000,000	49,993,278	0	49,993,278	0
LMA-AMERICAS LLC CPC PABS4	10/16/24	10/15/24	10/15/24	50,000,000	49,993,278	0	49,993,278	0
LMA-AMERICAS LLC CPC PABS4	10/16/24	10/15/24	10/15/24	50,000,000	49,993,278	0	49,993,278	0
LMA-AMERICAS LLC CPC PABS4	10/16/24	10/15/24	10/15/24	9,900,000	9,898,669	0	9,898,669	0
LMA-AMERICAS LLC CPC PABS4	01/17/25	10/18/24	10/18/24	25,900,000	25,590,330	0	25,590,330	0
LMA-AMERICAS LLC CPC PABS4	01/30/25	10/28/24	10/29/24	50,000,000	49,392,917	0	49,392,917	0
LMA-AMERICAS LLC CPC PABS4	02/04/25	10/31/24	10/31/24	30,500,000	30,118,547	0	30,118,547	0
LONGSHIP FUNDING LLC PABS4	11/05/24	10/29/24	10/29/24	12,000,000	11,988,707	0	11,988,707	0
LONGSHIP FUNDING LLC PABS4	02/10/25	10/28/24	10/28/24	50,000,000	49,318,958	0	49,318,958	0
LONGSHIP FUNDING LLC PABS4	02/10/25	10/28/24	10/28/24	50,000,000	49,318,958	0	49,318,958	0
LONGSHIP FUNDING LLC PABS4	02/14/25	10/30/24	10/30/24	50,000,000	49,308,958	0	49,308,958	0
LONGSHIP FUNDING LLC PABS4	02/14/25	10/30/24	10/30/24	50,000,000	49,308,958	0	49,308,958	0
LONGSHIP FUNDING LLC PABS4	02/14/25	10/30/24	10/30/24	50,000,000	49,308,958	0	49,308,958	0
MUFG BANK LTD, CDYACDYAN	10/18/24	10/11/24	10/11/24	50,000,000	50,000,000	0	50,000,000	0
MUFG BANK LTD, CDYACDYAN	10/18/24	10/11/24	10/11/24	50,000,000	50,000,000	0	50,000,000	0
MUFG BANK LTD, CDYACDYAN	10/25/24	10/18/24	10/18/24	50,000,000	50,000,000	0	50,000,000	0
MUFG BANK LTD, CDYACDYAN	10/25/24	10/18/24	10/18/24	50,000,000	50,000,000	0	50,000,000	0
MUFG BANK LTD, CDYACDYAN	01/29/25	10/18/24	10/18/24	50,000,000	50,000,000	0	50,000,000	0
MUFG BANK LTD, CDYACDYAN	01/29/25	10/18/24	10/18/24	50,000,000	50,000,000	0	50,000,000	0
MUFG BANK LTD, CDYACDYAN	11/01/24	10/25/24	10/25/24	50,000,000	50,000,000	0	50,000,000	0
MUFG BANK LTD, CDYACDYAN	11/01/24	10/25/24	10/25/24	50,000,000	50,000,000	0	50,000,000	0
MATCHPOINT FINANCE CPABS4	10/15/24	10/11/24	10/11/24	50,000,000	49,973,167	0	49,973,167	0
MATCHPOINT FINANCE CPABS4	10/15/24	10/11/24	10/11/24	50,000,000	49,973,167	0	49,973,167	0

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Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
MATCHPOINT FINANCE CPABS4	10/15/24	10/11/24	10/11/24	50,000,000	49,973,167	0	49,973,167	0
MATCHPOINT FINANCE CPABS4	10/15/24	10/11/24	10/11/24	13,527,000	13,519,741	0	13,519,741	0
MATCHPOINT FINANCE CPABS4	10/16/24	10/15/24	10/15/24	50,000,000	49,993,278	0	49,993,278	0
MATCHPOINT FINANCE CPABS4	10/16/24	10/15/24	10/15/24	50,000,000	49,993,278	0	49,993,278	0
MATCHPOINT FINANCE CPABS4	10/16/24	10/15/24	10/15/24	50,000,000	49,993,278	0	49,993,278	0
MATCHPOINT FINANCE CPABS4	10/17/24	10/16/24	10/16/24	50,000,000	49,993,278	0	49,993,278	0
MATCHPOINT FINANCE CPABS4	10/17/24	10/16/24	10/16/24	20,000,000	19,997,311	0	19,997,311	0
MATCHPOINT FINANCE CPABS4	10/17/24	10/16/24	10/16/24	50,000,000	49,993,278	0	49,993,278	0
MATCHPOINT FINANCE CPABS4	10/17/24	10/16/24	10/16/24	50,000,000	49,993,278	0	49,993,278	0
MATCHPOINT FINANCE CPABS4	10/18/24	10/17/24	10/17/24	50,000,000	49,993,278	0	49,993,278	0
MATCHPOINT FINANCE CPABS4	10/18/24	10/17/24	10/17/24	50,000,000	49,993,278	0	49,993,278	0
MATCHPOINT FINANCE CPABS4	10/18/24	10/17/24	10/17/24	28,152,000	28,148,215	0	28,148,215	0
MATCHPOINT FINANCE CPABS4	10/21/24	10/18/24	10/18/24	50,000,000	49,979,833	0	49,979,833	0
MATCHPOINT FINANCE CPABS4	10/21/24	10/18/24	10/18/24	50,000,000	49,979,833	0	49,979,833	0
MATCHPOINT FINANCE CPABS4	10/21/24	10/18/24	10/18/24	50,000,000	49,979,833	0	49,979,833	0
MATCHPOINT FINANCE CPABS4	10/21/24	10/18/24	10/18/24	19,451,000	19,443,155	0	19,443,155	0
MATCHPOINT FINANCE CPABS4	10/29/24	10/22/24	10/22/24	25,000,000	24,976,521	0	24,976,521	0
MATCHPOINT FINANCE CPABS4	10/31/24	10/30/24	10/30/24	50,000,000	49,993,292	0	49,993,292	0
MATCHPOINT FINANCE CPABS4	10/31/24	10/30/24	10/30/24	50,000,000	49,993,292	0	49,993,292	0
MATCHPOINT FINANCE CPABS4	10/31/24	10/30/24	10/30/24	28,946,000	28,942,116	0	28,942,116	0
MATCHPOINT FINANCE CPABS4	11/01/24	10/31/24	10/31/24	50,000,000	49,993,278	0	49,993,278	0
MATCHPOINT FINANCE CPABS4	11/01/24	10/31/24	10/31/24	10,000,000	9,998,656	0	9,998,656	0
NATIONWIDE BUILDING SOCIETY	10/10/24	10/03/24	10/03/24	50,000,000	49,952,896	0	49,952,896	0
NATIONWIDE BUILDINGCP4-2	10/16/24	10/09/24	10/09/24	4,000,000	3,996,243	0	3,996,243	0
OLD LINE FUNDING, LCPABS4	09/25/25	10/03/24	10/03/24	25,000,000	24,003,375	0	24,003,375	0
OLD LINE FUNDING, LCPABS4	10/20/25	10/28/24	10/30/24	25,000,000	23,935,000	0	23,935,000	0
OLD LINE FUNDING, LCPABS4	10/20/25	10/28/24	10/30/24	50,000,000	47,870,000	0	47,870,000	0
OLD LINE FUNDING, LCPABS4	10/28/25	10/31/24	11/04/24	50,000,000	47,856,972	0	47,856,972	0
PARADELLE FUNDING LCPABS4	10/30/25	10/30/24	10/30/24	20,000,000	19,119,944	0	19,119,944	0
RIDGEFIELD FUNDING CPABS4	10/11/24	10/10/24	10/10/24	50,000,000	49,993,278	0	49,993,278	0
RIDGEFIELD FUNDING CPABS4	10/11/24	10/10/24	10/10/24	26,078,000	26,074,494	0	26,074,494	0
ROYAL BANK OF CANADCP4-2	10/09/25	10/10/24	10/10/24	50,000,000	47,816,000	0	47,816,000	0
ROYAL BANK OF CANADCP4-2	10/09/25	10/10/24	10/10/24	50,000,000	47,816,000	0	47,816,000	0
ROYAL BANK OF CANADCP4-2	10/09/25	10/10/24	10/10/24	50,000,000	47,816,000	0	47,816,000	0
SHEFFIELD RECEIVBLCPABS4	12/09/24	10/07/24	10/07/24	50,000,000	49,584,375	0	49,584,375	0
SHEFFIELD RECEIVBLCPABS4	12/09/24	10/07/24	10/07/24	50,000,000	49,584,375	0	49,584,375	0
SHEFFIELD RECEIVBLCPABS4	12/09/24	10/07/24	10/07/24	35,000,000	34,709,063	0	34,709,063	0
SHEFFIELD RECEIVBLCPABS4	12/17/24	10/15/24	10/15/24	50,000,000	49,583,500	0	49,583,500	0
SHEFFIELD RECEIVBLCPABS4	02/04/25	10/30/24	10/30/24	50,000,000	49,372,194	0	49,372,194	0
SHEFFIELD RECEIVBLCPABS4	02/04/25	10/30/24	10/30/24	10,000,000	9,874,439	0	9,874,439	0
SHEFFIELD RECEIVBLCPABS4	02/10/25	10/09/24	10/09/24	50,000,000	49,197,444	0	49,197,444	0
SHEFFIELD RECEIVBLCPABS4	02/10/25	10/09/24	10/09/24	50,000,000	49,197,444	0	49,197,444	0
SHEFFIELD RECEIVBLCPABS4	02/21/25	10/11/24	10/11/24	50,000,000	49,137,347	0	49,137,347	0
STARBIRD FUNDING COCPABS4	10/03/24	10/02/24	10/02/24	50,000,000	49,993,194	0	49,993,194	0
STARBIRD FUNDING COCPABS4	10/03/24	10/02/24	10/02/24	50,000,000	49,993,194	0	49,993,194	0
STARBIRD FUNDING COCPABS4	10/03/24	10/02/24	10/02/24	50,000,000	49,993,194	0	49,993,194	0
STARBIRD FUNDING COCPABS4	10/03/24	10/02/24	10/02/24	50,000,000	49,993,194	0	49,993,194	0
STARBIRD FUNDING COCPABS4	10/03/24	10/02/24	10/02/24	50,000,000	49,993,194	0	49,993,194	0
STARBIRD FUNDING COCPABS4	10/03/24	10/02/24	10/02/24	50,000,000	49,993,194	0	49,993,194	0
STARBIRD FUNDING COCPABS4	10/03/24	10/02/24	10/02/24	50,000,000	49,993,194	0	49,993,194	0
STARBIRD FUNDING COCPABS4	10/03/24	10/02/24	10/02/24	9,500,000	9,498,707	0	9,498,707	0

TRADING ACTIVITY FOR OCTOBER 2024

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
TRUIST BANK CDCD	11/05/24	10/29/24	10/29/24	50,000,000	50,000,000	0	50,000,000	0
TRUIST BANK CDCD	11/05/24	10/29/24	10/29/24	50,000,000	50,000,000	0	50,000,000	0
TRUIST BANK CDCD	11/05/24	10/29/24	10/29/24	50,000,000	50,000,000	0	50,000,000	0
TRUIST BANK CDCD	11/05/24	10/29/24	10/29/24	20,000,000	20,000,000	0	20,000,000	0
TRUIST BANK CDCD	11/06/24	10/30/24	10/30/24	50,000,000	50,000,000	0	50,000,000	0
TRUIST BANK CDCD	11/06/24	10/30/24	10/30/24	50,000,000	50,000,000	0	50,000,000	0
TRUIST BANK CDCD	11/06/24	10/30/24	10/30/24	50,000,000	50,000,000	0	50,000,000	0
TRUIST BANK CDCD	11/06/24	10/30/24	10/30/24	50,000,000	50,000,000	0	50,000,000	0
TRUIST BANK CDCD	11/06/24	10/30/24	10/30/24	50,000,000	50,000,000	0	50,000,000	0
TRUIST BANK CDCD	11/06/24	10/30/24	10/30/24	48,000,000	48,000,000	0	48,000,000	0
UNITEDHEALTH GROUP,CP4-2	10/30/24	10/29/24	10/29/24	50,000,000	49,993,292	0	49,993,292	0
UNITEDHEALTH GROUP,CP4-2	10/30/24	10/29/24	10/29/24	50,000,000	49,993,292	0	49,993,292	0
UNITEDHEALTH GROUP,CP4-2	10/30/24	10/29/24	10/29/24	25,000,000	24,996,646	0	24,996,646	0
UNITEDHEALTH GROUP,CP4-2	10/31/24	10/30/24	10/30/24	50,000,000	49,993,292	0	49,993,292	0
UNITEDHEALTH GROUP,CP4-2	10/31/24	10/30/24	10/30/24	50,000,000	49,993,292	0	49,993,292	0
UNITEDHEALTH GROUP,CP4-2	10/31/24	10/30/24	10/30/24	50,000,000	49,993,292	0	49,993,292	0
UNITEDHEALTH GROUP,CP4-2	10/31/24	10/30/24	10/30/24	50,000,000	49,993,292	0	49,993,292	0
UNITEDHEALTH GROUP,CP4-2	10/31/24	10/30/24	10/30/24	50,000,000	49,993,292	0	49,993,292	0
VICTORY RECEIVABLESCPABS4	10/10/24	10/09/24	10/09/24	50,000,000	49,993,278	0	49,993,278	0
VICTORY RECEIVABLESCPABS4	10/10/24	10/09/24	10/09/24	50,000,000	49,993,278	0	49,993,278	0
VICTORY RECEIVABLESCPABS4	10/16/24	10/09/24	10/09/24	50,000,000	49,952,944	0	49,952,944	0
VICTORY RECEIVABLESCPABS4	10/16/24	10/09/24	10/09/24	15,000,000	14,985,883	0	14,985,883	0
WLAKE 2024-3A A1	10/15/25	10/08/24	10/17/24	30,000,000	30,000,000	0	30,000,000	0
WESTPAC BANKING CORCP4-2	09/26/25	10/03/24	10/03/24	50,000,000	48,011,111	0	48,011,111	0
WESTPAC BANKING CORCP4-2	09/26/25	10/03/24	10/03/24	25,000,000	24,005,556	0	24,005,556	0
WESTPAC BANKING CORCP4-2	09/29/25	10/04/24	10/04/24	50,000,000	47,975,000	0	47,975,000	0
WESTPAC BANKING CORCP4-2	09/29/25	10/04/24	10/04/24	50,000,000	47,975,000	0	47,975,000	0
DREYFUS GOVT CASH MGMT FUND	02/01/27	10/03/24	10/03/24	5,287,455	5,287,455	0	5,287,455	0
DREYFUS GOVT CASH MGMT FUND	02/01/27	10/07/24	10/07/24	11,181,741	11,181,741	0	11,181,741	0
DREYFUS GOVT CASH MGMT FUND	02/01/27	10/09/24	10/09/24	1,775,278	1,775,278	0	1,775,278	0
DREYFUS GOVT CASH MGMT FUND	02/01/27	10/11/24	10/11/24	3,234,876	3,234,876	0	3,234,876	0
DREYFUS GOVT CASH MGMT FUND	02/01/27	10/15/24	10/15/24	9,655,141	9,655,141	0	9,655,141	0
DREYFUS GOVT CASH MGMT FUND	02/01/27	10/17/24	10/17/24	4,566,338	4,566,338	0	4,566,338	0
DREYFUS GOVT CASH MGMT FUND	02/01/27	10/21/24	10/21/24	2,430,046	2,430,046	0	2,430,046	0
DREYFUS GOVT CASH MGMT FUND	02/01/27	10/23/24	10/23/24	1,322,228	1,322,228	0	1,322,228	0
DREYFUS GOVT CASH MGMT FUND	02/01/27	10/25/24	10/25/24	74,782	74,782	0	74,782	0
DREYFUS GOVT CASH MGMT FUND	02/01/27	10/29/24	10/29/24	4,364,012	4,364,012	0	4,364,012	0
DREYFUS GOVT CASH MGMT FUND	02/01/27	10/31/24	10/31/24	6,893,039	6,893,039	0	6,893,039	0
MIZUHO TRIPARTY	10/02/24	10/01/24	10/01/24	1,000,000,000	1,000,000,000	0	1,000,000,000	0
HSBC TRIPARTY	10/02/24	10/01/24	10/01/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	10/02/24	10/01/24	10/01/24	2,102,000,000	2,102,000,000	0	2,102,000,000	0
MIZUHO TRIPARTY	10/03/24	10/02/24	10/02/24	700,000,000	700,000,000	0	700,000,000	0
HSBC TRIPARTY	10/03/24	10/02/24	10/02/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	10/03/24	10/02/24	10/02/24	2,013,000,000	2,013,000,000	0	2,013,000,000	0
MIZUHO TRIPARTY	10/04/24	10/03/24	10/03/24	250,000,000	250,000,000	0	250,000,000	0
HSBC TRIPARTY	10/04/24	10/03/24	10/03/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	10/04/24	10/03/24	10/03/24	2,276,000,000	2,276,000,000	0	2,276,000,000	0
MIZUHO TRIPARTY	10/07/24	10/04/24	10/04/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	10/07/24	10/04/24	10/04/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	10/07/24	10/04/24	10/04/24	2,180,000,000	2,180,000,000	0	2,180,000,000	0
MIZUHO TRIPARTY	10/08/24	10/07/24	10/07/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	10/08/24	10/07/24	10/07/24	100,000,000	100,000,000	0	100,000,000	0

TRADING ACTIVITY FOR OCTOBER 2024

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
BANK OF AMERICA TRIPARTY	10/08/24	10/07/24	10/07/24	1,787,000,000	1,787,000,000	0	1,787,000,000	0
MIZUHO TRIPARTY	10/09/24	10/08/24	10/08/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	10/09/24	10/08/24	10/08/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	10/09/24	10/08/24	10/08/24	2,065,000,000	2,065,000,000	0	2,065,000,000	0
MIZUHO TRIPARTY	10/10/24	10/09/24	10/09/24	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	10/10/24	10/09/24	10/09/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	10/10/24	10/09/24	10/09/24	2,448,000,000	2,448,000,000	0	2,448,000,000	0
MIZUHO TRIPARTY	10/11/24	10/10/24	10/10/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	10/11/24	10/10/24	10/10/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	10/11/24	10/10/24	10/10/24	1,878,000,000	1,878,000,000	0	1,878,000,000	0
MIZUHO TRIPARTY	10/15/24	10/11/24	10/11/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	10/15/24	10/11/24	10/11/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	10/15/24	10/11/24	10/11/24	1,875,000,000	1,875,000,000	0	1,875,000,000	0
MIZUHO TRIPARTY	10/16/24	10/15/24	10/15/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	10/16/24	10/15/24	10/15/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	10/16/24	10/15/24	10/15/24	2,354,000,000	2,354,000,000	0	2,354,000,000	0
MIZUHO TRIPARTY	10/17/24	10/16/24	10/16/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	10/17/24	10/16/24	10/16/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	10/17/24	10/16/24	10/16/24	2,190,000,000	2,190,000,000	0	2,190,000,000	0
MIZUHO TRIPARTY	10/18/24	10/17/24	10/17/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	10/18/24	10/17/24	10/17/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	10/18/24	10/17/24	10/17/24	1,835,000,000	1,835,000,000	0	1,835,000,000	0
MIZUHO TRIPARTY	10/21/24	10/18/24	10/18/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	10/21/24	10/18/24	10/18/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	10/21/24	10/18/24	10/18/24	1,631,000,000	1,631,000,000	0	1,631,000,000	0
MIZUHO TRIPARTY	10/22/24	10/21/24	10/21/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	10/22/24	10/21/24	10/21/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	10/22/24	10/21/24	10/21/24	1,778,000,000	1,778,000,000	0	1,778,000,000	0
MIZUHO TRIPARTY	10/23/24	10/22/24	10/22/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	10/23/24	10/22/24	10/22/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	10/23/24	10/22/24	10/22/24	2,135,000,000	2,135,000,000	0	2,135,000,000	0
MIZUHO TRIPARTY	10/24/24	10/23/24	10/23/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	10/24/24	10/23/24	10/23/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	10/24/24	10/23/24	10/23/24	2,097,000,000	2,097,000,000	0	2,097,000,000	0
MIZUHO TRIPARTY	10/25/24	10/24/24	10/24/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	10/25/24	10/24/24	10/24/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	10/25/24	10/24/24	10/24/24	2,175,000,000	2,175,000,000	0	2,175,000,000	0
MIZUHO TRIPARTY	10/28/24	10/25/24	10/25/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	10/28/24	10/25/24	10/25/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	10/28/24	10/25/24	10/25/24	2,162,000,000	2,162,000,000	0	2,162,000,000	0
MIZUHO TRIPARTY	10/29/24	10/28/24	10/28/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	10/29/24	10/28/24	10/28/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	10/29/24	10/28/24	10/28/24	2,020,000,000	2,020,000,000	0	2,020,000,000	0
MIZUHO TRIPARTY	10/30/24	10/29/24	10/29/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	10/30/24	10/29/24	10/29/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	10/30/24	10/29/24	10/29/24	1,736,000,000	1,736,000,000	0	1,736,000,000	0
MIZUHO TRIPARTY	10/31/24	10/30/24	10/30/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	10/31/24	10/30/24	10/30/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	10/31/24	10/30/24	10/30/24	1,730,000,000	1,730,000,000	0	1,730,000,000	0
MIZUHO TRIPARTY	11/01/24	10/31/24	10/31/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	11/01/24	10/31/24	10/31/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	11/01/24	10/31/24	10/31/24	1,519,000,000	1,519,000,000	0	1,519,000,000	0

TRADING ACTIVITY FOR OCTOBER 2024

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
Total Buys				66,244,153,934	66,193,717,293	0	66,193,717,293	0
Cash Closes								
BENNINGTON STARK CAPITAL CO LLC	11/04/24	10/02/24	10/02/24	170,000,000	170,000,000	675,703	170,675,703	0
BENNINGTON STARK CAPITAL CO LLC	11/27/24	10/29/24	10/29/24	170,000,000	170,000,000	640,853	170,640,853	0
FAIRWAY FINANCE CO LLC	01/08/25	10/07/24	10/07/24	60,000,000	60,000,000	250,017	60,250,017	0
JUPITER SECURITIZATION CO LLC	01/06/25	10/08/24	10/08/24	75,000,000	75,000,000	10,854	75,010,854	0
JUPITER SECURITIZATION CO LLC	01/24/25	10/28/24	10/28/24	100,000,000	100,000,000	56,667	100,056,667	0
THUNDER BAY FUNDING LLC	11/26/24	10/17/24	10/17/24	100,000,000	100,000,000	299,361	100,299,361	0
WLAKE 2024-1A A1	03/17/25	10/15/24	10/15/24	4,434,092	4,434,092	0	4,434,092	0
Total Cash Closes				679,434,092	679,434,092	1,933,454	681,367,546	0
Deposits								
RABOBANK NEW YORK	10/08/24	10/01/24	10/01/24	500,000,000	500,000,000	0	500,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	10/02/24	10/01/24	10/01/24	750,000,000	750,000,000	0	750,000,000	0
RABOBANK NEW YORK	10/09/24	10/02/24	10/02/24	700,000,000	700,000,000	0	700,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	10/09/24	10/02/24	10/02/24	1,200,000,000	1,200,000,000	0	1,200,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	10/03/24	10/02/24	10/02/24	700,000,000	700,000,000	0	700,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	10/04/24	10/03/24	10/03/24	1,000,000,000	1,000,000,000	0	1,000,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	10/07/24	10/04/24	10/04/24	1,000,000,000	1,000,000,000	0	1,000,000,000	0
ABN AMRO BANK N.V.	10/15/24	10/07/24	10/07/24	1,175,000,000	1,175,000,000	0	1,175,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	10/08/24	10/07/24	10/07/24	1,100,000,000	1,100,000,000	0	1,100,000,000	0
NORDEA BANK ABP	10/08/24	10/07/24	10/07/24	500,000,000	500,000,000	0	500,000,000	0
RABOBANK NEW YORK	10/15/24	10/08/24	10/08/24	475,000,000	475,000,000	0	475,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	10/09/24	10/08/24	10/08/24	1,000,000,000	1,000,000,000	0	1,000,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	10/16/24	10/09/24	10/09/24	1,175,000,000	1,175,000,000	0	1,175,000,000	0
RABOBANK NEW YORK	10/16/24	10/09/24	10/09/24	700,000,000	700,000,000	0	700,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	10/10/24	10/09/24	10/09/24	1,150,000,000	1,150,000,000	0	1,150,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	10/11/24	10/10/24	10/10/24	1,175,000,000	1,175,000,000	0	1,175,000,000	0
NORDEA BANK ABP	10/11/24	10/10/24	10/10/24	500,000,000	500,000,000	0	500,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	10/15/24	10/11/24	10/11/24	1,175,000,000	1,175,000,000	0	1,175,000,000	0
NORDEA BANK ABP	10/15/24	10/11/24	10/11/24	500,000,000	500,000,000	0	500,000,000	0
ABN AMRO BANK N.V.	10/21/24	10/15/24	10/15/24	1,200,000,000	1,200,000,000	0	1,200,000,000	0
RABOBANK NEW YORK	10/22/24	10/15/24	10/15/24	500,000,000	500,000,000	0	500,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	10/16/24	10/15/24	10/15/24	1,100,000,000	1,100,000,000	0	1,100,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	10/23/24	10/16/24	10/16/24	700,000,000	700,000,000	0	700,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	10/23/24	10/16/24	10/16/24	500,000,000	500,000,000	0	500,000,000	0
RABOBANK NEW YORK	10/23/24	10/16/24	10/16/24	700,000,000	700,000,000	0	700,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	10/17/24	10/16/24	10/16/24	1,175,000,000	1,175,000,000	0	1,175,000,000	0
NORDEA BANK ABP	10/17/24	10/16/24	10/16/24	500,000,000	500,000,000	0	500,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	10/18/24	10/17/24	10/17/24	1,150,000,000	1,150,000,000	0	1,150,000,000	0
NORDEA BANK ABP	10/18/24	10/17/24	10/17/24	500,000,000	500,000,000	0	500,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	10/21/24	10/18/24	10/18/24	1,150,000,000	1,150,000,000	0	1,150,000,000	0
NORDEA BANK ABP	10/21/24	10/18/24	10/18/24	700,000,000	700,000,000	0	700,000,000	0
ABN AMRO BANK N.V.	10/28/24	10/21/24	10/21/24	1,200,000,000	1,200,000,000	0	1,200,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	10/22/24	10/21/24	10/21/24	1,175,000,000	1,175,000,000	0	1,175,000,000	0
NORDEA BANK ABP	10/22/24	10/21/24	10/21/24	750,000,000	750,000,000	0	750,000,000	0
RABOBANK NEW YORK	10/29/24	10/22/24	10/22/24	510,000,000	510,000,000	0	510,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	10/23/24	10/22/24	10/22/24	1,190,000,000	1,190,000,000	0	1,190,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	10/30/24	10/23/24	10/23/24	1,210,000,000	1,210,000,000	0	1,210,000,000	0
RABOBANK NEW YORK	10/30/24	10/23/24	10/23/24	700,000,000	700,000,000	0	700,000,000	0

TRADING ACTIVITY FOR OCTOBER 2024

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
MIZUHO BANK, LTD., CANADA BRANCH	10/24/24	10/23/24	10/23/24	1,190,000,000	1,190,000,000	0	1,190,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	10/25/24	10/24/24	10/24/24	1,190,000,000	1,190,000,000	0	1,190,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	10/28/24	10/25/24	10/25/24	1,190,000,000	1,190,000,000	0	1,190,000,000	0
NORDEA BANK ABP	10/28/24	10/25/24	10/25/24	400,000,000	400,000,000	0	400,000,000	0
ABN AMRO BANK N.V.	11/04/24	10/28/24	10/28/24	1,225,000,000	1,225,000,000	0	1,225,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	10/29/24	10/28/24	10/28/24	1,200,000,000	1,200,000,000	0	1,200,000,000	0
NORDEA BANK ABP	10/29/24	10/28/24	10/28/24	500,000,000	500,000,000	0	500,000,000	0
RABOBANK NEW YORK	11/05/24	10/29/24	10/29/24	535,000,000	535,000,000	0	535,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	10/30/24	10/29/24	10/29/24	1,200,000,000	1,200,000,000	0	1,200,000,000	0
NORDEA BANK ABP	10/30/24	10/29/24	10/29/24	500,000,000	500,000,000	0	500,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	11/06/24	10/30/24	10/30/24	1,225,000,000	1,225,000,000	0	1,225,000,000	0
RABOBANK NEW YORK	11/06/24	10/30/24	10/30/24	700,000,000	700,000,000	0	700,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	10/31/24	10/30/24	10/30/24	1,200,000,000	1,200,000,000	0	1,200,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	11/01/24	10/31/24	10/31/24	1,000,000,000	1,000,000,000	0	1,000,000,000	0
NORDEA BANK ABP	11/01/24	10/31/24	10/31/24	500,000,000	500,000,000	0	500,000,000	0
Total Deposits				46,840,000,000	46,840,000,000	0	46,840,000,000	0
Maturities								
ANGLESEA FUNDING LLC PABS4	10/01/24	10/01/24	10/01/24	111,000,000	111,000,000	0	111,000,000	0
ANGLESEA FUNDING LLC PABS4	10/07/24	10/07/24	10/07/24	210,000,000	210,000,000	0	210,000,000	0
ANGLESEA FUNDING LLC PABS4	10/08/24	10/08/24	10/08/24	135,000,000	135,000,000	0	135,000,000	0
ANGLESEA FUNDING LLC PABS4	10/17/24	10/17/24	10/17/24	115,000,000	115,000,000	0	115,000,000	0
ANGLESEA FUNDING LLC PABS4	10/22/24	10/22/24	10/22/24	30,000,000	30,000,000	0	30,000,000	0
ANGLESEA FUNDING LLC PABS4	10/23/24	10/23/24	10/23/24	66,000,000	66,000,000	0	66,000,000	0
ANGLESEA FUNDING LLC PABS4	10/24/24	10/24/24	10/24/24	115,000,000	115,000,000	0	115,000,000	0
ANGLESEA FUNDING LLC PABS4	10/29/24	10/29/24	10/29/24	30,000,000	30,000,000	0	30,000,000	0
ANGLESEA FUNDING LLC PABS4	10/30/24	10/30/24	10/30/24	75,000,000	75,000,000	0	75,000,000	0
ANGLESEA FUNDING LLC PABS4	10/31/24	10/31/24	10/31/24	115,000,000	115,000,000	0	115,000,000	0
ATLANTIC ASSET SECUC PABS4	10/15/24	10/15/24	10/15/24	13,000,000	13,000,000	0	13,000,000	0
BANK OF NOVA SCOTIA CDYAN	10/18/24	10/18/24	10/18/24	52,000,000	52,000,000	0	52,000,000	0
BARTON CAPITAL S,A,CPABS4	10/03/24	10/03/24	10/03/24	25,000,000	25,000,000	0	25,000,000	0
BARTON CAPITAL S,A,CPABS4	10/04/24	10/04/24	10/04/24	46,000,000	46,000,000	0	46,000,000	0
BARTON CAPITAL S,A,CPABS4	10/09/24	10/09/24	10/09/24	155,000,000	155,000,000	0	155,000,000	0
BARTON CAPITAL S,A,CPABS4	10/28/24	10/28/24	10/28/24	50,000,000	50,000,000	0	50,000,000	0
BEDFORD ROW FUNDING CORP	10/16/24	10/16/24	10/16/24	80,000,000	80,000,000	0	80,000,000	0
BENNINGTON STARK CACPABS4	10/03/24	10/03/24	10/03/24	30,000,000	30,000,000	0	30,000,000	0
BENNINGTON STARK CACPABS4	10/07/24	10/07/24	10/07/24	30,000,000	30,000,000	0	30,000,000	0
BENNINGTON STARK CACPABS4	10/15/24	10/15/24	10/15/24	30,000,000	30,000,000	0	30,000,000	0
BENNINGTON STARK CACPABS4	10/21/24	10/21/24	10/21/24	30,000,000	30,000,000	0	30,000,000	0
BENNINGTON STARK CACPABS4	10/28/24	10/28/24	10/28/24	30,000,000	30,000,000	0	30,000,000	0
BNG BANK N,V,CP4-2CP4-2	10/01/24	10/01/24	10/01/24	466,000,000	466,000,000	0	466,000,000	0
BNG BANK N,V,CP4-2CP4-2	10/28/24	10/28/24	10/28/24	99,000,000	99,000,000	0	99,000,000	0
CRC FUNDING, LLC CPCPABS4	10/08/24	10/08/24	10/08/24	91,500,000	91,500,000	0	91,500,000	0
CANADIAN IMPERIAL BCDYAN	10/17/24	10/17/24	10/17/24	25,000,000	25,000,000	0	25,000,000	0
CANADIAN IMPERIAL BCP4-2	10/07/24	10/07/24	10/07/24	225,000,000	225,000,000	0	225,000,000	0
CHESHAM FINANCE LLC CPABS4	10/11/24	10/11/24	10/11/24	150,000,000	150,000,000	0	150,000,000	0
CHESHAM FINANCE LLC CPABS4	10/18/24	10/18/24	10/18/24	150,000,000	150,000,000	0	150,000,000	0
CHESHAM FINANCE LLC CPABS4	10/25/24	10/25/24	10/25/24	150,000,000	150,000,000	0	150,000,000	0
CHESHAM FINANCE LLC CPABS4	10/10/24	10/10/24	10/10/24	200,000,000	200,000,000	0	200,000,000	0
CHESHAM FINANCE LLC CPABS4	10/16/24	10/16/24	10/16/24	200,000,000	200,000,000	0	200,000,000	0
CHESHAM FINANCE LLC CPABS4	10/23/24	10/23/24	10/23/24	200,000,000	200,000,000	0	200,000,000	0
CHESHAM FINANCE LLC CPABS4	10/30/24	10/30/24	10/30/24	200,000,000	200,000,000	0	200,000,000	0

TRADING ACTIVITY FOR OCTOBER 2024

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
CIESCO, LLC CPABS4-CPABS4	10/07/24	10/07/24	10/07/24	10,000,000	10,000,000	0	10,000,000	0
CIESCO, LLC CPABS4-CPABS4	10/08/24	10/08/24	10/08/24	54,300,000	54,300,000	0	54,300,000	0
CITIBANK NA	10/28/24	10/28/24	10/28/24	100,000,000	100,000,000	0	100,000,000	0
DZ BANK AG DEUTSCHECP4-2	10/25/24	10/25/24	10/25/24	200,000,000	200,000,000	0	200,000,000	0
GLENCOVE FUNDING LLCPABS4	10/24/24	10/24/24	10/24/24	170,000,000	170,000,000	0	170,000,000	0
GLENCOVE FUNDING LLCPABS4	10/31/24	10/31/24	10/31/24	166,000,000	166,000,000	0	166,000,000	0
GOTHAM FUNDING CORPCPABS4	10/03/24	10/03/24	10/03/24	50,000,000	50,000,000	0	50,000,000	0
GOTHAM FUNDING CORPCPABS4	10/04/24	10/04/24	10/04/24	50,000,000	50,000,000	0	50,000,000	0
GOTHAM FUNDING CORPCPABS4	10/25/24	10/25/24	10/25/24	106,414,000	106,414,000	0	106,414,000	0
GREAT BEAR FUNDING CPABS4	10/03/24	10/03/24	10/03/24	65,000,000	65,000,000	0	65,000,000	0
JUPITER SECURITIZATCPABS4	10/25/24	10/25/24	10/25/24	50,000,000	50,000,000	0	50,000,000	0
LA FAYETTE ASSET SECPABS4	10/17/24	10/17/24	10/17/24	50,000,000	50,000,000	0	50,000,000	0
LA FAYETTE ASSET SECPABS4	10/21/24	10/21/24	10/21/24	70,000,000	70,000,000	0	70,000,000	0
LILLY (ELI) CO,CP4-2	10/03/24	10/03/24	10/03/24	50,000,000	50,000,000	0	50,000,000	0
LMA-AMERICAS LLC CPCPABS4	10/04/24	10/04/24	10/04/24	40,900,000	40,900,000	0	40,900,000	0
LMA-AMERICAS LLC CPCPABS4	10/09/24	10/09/24	10/09/24	144,000,000	144,000,000	0	144,000,000	0
LMA-AMERICAS LLC CPCPABS4	10/11/24	10/11/24	10/11/24	75,555,000	75,555,000	0	75,555,000	0
LMA-AMERICAS LLC CPCPABS4	10/15/24	10/15/24	10/15/24	220,000,000	220,000,000	0	220,000,000	0
LMA-AMERICAS LLC CPCPABS4	10/16/24	10/16/24	10/16/24	209,900,000	209,900,000	0	209,900,000	0
MUFG BANK LTD, CDYACDYAN	10/18/24	10/18/24	10/18/24	100,000,000	100,000,000	0	100,000,000	0
MUFG BANK LTD, CDYACDYAN	10/25/24	10/25/24	10/25/24	100,000,000	100,000,000	0	100,000,000	0
MUFG BANK LTD/NEWYORK NY	10/31/24	10/31/24	10/31/24	100,000,000	100,000,000	0	100,000,000	0
MATCHPOINT FINANCE CPABS4	10/15/24	10/15/24	10/15/24	163,527,000	163,527,000	0	163,527,000	0
MATCHPOINT FINANCE CPABS4	10/16/24	10/16/24	10/16/24	150,000,000	150,000,000	0	150,000,000	0
MATCHPOINT FINANCE CPABS4	10/17/24	10/17/24	10/17/24	170,000,000	170,000,000	0	170,000,000	0
MATCHPOINT FINANCE CPABS4	10/18/24	10/18/24	10/18/24	128,152,000	128,152,000	0	128,152,000	0
MATCHPOINT FINANCE CPABS4	10/21/24	10/21/24	10/21/24	169,451,000	169,451,000	0	169,451,000	0
MATCHPOINT FINANCE CPABS4	10/29/24	10/29/24	10/29/24	25,000,000	25,000,000	0	25,000,000	0
MATCHPOINT FINANCE CPABS4	10/31/24	10/31/24	10/31/24	128,946,000	128,946,000	0	128,946,000	0
NATIONWIDE BUILDING SOCIETY	10/10/24	10/10/24	10/10/24	50,000,000	50,000,000	0	50,000,000	0
NATIONWIDE BUILDINGCP4-2	10/16/24	10/16/24	10/16/24	4,000,000	4,000,000	0	4,000,000	0
RIDGEFIELD FUNDING CPABS4	10/11/24	10/11/24	10/11/24	76,078,000	76,078,000	0	76,078,000	0
ROYAL BANK OF CANADCP4-2	10/11/24	10/11/24	10/11/24	150,000,000	150,000,000	0	150,000,000	0
ROYAL BANK OF CANADCP4-2	10/16/24	10/16/24	10/16/24	47,000,000	47,000,000	0	47,000,000	0
SHEFFIELD RECEIVBLCPABS4	10/02/24	10/02/24	10/02/24	50,000,000	50,000,000	0	50,000,000	0
SHEFFIELD RECEIVBLCPABS4	10/07/24	10/07/24	10/07/24	115,000,000	115,000,000	0	115,000,000	0
SHEFFIELD RECEIVBLCPABS4	10/09/24	10/09/24	10/09/24	100,000,000	100,000,000	0	100,000,000	0
SHEFFIELD RECEIVBLCPABS4	10/11/24	10/11/24	10/11/24	50,000,000	50,000,000	0	50,000,000	0
SHEFFIELD RECEIVBLCPABS4	10/30/24	10/30/24	10/30/24	90,000,000	90,000,000	0	90,000,000	0
STARBIRD FUNDING COCPABS4	10/03/24	10/03/24	10/03/24	409,500,000	409,500,000	0	409,500,000	0
STARBIRD FUNDING COCPABS4	10/09/24	10/09/24	10/09/24	153,575,000	153,575,000	0	153,575,000	0
STARBIRD FUNDING COCPABS4	10/11/24	10/11/24	10/11/24	131,000,000	131,000,000	0	131,000,000	0
STARBIRD FUNDING COCPABS4	10/15/24	10/15/24	10/15/24	111,870,000	111,870,000	0	111,870,000	0
STARBIRD FUNDING COCPABS4	10/16/24	10/16/24	10/16/24	152,830,000	152,830,000	0	152,830,000	0
STARBIRD FUNDING COCPABS4	10/17/24	10/17/24	10/17/24	153,405,000	153,405,000	0	153,405,000	0
STARBIRD FUNDING COCPABS4	10/18/24	10/18/24	10/18/24	439,000,000	439,000,000	0	439,000,000	0
STARBIRD FUNDING COCPABS4	10/23/24	10/23/24	10/23/24	90,000,000	90,000,000	0	90,000,000	0
STARBIRD FUNDING COCPABS4	10/24/24	10/24/24	10/24/24	206,000,000	206,000,000	0	206,000,000	0
STARBIRD FUNDING COCPABS4	10/28/24	10/28/24	10/28/24	55,000,000	55,000,000	0	55,000,000	0
STARBIRD FUNDING COCPABS4	10/29/24	10/29/24	10/29/24	199,066,000	199,066,000	0	199,066,000	0
STARBIRD FUNDING COCPABS4	10/30/24	10/30/24	10/30/24	100,000,000	100,000,000	0	100,000,000	0

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STARBIRD FUNDING COCPABS4	10/31/24	10/31/24	10/31/24	56,400,000	56,400,000	0	56,400,000	0
SUMITOMO MITSUI TRUCDYAN	10/16/24	10/16/24	10/16/24	190,000,000	190,000,000	0	190,000,000	0
TOTALENERGIES CAPITCP4-2	10/18/24	10/18/24	10/18/24	25,000,000	25,000,000	0	25,000,000	0
TRUIST BANK CDCD	10/08/24	10/08/24	10/08/24	500,000,000	500,000,000	0	500,000,000	0
TRUIST BANK CDCD	10/16/24	10/16/24	10/16/24	500,000,000	500,000,000	0	500,000,000	0
TRUIST BANK CDCD	10/23/24	10/23/24	10/23/24	500,000,000	500,000,000	0	500,000,000	0
TRUIST BANK CDCD	10/29/24	10/29/24	10/29/24	150,000,000	150,000,000	0	150,000,000	0
TRUIST BANK CDCD	10/30/24	10/30/24	10/30/24	400,000,000	400,000,000	0	400,000,000	0
UNITEDHEALTH GROUPCP4-2	10/30/24	10/30/24	10/30/24	125,000,000	125,000,000	0	125,000,000	0
UNITEDHEALTH GROUPCP4-2	10/31/24	10/31/24	10/31/24	250,000,000	250,000,000	0	250,000,000	0
VICTORY RECEIVABLESCPABS4	10/02/24	10/02/24	10/02/24	125,000,000	125,000,000	0	125,000,000	0
VICTORY RECEIVABLESCPABS4	10/07/24	10/07/24	10/07/24	160,000,000	160,000,000	0	160,000,000	0
VICTORY RECEIVABLESCPABS4	10/10/24	10/10/24	10/10/24	100,000,000	100,000,000	0	100,000,000	0
VICTORY RECEIVABLESCPABS4	10/16/24	10/16/24	10/16/24	65,000,000	65,000,000	0	65,000,000	0
MIZUHO TRIPARTY	10/01/24	10/01/24	10/01/24	1,150,000,000	1,150,000,000	0	1,150,000,000	0
HSBC TRIPARTY	10/01/24	10/01/24	10/01/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	10/01/24	10/01/24	10/01/24	2,302,000,000	2,302,000,000	0	2,302,000,000	0
MIZUHO TRIPARTY	10/02/24	10/02/24	10/02/24	1,000,000,000	1,000,000,000	0	1,000,000,000	0
HSBC TRIPARTY	10/02/24	10/02/24	10/02/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	10/02/24	10/02/24	10/02/24	2,102,000,000	2,102,000,000	0	2,102,000,000	0
MIZUHO TRIPARTY	10/03/24	10/03/24	10/03/24	700,000,000	700,000,000	0	700,000,000	0
HSBC TRIPARTY	10/03/24	10/03/24	10/03/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	10/03/24	10/03/24	10/03/24	2,013,000,000	2,013,000,000	0	2,013,000,000	0
MIZUHO TRIPARTY	10/04/24	10/04/24	10/04/24	250,000,000	250,000,000	0	250,000,000	0
HSBC TRIPARTY	10/04/24	10/04/24	10/04/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	10/04/24	10/04/24	10/04/24	2,276,000,000	2,276,000,000	0	2,276,000,000	0
MIZUHO TRIPARTY	10/07/24	10/07/24	10/07/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	10/07/24	10/07/24	10/07/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	10/07/24	10/07/24	10/07/24	2,180,000,000	2,180,000,000	0	2,180,000,000	0
MIZUHO TRIPARTY	10/08/24	10/08/24	10/08/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	10/08/24	10/08/24	10/08/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	10/08/24	10/08/24	10/08/24	1,787,000,000	1,787,000,000	0	1,787,000,000	0
MIZUHO TRIPARTY	10/09/24	10/09/24	10/09/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	10/09/24	10/09/24	10/09/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	10/09/24	10/09/24	10/09/24	2,065,000,000	2,065,000,000	0	2,065,000,000	0
MIZUHO TRIPARTY	10/10/24	10/10/24	10/10/24	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	10/10/24	10/10/24	10/10/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	10/10/24	10/10/24	10/10/24	2,448,000,000	2,448,000,000	0	2,448,000,000	0
MIZUHO TRIPARTY	10/11/24	10/11/24	10/11/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	10/11/24	10/11/24	10/11/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	10/11/24	10/11/24	10/11/24	1,878,000,000	1,878,000,000	0	1,878,000,000	0
MIZUHO TRIPARTY	10/15/24	10/15/24	10/15/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	10/15/24	10/15/24	10/15/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	10/15/24	10/15/24	10/15/24	1,875,000,000	1,875,000,000	0	1,875,000,000	0
MIZUHO TRIPARTY	10/16/24	10/16/24	10/16/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	10/16/24	10/16/24	10/16/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	10/16/24	10/16/24	10/16/24	2,354,000,000	2,354,000,000	0	2,354,000,000	0
MIZUHO TRIPARTY	10/17/24	10/17/24	10/17/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	10/17/24	10/17/24	10/17/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	10/17/24	10/17/24	10/17/24	2,190,000,000	2,190,000,000	0	2,190,000,000	0
MIZUHO TRIPARTY	10/18/24	10/18/24	10/18/24	150,000,000	150,000,000	0	150,000,000	0

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Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
HSBC TRIPARTY	10/18/24	10/18/24	10/18/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	10/18/24	10/18/24	10/18/24	1,835,000,000	1,835,000,000	0	1,835,000,000	0
MIZUHO TRIPARTY	10/21/24	10/21/24	10/21/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	10/21/24	10/21/24	10/21/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	10/21/24	10/21/24	10/21/24	1,631,000,000	1,631,000,000	0	1,631,000,000	0
MIZUHO TRIPARTY	10/22/24	10/22/24	10/22/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	10/22/24	10/22/24	10/22/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	10/22/24	10/22/24	10/22/24	1,778,000,000	1,778,000,000	0	1,778,000,000	0
MIZUHO TRIPARTY	10/23/24	10/23/24	10/23/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	10/23/24	10/23/24	10/23/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	10/23/24	10/23/24	10/23/24	2,135,000,000	2,135,000,000	0	2,135,000,000	0
MIZUHO TRIPARTY	10/24/24	10/24/24	10/24/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	10/24/24	10/24/24	10/24/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	10/24/24	10/24/24	10/24/24	2,097,000,000	2,097,000,000	0	2,097,000,000	0
MIZUHO TRIPARTY	10/25/24	10/25/24	10/25/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	10/25/24	10/25/24	10/25/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	10/25/24	10/25/24	10/25/24	2,175,000,000	2,175,000,000	0	2,175,000,000	0
MIZUHO TRIPARTY	10/28/24	10/28/24	10/28/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	10/28/24	10/28/24	10/28/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	10/28/24	10/28/24	10/28/24	2,162,000,000	2,162,000,000	0	2,162,000,000	0
MIZUHO TRIPARTY	10/29/24	10/29/24	10/29/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	10/29/24	10/29/24	10/29/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	10/29/24	10/29/24	10/29/24	2,020,000,000	2,020,000,000	0	2,020,000,000	0
MIZUHO TRIPARTY	10/30/24	10/30/24	10/30/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	10/30/24	10/30/24	10/30/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	10/30/24	10/30/24	10/30/24	1,736,000,000	1,736,000,000	0	1,736,000,000	0
MIZUHO TRIPARTY	10/31/24	10/31/24	10/31/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	10/31/24	10/31/24	10/31/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	10/31/24	10/31/24	10/31/24	1,730,000,000	1,730,000,000	0	1,730,000,000	0
RABOBANK NEW YORK	10/01/24	10/01/24	10/01/24	500,000,000	500,000,000	0	500,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	10/02/24	10/02/24	10/02/24	1,200,000,000	1,200,000,000	0	1,200,000,000	0
RABOBANK NEW YORK	10/02/24	10/02/24	10/02/24	700,000,000	700,000,000	0	700,000,000	0
ABN AMRO BANK N.V.	10/07/24	10/07/24	10/07/24	1,175,000,000	1,175,000,000	0	1,175,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	10/01/24	10/01/24	10/01/24	500,000,000	500,000,000	0	500,000,000	0
RABOBANK NEW YORK	10/08/24	10/08/24	10/08/24	500,000,000	500,000,000	0	500,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	10/02/24	10/02/24	10/02/24	750,000,000	750,000,000	0	750,000,000	0
RABOBANK NEW YORK	10/09/24	10/09/24	10/09/24	700,000,000	700,000,000	0	700,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	10/09/24	10/09/24	10/09/24	1,200,000,000	1,200,000,000	0	1,200,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	10/03/24	10/03/24	10/03/24	700,000,000	700,000,000	0	700,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	10/04/24	10/04/24	10/04/24	1,000,000,000	1,000,000,000	0	1,000,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	10/07/24	10/07/24	10/07/24	1,000,000,000	1,000,000,000	0	1,000,000,000	0
ABN AMRO BANK N.V.	10/15/24	10/15/24	10/15/24	1,175,000,000	1,175,000,000	0	1,175,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	10/08/24	10/08/24	10/08/24	1,100,000,000	1,100,000,000	0	1,100,000,000	0
NORDEA BANK ABP	10/08/24	10/08/24	10/08/24	500,000,000	500,000,000	0	500,000,000	0
RABOBANK NEW YORK	10/15/24	10/15/24	10/15/24	475,000,000	475,000,000	0	475,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	10/09/24	10/09/24	10/09/24	1,000,000,000	1,000,000,000	0	1,000,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	10/16/24	10/16/24	10/16/24	1,175,000,000	1,175,000,000	0	1,175,000,000	0
RABOBANK NEW YORK	10/16/24	10/16/24	10/16/24	700,000,000	700,000,000	0	700,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	10/10/24	10/10/24	10/10/24	1,150,000,000	1,150,000,000	0	1,150,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	10/11/24	10/11/24	10/11/24	1,175,000,000	1,175,000,000	0	1,175,000,000	0
NORDEA BANK ABP	10/11/24	10/11/24	10/11/24	500,000,000	500,000,000	0	500,000,000	0

TRADING ACTIVITY FOR OCTOBER 2024

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
MIZUHO BANK, LTD., CANADA BRANCH	10/15/24	10/15/24	10/15/24	1,175,000,000	1,175,000,000	0	1,175,000,000	0
NORDEA BANK ABP	10/15/24	10/15/24	10/15/24	500,000,000	500,000,000	0	500,000,000	0
ABN AMRO BANK N.V.	10/21/24	10/21/24	10/21/24	1,200,000,000	1,200,000,000	0	1,200,000,000	0
RABOBANK NEW YORK	10/22/24	10/22/24	10/22/24	500,000,000	500,000,000	0	500,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	10/16/24	10/16/24	10/16/24	1,100,000,000	1,100,000,000	0	1,100,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	10/23/24	10/23/24	10/23/24	700,000,000	700,000,000	0	700,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	10/23/24	10/23/24	10/23/24	500,000,000	500,000,000	0	500,000,000	0
RABOBANK NEW YORK	10/23/24	10/23/24	10/23/24	700,000,000	700,000,000	0	700,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	10/17/24	10/17/24	10/17/24	1,175,000,000	1,175,000,000	0	1,175,000,000	0
NORDEA BANK ABP	10/17/24	10/17/24	10/17/24	500,000,000	500,000,000	0	500,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	10/18/24	10/18/24	10/18/24	1,150,000,000	1,150,000,000	0	1,150,000,000	0
NORDEA BANK ABP	10/18/24	10/18/24	10/18/24	500,000,000	500,000,000	0	500,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	10/21/24	10/21/24	10/21/24	1,150,000,000	1,150,000,000	0	1,150,000,000	0
NORDEA BANK ABP	10/21/24	10/21/24	10/21/24	700,000,000	700,000,000	0	700,000,000	0
ABN AMRO BANK N.V.	10/28/24	10/28/24	10/28/24	1,200,000,000	1,200,000,000	0	1,200,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	10/22/24	10/22/24	10/22/24	1,175,000,000	1,175,000,000	0	1,175,000,000	0
NORDEA BANK ABP	10/22/24	10/22/24	10/22/24	750,000,000	750,000,000	0	750,000,000	0
RABOBANK NEW YORK	10/29/24	10/29/24	10/29/24	510,000,000	510,000,000	0	510,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	10/23/24	10/23/24	10/23/24	1,190,000,000	1,190,000,000	0	1,190,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	10/30/24	10/30/24	10/30/24	1,210,000,000	1,210,000,000	0	1,210,000,000	0
RABOBANK NEW YORK	10/30/24	10/30/24	10/30/24	700,000,000	700,000,000	0	700,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	10/24/24	10/24/24	10/24/24	1,190,000,000	1,190,000,000	0	1,190,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	10/25/24	10/25/24	10/25/24	1,190,000,000	1,190,000,000	0	1,190,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	10/28/24	10/28/24	10/28/24	1,190,000,000	1,190,000,000	0	1,190,000,000	0
NORDEA BANK ABP	10/28/24	10/28/24	10/28/24	400,000,000	400,000,000	0	400,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	10/29/24	10/29/24	10/29/24	1,200,000,000	1,200,000,000	0	1,200,000,000	0
NORDEA BANK ABP	10/29/24	10/29/24	10/29/24	500,000,000	500,000,000	0	500,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	10/30/24	10/30/24	10/30/24	1,200,000,000	1,200,000,000	0	1,200,000,000	0
NORDEA BANK ABP	10/30/24	10/30/24	10/30/24	500,000,000	500,000,000	0	500,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	10/31/24	10/31/24	10/31/24	1,200,000,000	1,200,000,000	0	1,200,000,000	0
Total Maturities				111,725,369,000	111,725,369,000	0	111,725,369,000	0
Paydowns								
ARIFL 2024-A A I	03/14/25	10/15/24	10/15/24	2,978,308	2,978,308	0	2,978,308	0
EFF 2024-1 A I	02/20/25	10/21/24	10/21/24	2,570,398	2,570,398	0	2,570,398	0
EFF 2024-3 A I	07/21/25	10/21/24	10/21/24	1,764,906	1,764,906	0	1,764,906	0
GALC 2024-1 A I	02/18/25	10/15/24	10/15/24	3,501,226	3,501,226	0	3,501,226	0
WLAKE 2024-2A A I	06/16/25	10/15/24	10/15/24	11,943,832	11,943,832	0	11,943,832	0
Total Paydowns				22,758,670	22,758,670	0	22,758,670	0
Sells								
DREYFUS GOVT CASH MGMT FUND	02/01/27	10/01/24	10/01/24	76,057	76,057	0	76,057	0
DREYFUS GOVT CASH MGMT FUND	02/01/27	10/02/24	10/02/24	3,522,713	3,522,713	0	3,522,713	0
DREYFUS GOVT CASH MGMT FUND	02/01/27	10/04/24	10/04/24	5,287,455	5,287,455	0	5,287,455	0
DREYFUS GOVT CASH MGMT FUND	02/01/27	10/08/24	10/08/24	7,645,839	7,645,839	0	7,645,839	0
DREYFUS GOVT CASH MGMT FUND	02/01/27	10/10/24	10/10/24	5,311,180	5,311,180	0	5,311,180	0
DREYFUS GOVT CASH MGMT FUND	02/01/27	10/16/24	10/16/24	12,890,018	12,890,018	0	12,890,018	0
DREYFUS GOVT CASH MGMT FUND	02/01/27	10/18/24	10/18/24	1,718,128	1,718,128	0	1,718,128	0
DREYFUS GOVT CASH MGMT FUND	02/01/27	10/22/24	10/22/24	1,669,286	1,669,286	0	1,669,286	0
DREYFUS GOVT CASH MGMT FUND	02/01/27	10/24/24	10/24/24	2,672,340	2,672,340	0	2,672,340	0
DREYFUS GOVT CASH MGMT FUND	02/01/27	10/28/24	10/28/24	2,333,640	2,333,640	0	2,333,640	0
DREYFUS GOVT CASH MGMT FUND	02/01/27	10/30/24	10/30/24	4,364,012	4,364,012	0	4,364,012	0
Total Sells				47,490,666	47,490,666	0	47,490,666	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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