



MONTHLY SUMMARY REPORT

State Board of Administration of Florida

September 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 September 1, 2024, through September 30, 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 September 30, 2024)

Total Participants

815

Florida PRIME™

Total Participant Balance
\$24,046,466,198

Total Number of Accounts
1,511

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

Sky high

The Chicken Little predictions that the Federal Reserve easing cycle would lead to an exodus of assets from liquidity products have been proven wrong. In fact, some liquidity products appear to be gaining assets since the Fed cut rates by 50 basis points in mid-September to a range of 4.75-5%.

It's another case of the disconnect between some media pundits and investors. The former want their opinions heard, and bad news gets more attention. The latter simply want the highest possible return across their portfolio, whether they invest in liquidity products to offset riskier holdings or for future deployment to other investment opportunities.

Historically, in a falling-rate environment, yields of cash management products lag the direct security market. Why? Because some of their holdings have locked in higher rates, and most of those won't mature until later, at some point in the next 12 months—referred to as a laddered strategy. In contrast, some securities in the direct market—especially overnight securities and those with floating rates—trace Fed moves immediately. History is only a guide, of course, but we think this will be the case as the easing continues.

Some cynics channeling Henny Penny—the original name of that apocalyptic-minded chicken in the European folk tale—characterize the magnitude of the half-point reduction as a mortal blow. We think that actually helps cash-like vehicles because the decline in their yields traditionally has been proportional to the cut. Had the Fed trimmed the target range by a quarter-point, liquidity yields likely would have a spread of around 12 basis points initially. As it stands, that difference is closer to 25 basis points due to the oversized cut and gets more

attractive out the inverted yield curve. No wonder the inflows. And no, the sky is not falling.

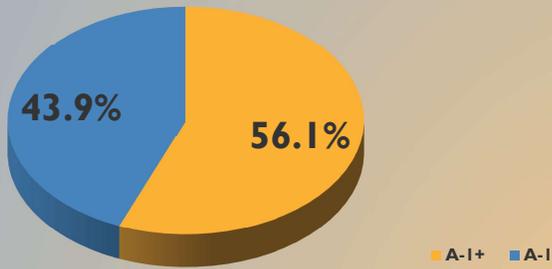
The Fed has tacitly declared victory over inflation, and the August Personal Consumption Expenditures (PCE) report supports that. Core PCE, which strips out volatile elements such as energy and food prices, rose only 0.1% from July against expectations for a 0.2% gain. But inflation might reverse course if the port workers across the Eastern seaboard go on strike. The Fed typically ignores exogenous events as being too temporary to warrant a monetary policy response. But the disruption to supply chains is not easily predictable. While it likely won't be as disruptive as the pandemic, it probably would be worse than the interference caused by the cargo ship stuck in the Suez Canal, terrorist attacks in the Red Sea and the tragedy in Baltimore combined. If a strike by longshoremen is prolonged, inflation could rise to the point that the Fed could hold rates at one of the year's last meetings.

In September, the Pool manager primarily bought instruments in the short end of the money market yield curve in the 1- to 3-month section, focusing on bank and commercial paper, both fixed and variable rate. The summer outflow season ramped down in September.

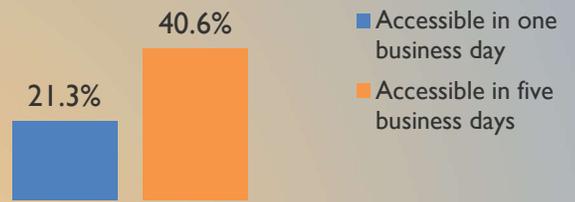
The Pool's manager shortened the portfolio's Weighted Average Maturity (WAM) by two days to end at 39 days and its Weighted Average Life (WAL) by three days to 74 days. The yield of the portfolio declined by 37 basis points due to the Fed rate cut, ending at 5.15%. At the close of the month, yields on 1-, 3-, 6- and 12-month U.S. Treasuries were 4.83%, 4.62%, 4.42% and 4.01%, respectively.

PORTFOLIO COMPOSITION FOR SEPTEMBER 2024

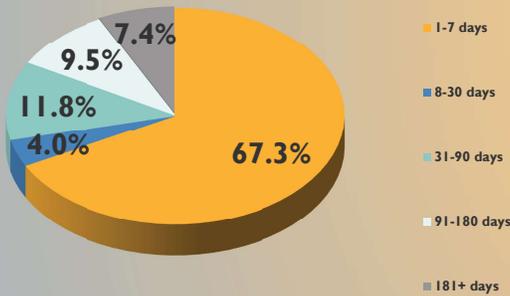
CREDIT QUALITY COMPOSITION



HIGHLY LIQUID HOLDINGS



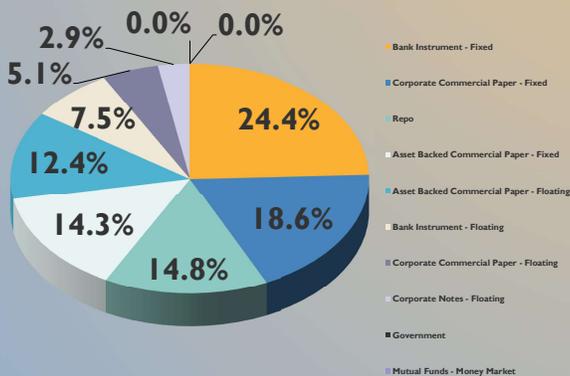
EFFECTIVE MATURITY SCHEDULE



TOP HOLDINGS & AVG. MATURITY

1. Cooperatieve Rabobank UA	5.0%
2. Australia & New Zealand Banking Group Ltd.	5.0%
3. Bank of Montreal	4.9%
4. ABN Amro Bank NV	4.9%
5. Toronto Dominion Bank	4.9%
6. Mitsubishi UFJ Financial Group, Inc.	4.7%
7. National Bank of Canada	4.6%
8. Sheffield Receivables Company LLC	4.2%
9. Canadian Imperial Bank of Commerce	3.6%
10. Royal Bank of Canada	3.0%

PORTFOLIO COMPOSITION



SEC Weighted Average Maturity (WAM)
39 Days
Weighted Average Life (Spread WAL)
74 Days

Percentages based on total value of investments

FUND PERFORMANCE THROUGH SEPTEMBER 2024

Florida PRIME Performance Data			
	Annualized Net Participant Yield ¹	Net-of-Fee Benchmark ²	Above (Below) Benchmark
One Month	5.46%	5.29%	0.17%
Three Months	5.57%	5.25%	0.32%
One Year	5.67%	5.33%	0.34%
Three Years	3.79%	3.46%	0.33%
Five Years	2.53%	2.28%	0.25%
Ten Years	1.89%	1.64%	0.25%
Since 1/96	2.57%	2.35%	0.22%

Note: Net asset value at month end: \$24,049.8 million, which includes investments at market value, plus all cash, accrued interest receivable and payables.

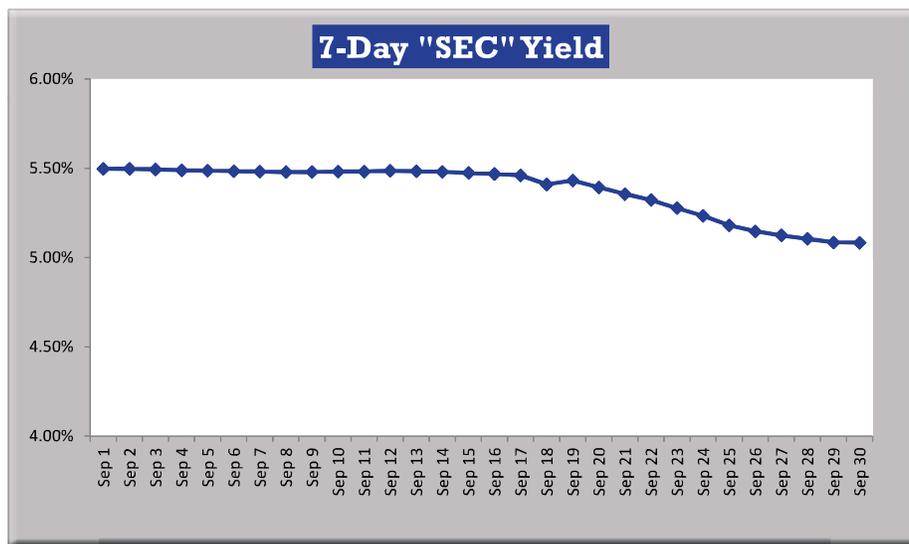
¹Net of fees. Participant yield is calculated on a 365-day basis and includes adjustments for expenses and other accounting items to reflect realized earnings by participants.

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 SEPTEMBER 2024

Summary of Cash Flows		
Opening Balance (09/01/24)	\$	24,381,332,043
Participant Deposits		3,432,503,708
Gross Earnings		106,365,377
Participant Withdrawals		(3,873,067,122)
Fees		(667,808)
Closing Balance (09/30/24)	\$	24,046,466,198
Net Change over Month	\$	(334,865,845)

Detailed Fee Disclosure			
September		Amount	Basis Point Equivalent*
SBA Client Service, Account Mgt. & Fiduciary Oversight Fee	\$	198,311.11	0.98
Federated Investment Management Fee		431,464.82	2.14
BNY Mellon Custodial Fee**		22,874.94	0.11
Bank of America Transfer Agent Fee		6,149.90	0.03
S&P Rating Maintenance Fee		4,098.36	0.02
Audit/External Review Fees		4,909.19	0.02
Total Fees	\$	667,808.32	3.31

*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 \$24,213,899,121.

**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 SEPTEMBER 30, 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	4.95	9/1/2060	10/3/2024	5,500,000	5.02	\$5,500,000	\$5,500,000	\$0
ABN Amro Bank NV, Amsterdam TD	TIME DEPOSIT	4.83	10/7/2024		1,175,000,000	4.91	\$1,175,000,000	\$1,175,000,000	\$0
AJC Capital, LLC, Jan 01, 2042	VARIABLE RATE DEMAND NOTE	4.95	1/1/2042	10/3/2024	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		6,993,166	5.57	\$6,993,166	\$6,996,307	\$3,141
Albion Capital LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		12/4/2024		78,669,000	4.90	\$78,000,488	\$77,991,463	-\$9,025
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		10/1/2024		26,000,000	4.93	\$25,996,497	\$25,996,511	\$13
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		10/1/2024		85,000,000	5.42	\$84,987,486	\$84,988,592	\$1,106
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		10/7/2024		210,000,000	4.93	\$209,802,367	\$209,802,367	\$0
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		10/8/2024		135,000,000	5.32	\$134,843,700	\$134,854,789	\$11,089
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		11/1/2024		16,000,000	4.97	\$15,930,880	\$15,931,108	\$228
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		11/8/2024		75,000,000	5.26	\$74,583,188	\$74,608,131	\$24,944
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		11/8/2024		150,000,000	5.27	\$149,164,750	\$149,216,262	\$51,512
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/6/2025		50,000,000	4.89	\$49,354,833	\$49,363,908	\$9,074
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/9/2025		25,000,000	4.89	\$24,667,542	\$24,672,919	\$5,377
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/18/2025		100,000,000	5.09	\$98,088,667	\$98,226,925	\$138,258
Anglesea Funding LLC, Feb 07, 2025	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.06	2/7/2025	10/1/2024	100,000,000	5.13	\$100,000,000	\$100,010,193	\$10,193
Anglesea Funding LLC, Mar 14, 2025	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.06	3/14/2025	10/1/2024	145,000,000	5.13	\$145,000,000	\$144,999,920	-\$80
Archer 1 LLC, Jun 01, 2060	VARIABLE RATE DEMAND NOTE	4.95	6/1/2060	10/3/2024	18,000,000	5.02	\$18,000,000	\$18,000,000	\$0
Atlantic Asset Securitization LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		12/16/2024		80,000,000	4.91	\$79,183,800	\$79,186,652	\$2,852
Australia & New Zealand Banking Group, Melbourne TD	TIME DEPOSIT	4.83	10/2/2024		1,200,000,000	4.91	\$1,200,000,000	\$1,200,000,000	\$0
BNG Bank N.V. CP4-2	COMMERCIAL PAPER - 4-2		10/1/2024		466,000,000	4.92	\$465,937,478	\$465,938,348	\$870
BPCE SA CP4-2	COMMERCIAL PAPER - 4-2		11/21/2024		200,000,000	5.36	\$198,497,778	\$198,629,512	\$131,734
BPCE SA CP4-2	COMMERCIAL PAPER - 4-2		12/16/2024		175,000,000	5.26	\$173,091,042	\$173,250,247	\$159,205
BWF Forge TL Properties Owner LLC, May 01, 2059	VARIABLE RATE DEMAND NOTE	4.95	5/1/2059	10/3/2024	28,500,000	4.95	\$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	\$114,156,793	\$156,793
Bank of America N.A. CD	CERTIFICATE OF DEPOSIT	5.22	2/5/2025		95,000,000	5.24	\$95,000,000	\$95,168,907	\$168,907
Bank of America N.A. CD	CERTIFICATE OF DEPOSIT	5.20	2/10/2025		50,000,000	5.22	\$50,000,000	\$50,089,537	\$89,537
Bank of America N.A. CD	CERTIFICATE OF DEPOSIT	5.48	5/9/2025		42,000,000	5.50	\$42,000,000	\$42,249,963	\$249,963
Bank of America N.A. CD	CERTIFICATE OF DEPOSIT	5.53	5/28/2025		95,000,000	5.55	\$95,000,000	\$95,691,921	\$691,921
Bank of America N.A. Triparty Repo Overnight Fixed	REPO TRIPARTY OVERNIGHT FIXED	4.88	10/1/2024		2,302,000,000	4.95	\$2,302,000,000	\$2,302,000,000	\$0
Bank of America N.A., Jul 31, 2025	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.18	7/31/2025	10/1/2024	100,000,000	5.25	\$100,000,000	\$100,024,783	\$24,783
Bank of Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	5.50	6/10/2025		100,000,000	5.52	\$100,000,000	\$100,785,840	\$785,840
Bank of Montreal CP4-2	COMMERCIAL PAPER - 4-2		1/27/2025		35,000,000	5.15	\$34,435,411	\$34,466,494	\$31,083
Bank of Montreal CP4-2	COMMERCIAL PAPER - 4-2		5/2/2025		105,000,000	5.56	\$101,723,125	\$102,358,942	\$635,817
Bank of Montreal CP4-2	COMMERCIAL PAPER - 4-2		5/8/2025		25,000,000	5.52	\$24,204,028	\$24,355,533	\$151,505
Bank of Montreal CP4-2	COMMERCIAL PAPER - 4-2		6/24/2025		150,000,000	5.45	\$144,270,625	\$145,420,394	\$1,149,769
Bank of Montreal, Jan 06, 2025	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.35	1/6/2025	10/1/2024	165,000,000	5.42	\$165,000,000	\$165,154,806	\$154,806
Bank of Montreal, Jan 06, 2025	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.22	1/6/2025	10/1/2024	135,000,000	5.29	\$135,000,000	\$135,080,191	\$80,191
Bank of Montreal, Jan 06, 2025	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.22	1/6/2025	10/1/2024	175,000,000	5.29	\$175,000,000	\$175,103,086	\$103,086
Bank of Montreal, Mar 07, 2025	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.14	3/7/2025	10/1/2024	100,000,000	5.21	\$100,000,000	\$100,060,562	\$60,562
Bank of Montreal, Mar 12, 2025	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.14	3/12/2025	10/1/2024	200,000,000	5.21	\$200,000,000	\$200,118,678	\$118,678
Bank of Nova Scotia, Toronto CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	6.00	10/18/2024		52,000,000	5.99	\$52,000,000	\$52,022,838	\$22,838

See notes at end of table.

INVENTORY OF HOLDINGS FOR SEPTEMBER 30, 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	5.22	1/3/2025	10/1/2024	170,000,000	5.29	\$170,000,000	\$170,119,194	\$119,194
Barton Capital S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		10/3/2024		25,000,000	5.32	\$24,989,146	\$24,989,929	\$783
Barton Capital S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		10/4/2024		46,000,000	5.30	\$45,973,473	\$45,975,284	\$1,811
Barton Capital S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		10/28/2024		50,000,000	5.33	\$49,797,778	\$49,810,257	\$12,479
Barton Capital S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		11/7/2024		50,000,000	5.23	\$49,730,833	\$49,743,993	\$13,159
Bedford Row Funding Corp., Dec 12, 2024	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	5.07	12/12/2024	10/1/2024	100,000,000	5.14	\$100,000,000	\$100,017,625	\$17,625
Bedford Row Funding Corp., Jan 08, 2025	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	5.07	1/8/2025	10/1/2024	50,000,000	5.14	\$50,000,000	\$50,010,287	\$10,287
Bedford Row Funding Corp., Jan 16, 2025	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	5.07	1/16/2025	10/1/2024	75,000,000	5.14	\$75,000,000	\$75,008,699	\$8,699
Bedford Row Funding Corp., Oct 16, 2024	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	5.13	10/16/2024	10/1/2024	80,000,000	5.20	\$80,000,000	\$80,006,002	\$6,002
Bennington Stark Capital Co., LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		10/3/2024		30,000,000	5.32	\$29,986,975	\$29,987,850	\$875
Bennington Stark Capital Co., LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		10/7/2024		30,000,000	4.94	\$29,971,708	\$29,971,417	-\$292
Bennington Stark Capital Co., LLC, Nov 04, 2024	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.02	11/4/2024	10/1/2024	170,000,000	5.09	\$170,000,000	\$170,000,000	\$0
CIESCO, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		10/7/2024		10,000,000	5.55	\$9,989,675	\$9,990,589	\$914
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	5.53	4/10/2025		150,000,000	5.55	\$150,000,000	\$150,774,663	\$774,663
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	5.55	4/17/2025		15,000,000	5.57	\$15,000,000	\$15,083,557	\$83,557
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	5.50	5/23/2025		100,000,000	5.52	\$100,000,000	\$100,693,174	\$693,174
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	6.00	10/17/2024		25,000,000	5.99	\$25,000,000	\$25,010,090	\$10,090
Canadian Imperial Bank of Commerce CP4-2	COMMERCIAL PAPER - 4-2		10/7/2024		225,000,000	5.32	\$224,772,062	\$224,788,907	\$16,845
Canadian Imperial Bank of Commerce CP4-2	COMMERCIAL PAPER - 4-2		2/4/2025		50,000,000	5.20	\$49,132,167	\$49,206,338	\$74,171
Canadian Imperial Bank of Commerce CP4-2	COMMERCIAL PAPER - 4-2		5/22/2025		200,000,000	5.52	\$193,227,650	\$194,543,640	\$1,315,990
Canadian Imperial Bank of Commerce, Jan 03, 2025	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.35	1/3/2025	10/1/2024	110,000,000	5.42	\$110,000,000	\$110,120,564	\$120,564
Chariot Funding LLC, Jun 04, 2025	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.13	6/4/2025	10/1/2024	135,000,000	5.20	\$135,000,000	\$135,000,000	\$0
Chariot Funding LLC, Jun 17, 2025	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.13	6/17/2025	10/1/2024	83,000,000	5.20	\$83,000,000	\$82,999,983	-\$17
Chariot Funding LLC, Mar 04, 2025	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.15	3/4/2025	10/1/2024	125,000,000	5.22	\$125,000,000	\$125,043,400	\$43,400
Chariot Funding LLC, Mar 14, 2025	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.15	3/14/2025	10/1/2024	35,000,000	5.22	\$35,000,000	\$35,009,552	\$9,552
Chariot Funding LLC, Mar 20, 2025	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.11	3/20/2025	10/1/2024	50,000,000	5.18	\$50,000,000	\$50,004,728	\$4,728
Chariot Funding LLC, Mar 24, 2025	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.15	3/24/2025	10/1/2024	130,000,000	5.22	\$130,000,000	\$130,029,892	\$29,892
Citibank N.A., New York, Jan 10, 2025	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.21	1/10/2025	10/1/2024	220,000,000	5.28	\$220,000,000	\$220,112,618	\$112,618
Citibank N.A., New York, Oct 28, 2024	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.44	10/28/2024	10/1/2024	100,000,000	5.52	\$100,000,000	\$100,039,544	\$39,544
City Furniture, Inc., Aug 01, 2044	VARIABLE RATE DEMAND NOTE	4.98	8/1/2044	10/3/2024	77,000,000	4.98	\$77,000,000	\$77,000,000	\$0
Collateralized Commercial Paper FLEX Co., LLC, Mar 05, 2025	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.12	3/5/2025	10/1/2024	115,000,000	5.19	\$115,000,000	\$115,012,557	\$12,557

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 FLEX Co., LLC, Mar 10, 2025	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.12	3/10/2025	10/1/2024	150,000,000	5.19	\$150,000,000	\$150,000,000	\$0
Collateralized Commercial Paper FLEX Co., LLC, Mar 10, 2025	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.12	3/10/2025	10/1/2024	75,000,000	5.19	\$75,000,000	\$75,007,351	\$7,351
Collateralized Commercial Paper FLEX Co., LLC, Mar 24, 2025	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.12	3/24/2025	10/1/2024	70,000,000	5.19	\$70,000,000	\$70,003,280	\$3,280
Collateralized Commercial Paper V Co. LLC, Apr 01, 2025	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.12	4/1/2025	10/1/2024	100,000,000	5.19	\$100,000,000	\$100,000,000	\$0
Collateralized Commercial Paper V Co. LLC, Mar 20, 2025	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.12	3/20/2025	10/1/2024	45,000,000	5.19	\$45,000,000	\$45,004,141	\$4,141
Collateralized Commercial Paper V Co. LLC, Mar 25, 2025	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.12	3/25/2025	10/1/2024	50,000,000	5.19	\$50,000,000	\$50,002,566	\$2,566
Cooperatieve Rabobank UA TD	TIME DEPOSIT	4.83	10/1/2024		500,000,000	4.91	\$500,000,000	\$500,000,000	\$0
Cooperatieve Rabobank UA TD	TIME DEPOSIT	4.83	10/2/2024		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	5.09	11/8/2024	10/1/2024	30,000,000	5.06	\$30,003,135	\$30,006,263	\$3,128
DNB Bank ASA CP4-2	COMMERCIAL PAPER - 4-2		12/9/2024		150,000,000	5.15	\$148,541,667	\$148,635,000	\$93,333
Dino P. Kanelos Irrevocable Trust, Sep 01, 2041	VARIABLE RATE DEMAND NOTE	4.95	9/1/2041	10/3/2024	4,515,000	4.95	\$4,515,000	\$4,515,000	\$0
Dreyfus Government Cash Management Fund	OVERNIGHT MUTUAL FUND	4.72	10/1/2024		3,598,770	4.80	\$3,598,770	\$3,598,770	\$0
EDMC Group, Inc., (Series 2024-2), Dec 01, 2054	VARIABLE RATE DEMAND NOTE	4.87	12/1/2054	10/3/2024	30,000,000	4.94	\$30,000,000	\$30,000,000	\$0
Enterprise Fleet Financing, LLC 2024-1, A1, 5.548%, 02/20/2025	ASSET BACKED NOTE	5.55	2/20/2025		2,570,398	5.55	\$2,570,398	\$2,571,338	\$940
Enterprise Fleet Financing, LLC 2024-3, A1, 5.493%, 07/21/2025	ASSET BACKED NOTE	5.49	7/21/2025		11,528,985	5.49	\$11,528,985	\$11,562,049	\$33,064
Fairway Finance Co. LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/28/2025		36,600,000	4.54	\$35,804,733	\$35,791,630	-\$13,103
Fairway Finance Co. LLC, Jan 08, 2025	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	5.09	1/8/2025	10/1/2024	60,000,000	5.16	\$60,000,000	\$60,000,769	\$769
Gotham Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		10/3/2024		50,000,000	5.56	\$49,977,542	\$49,979,857	\$2,315
Gotham Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		10/4/2024		50,000,000	5.56	\$49,970,056	\$49,973,135	\$3,079
Great Bear Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		10/3/2024		65,000,000	5.26	\$64,972,050	\$64,973,784	\$1,734
GreatAmerica Leasing Receivables 2024-1, A1, 5.55%, 02/18/2025	ASSET BACKED NOTE	5.55	2/18/2025		6,983,256	5.55	\$6,983,256	\$6,987,522	\$4,266
HSBC Securities (USA), Inc. Repo Tri Party Overnight Fixed	REPO TRIPARTY OVERNIGHT FIXED	4.88	10/1/2024		100,000,000	4.95	\$100,000,000	\$100,000,000	\$0
HW Hellman Building, LP, Mar 01, 2062	VARIABLE RATE DEMAND NOTE	4.95	3/1/2062	10/3/2024	50,000,000	4.95	\$50,000,000	\$50,000,000	\$0
Jupiter Securitization Co. LLC, Jan 06, 2025	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.19	1/6/2025	10/1/2024	75,000,000	5.26	\$75,000,000	\$75,043,832	\$43,832
Jupiter Securitization Co. LLC, Jan 24, 2025	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.10	1/24/2025	10/1/2024	100,000,000	5.17	\$100,000,000	\$100,021,462	\$21,462
Jupiter Securitization Co. LLC, Jun 04, 2025	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.13	6/4/2025	10/1/2024	55,000,000	5.20	\$55,000,000	\$55,002,380	\$2,380
Jupiter Securitization Co. LLC, Mar 10, 2025	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.11	3/10/2025	10/1/2024	38,000,000	5.18	\$38,000,000	\$38,001,348	\$1,348
Jupiter Securitization Co. LLC, Mar 11, 2025	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.15	3/11/2025	10/1/2024	60,000,000	5.22	\$60,000,000	\$60,012,595	\$12,595
Jupiter Securitization Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		10/25/2024		50,000,000	5.48	\$49,815,278	\$49,831,675	\$16,397
Jupiter Securitization Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		11/25/2024		86,000,000	4.92	\$85,357,867	\$85,361,613	\$3,746
LMA-Americas LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		10/4/2024		40,900,000	5.58	\$40,875,415	\$40,877,972	\$2,558
LMA-Americas LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		11/21/2024		25,000,000	5.36	\$24,812,222	\$24,826,859	\$14,637
La Fayette Asset Securitization LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		12/12/2024		40,000,000	5.17	\$39,592,822	\$39,616,723	\$23,901

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
La Fayette Asset Securitization LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		12/12/2024		100,000,000	5.17	\$98,982,056	\$99,041,807	\$59,751
Lilly (Eli) & Co.	COMMERCIAL PAPER - 4-2		10/3/2024		50,000,000	5.25	\$49,978,542	\$49,980,024	\$1,482
MUFG Bank Ltd. CP	COMMERCIAL PAPER		11/1/2024		250,000,000	5.50	\$248,815,556	\$248,938,415	\$122,859
MUFG Bank Ltd. CP	COMMERCIAL PAPER		11/8/2024		25,000,000	5.25	\$24,861,333	\$24,870,986	\$9,652
MUFG Bank Ltd. CP	COMMERCIAL PAPER		11/15/2024		50,000,000	5.25	\$49,673,528	\$49,696,528	\$23,000
MUFG Bank Ltd. CP	COMMERCIAL PAPER		12/9/2024		150,000,000	5.30	\$148,502,292	\$148,623,626	\$121,334
MUFG Bank Ltd., Oct 31, 2024	VARIABLE RATE CERTIFICATE OF DEPOSIT	4.98	10/31/2024	10/1/2024	100,000,000	5.05	\$100,000,000	\$100,002,849	\$2,849
Manhattan Asset Funding Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		12/12/2024		65,948,000	5.16	\$65,278,023	\$65,312,659	\$34,636
Mizuho Bank Ltd. TD	TIME DEPOSIT	4.83	10/1/2024		500,000,000	4.91	\$500,000,000	\$500,000,000	\$0
Mizuho Securities USA, Inc. - REPO TRIPARTY OVERNIGHT FIXED	REPO TRIPARTY OVERNIGHT FIXED	4.90	10/1/2024		1,150,000,000	4.97	\$1,150,000,000	\$1,150,000,000	\$0
NRW.Bank CP4-2	COMMERCIAL PAPER - 4-2		4/25/2025		200,000,000	4.43	\$195,106,750	\$195,068,800	-\$37,950
National Australia Bank Ltd., Melbourne CP4-2	COMMERCIAL PAPER - 4-2		2/10/2025		50,000,000	5.16	\$49,096,708	\$49,170,721	\$74,012
National Australia Bank Ltd., Melbourne, Dec 09, 2024	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.29	12/9/2024	10/1/2024	100,000,000	5.36	\$100,000,000	\$100,067,053	\$67,053
National Bank of Canada, Montreal CP4-2	COMMERCIAL PAPER - 4-2		1/22/2025		30,000,000	5.10	\$29,541,150	\$29,563,950	\$22,800
National Bank of Canada, Montreal CP4-2	COMMERCIAL PAPER - 4-2		1/27/2025		120,000,000	5.10	\$118,084,100	\$118,185,911	\$101,811
National Bank of Canada, Montreal CP4-2	COMMERCIAL PAPER - 4-2		1/31/2025		115,000,000	5.08	\$113,110,071	\$113,208,300	\$98,229
National Bank of Canada, Montreal CP4-2	COMMERCIAL PAPER - 4-2		2/5/2025		65,000,000	5.19	\$63,865,244	\$63,949,985	\$84,741
National Bank of Canada, Montreal CP4-2	COMMERCIAL PAPER - 4-2		3/18/2025		150,000,000	5.41	\$146,401,708	\$146,879,133	\$477,425
National Bank of Canada, Montreal CP4-2	COMMERCIAL PAPER - 4-2		5/28/2025		90,000,000	5.56	\$86,850,000	\$87,451,800	\$601,800
National Bank of Canada, Montreal CP4-2	COMMERCIAL PAPER - 4-2		2/3/2025		90,000,000	5.19	\$88,453,350	\$88,566,750	\$113,400
National Bank of Canada, Montreal, Jan 16, 2025	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.20	1/16/2025	10/1/2024	200,000,000	5.27	\$200,000,000	\$200,136,046	\$136,046
National Bank of Canada, Montreal, Jan 17, 2025	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.21	1/17/2025	10/1/2024	100,000,000	5.28	\$100,000,000	\$100,068,354	\$68,354
National Bank of Canada, Montreal, Mar 13, 2025	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.14	3/13/2025	10/1/2024	160,000,000	5.21	\$160,000,000	\$160,085,997	\$85,997
Old Line Funding, LLC, Apr 21, 2025	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.12	4/21/2025	10/1/2024	50,000,000	5.19	\$50,000,000	\$50,017,141	\$17,141
Old Line Funding, LLC, Apr 28, 2025	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.12	4/28/2025	10/1/2024	100,000,000	5.19	\$100,000,000	\$100,034,377	\$34,377
Old Line Funding, LLC, Jan 09, 2025	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.08	1/9/2025	10/1/2024	50,000,000	5.15	\$50,000,000	\$50,006,050	\$6,050
Old Line Funding, LLC, Mar 05, 2025	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.08	3/5/2025	10/1/2024	90,000,000	5.15	\$90,000,000	\$90,011,373	\$11,373
Old Line Funding, LLC, May 01, 2025	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.07	5/1/2025	10/1/2024	75,000,000	5.14	\$75,000,000	\$74,999,897	-\$103
Overbaugh Family (2016) Survivorship Trust, Apr 01, 2042	VARIABLE RATE DEMAND NOTE	4.95	4/1/2042	10/3/2024	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	\$58,819,200	\$58,912,800	\$93,600
Pennsylvania State Higher Education Assistance Agency, (Taxable Series A), 06/01/2054	MUNICIPAL VARIABLE RATE DEMAND NOTE	4.85	6/1/2054	10/3/2024	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	\$29,356,104	\$29,368,297	\$12,192
Ridgefield Funding Company, LLC Series A CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		11/8/2024		55,000,000	5.38	\$54,688,975	\$54,712,629	\$23,654
Ridgefield Funding Company, LLC Series A CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		11/22/2024		100,000,000	5.38	\$99,231,500	\$99,296,131	\$64,631
Ridgefield Funding Company, LLC Series A CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		12/16/2024		15,000,000	5.18	\$14,838,621	\$14,848,374	\$9,753

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
Royal Bank of Canada CP4-2	COMMERCIAL PAPER - 4-2		10/11/2024		150,000,000	6.00	\$149,740,583	\$149,779,152	\$38,569
Royal Bank of Canada CP4-2	COMMERCIAL PAPER - 4-2		10/16/2024		47,000,000	6.00	\$46,881,769	\$46,899,389	\$17,620
Royal Bank of Canada, Jul 09, 2025	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.19	7/9/2025	10/1/2024	200,000,000	5.26	\$200,000,000	\$200,131,002	\$131,002
Scheel Investments, LLC, Sep 01, 2041	VARIABLE RATE DEMAND NOTE	4.95	9/1/2041	10/3/2024	6,720,000	4.95	\$6,720,000	\$6,720,000	\$0
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		10/2/2024		50,000,000	5.46	\$49,985,167	\$49,986,576	\$1,409
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		10/7/2024		115,000,000	5.57	\$114,879,474	\$114,891,772	\$12,299
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		10/9/2024		100,000,000	5.57	\$99,865,250	\$99,878,919	\$13,669
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		10/11/2024		50,000,000	5.58	\$49,917,806	\$49,925,957	\$8,151
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		10/30/2024		90,000,000	5.50	\$89,600,250	\$89,635,500	\$35,250
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		11/8/2024		50,000,000	4.94	\$49,738,375	\$49,738,213	-\$163
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		11/22/2024		50,000,000	5.35	\$49,617,958	\$49,646,937	\$28,978
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		12/9/2024		125,000,000	4.88	\$123,845,486	\$123,845,486	\$0
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		12/12/2024		280,000,000	5.15	\$277,161,111	\$277,308,167	\$147,056
Sheffield Receivables Company LLC, Dec 13, 2024	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	5.04	12/13/2024	10/1/2024	105,000,000	5.11	\$105,000,000	\$105,008,772	\$8,772
Starbird Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		12/9/2024		30,000,000	5.18	\$29,706,583	\$29,723,889	\$17,306
Sumitomo Mitsui Trust Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	5.42	10/16/2024		190,000,000	5.51	\$190,000,000	\$190,046,033	\$46,033
Sumitomo Mitsui Trust Bank Ltd. ECD(USD)	EURO CERTIFICATE OF DEPOSIT	4.78	1/6/2025		150,000,000	4.86	\$150,000,000	\$150,000,000	\$0
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	4.99	11/1/2024	10/1/2024	100,000,000	5.06	\$100,000,000	\$100,006,006	\$6,006
Sumitomo Mitsui Trust Bank Ltd., Nov 06, 2024	VARIABLE RATE CERTIFICATE OF DEPOSIT	4.99	11/6/2024	10/1/2024	95,000,000	5.06	\$95,000,000	\$95,006,401	\$6,401
Sumitomo Mitsui Trust Bank Ltd., Nov 12, 2024	VARIABLE RATE CERTIFICATE OF DEPOSIT	4.99	11/12/2024	10/1/2024	90,000,000	5.06	\$90,000,000	\$90,006,981	\$6,981
Taxable Tender Option Bond Trust 2021-MIZ9064TX, (Series 2021-MIZ-9064TX), 11/01/2056	MUNICIPAL VARIABLE RATE DEMAND NOTE	5.26	11/1/2056	10/3/2024	13,000,000	5.26	\$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	5.26	2/1/2027	10/3/2024	10,300,000	5.26	\$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	5.26	12/1/2059	10/3/2024	3,200,000	5.26	\$3,200,000	\$3,200,000	\$0
Texas State, Veterans Bonds (Taxable Series 2023A), 12/01/2054	MUNICIPAL VARIABLE RATE DEMAND NOTE	4.90	12/1/2054	10/2/2024	17,920,000	4.90	\$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	10/3/2024	13,625,000	4.95	\$13,625,000	\$13,625,000	\$0
Thunder Bay Funding, LLC, Apr 14, 2025	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.08	4/14/2025	10/1/2024	100,000,000	5.15	\$100,000,000	\$100,010,747	\$10,747
Thunder Bay Funding, LLC, Apr 17, 2025	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.07	4/17/2025	10/1/2024	50,000,000	5.14	\$50,000,000	\$50,002,659	\$2,659
Thunder Bay Funding, LLC, Nov 26, 2024	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.10	11/26/2024	10/1/2024	100,000,000	5.17	\$100,000,000	\$100,017,224	\$17,224
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	5.15	2/12/2025		100,000,000	5.17	\$100,000,000	\$100,156,491	\$156,491
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	5.40	3/28/2025		95,000,000	5.42	\$95,000,000	\$95,370,844	\$370,844

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Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	5.53	5/28/2025		15,000,000	5.55	\$15,000,000	\$15,107,255	\$107,255
Toronto Dominion Bank CP4-2	COMMERCIAL PAPER - 4-2		2/21/2025		150,000,000	5.32	\$146,982,000	\$147,318,720	\$336,720
Toronto Dominion Bank CP4-2	COMMERCIAL PAPER - 4-2		2/24/2025		25,000,000	5.08	\$24,502,854	\$24,544,463	\$41,609
Toronto Dominion Bank CP4-2	COMMERCIAL PAPER - 4-2		3/20/2025		50,000,000	4.64	\$48,940,750	\$48,957,162	\$16,412
Toronto Dominion Bank CP4-2	COMMERCIAL PAPER - 4-2		4/2/2025		100,000,000	5.44	\$97,372,889	\$97,775,201	\$402,312
Toronto Dominion Bank CP4-2	COMMERCIAL PAPER - 4-2		5/28/2025		40,000,000	5.55	\$38,602,667	\$38,876,800	\$274,133
Toronto Dominion Bank CP4-2	COMMERCIAL PAPER - 4-2		7/1/2025		125,000,000	5.44	\$120,105,104	\$121,071,081	\$965,977
Toronto Dominion Bank CP4-2	COMMERCIAL PAPER - 4-2		7/3/2025		200,000,000	5.44	\$192,118,667	\$193,673,466	\$1,554,799
Toronto Dominion Bank, Jan 16, 2025	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.18	1/16/2025	10/1/2024	235,000,000	5.25	\$235,000,000	\$235,155,629	\$155,629
TotalEnergies Capital S.A. CP4-2	COMMERCIAL PAPER - 4-2		10/18/2024		25,000,000	4.95	\$24,939,375	\$24,939,556	\$181
Toyota Credit De Puerto Rico Corp. CP	COMMERCIAL PAPER		1/13/2025		50,000,000	5.50	\$49,231,458	\$49,323,334	\$91,875
Toyota Credit De Puerto Rico Corp. CP	COMMERCIAL PAPER		2/14/2025		75,000,000	5.61	\$73,478,729	\$73,674,716	\$195,986
Toyota Finance Australia Ltd. CP	COMMERCIAL PAPER		2/5/2025		50,000,000	5.26	\$49,102,222	\$49,189,571	\$87,348
Toyota Motor Credit Corp., Apr 14, 2025	VARIABLE MEDIUM TERM NOTE	5.18	4/14/2025	10/1/2024	110,000,000	5.25	\$110,000,000	\$110,060,319	\$60,319
Toyota Motor Credit Corp., Dec 09, 2024	VARIABLE MEDIUM TERM NOTE	5.33	12/9/2024	10/1/2024	95,000,000	5.40	\$95,000,000	\$95,044,301	\$44,301
Toyota Motor Credit Corp., Sep 17, 2025	VARIABLE MEDIUM TERM NOTE	5.18	9/17/2025	10/1/2024	150,000,000	5.25	\$150,000,000	\$150,015,167	\$15,167
UnitedHealth Group, Inc. CP4-2	COMMERCIAL PAPER - 4-2		12/2/2024		152,000,000	5.66	\$150,563,600	\$150,741,288	\$177,688
Victory Receivables Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		10/2/2024		100,000,000	5.56	\$99,970,056	\$99,973,151	\$3,095
Victory Receivables Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		10/2/2024		25,000,000	5.56	\$24,992,514	\$24,993,288	\$774
Victory Receivables Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		10/7/2024		160,000,000	5.55	\$159,832,311	\$159,849,422	\$17,111
Victory Receivables Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		11/5/2024		85,000,000	5.39	\$84,555,450	\$84,587,920	\$32,470
Wells Fargo Bank, N.A. CD	CERTIFICATE OF DEPOSIT	5.15	2/13/2025		200,000,000	5.17	\$200,000,000	\$200,384,178	\$384,178
Wells Fargo Bank, N.A. CD	CERTIFICATE OF DEPOSIT	5.21	2/14/2025		10,000,000	5.23	\$10,000,000	\$10,021,782	\$21,782
Wells Fargo Bank, N.A., Nov 07, 2024	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.44	11/7/2024	10/1/2024	100,000,000	5.52	\$100,000,000	\$100,052,981	\$52,981
Wells Fargo Bank, N.A., Nov 13, 2024	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.44	11/13/2024	10/1/2024	50,000,000	5.52	\$50,000,000	\$50,030,934	\$30,934
Westlake Automobile Receivables Trust 2024-1, A1, 5.629%, 03/17/2025	ASSET BACKED NOTE	5.63	3/17/2025		4,434,092	5.63	\$4,434,092	\$4,435,298	\$1,206
Westlake Automobile Receivables Trust 2024-2, A1, 5.67%, 06/16/2025	ASSET BACKED NOTE	5.67	6/16/2025		45,132,368	5.67	\$45,132,368	\$45,173,926	\$41,558
Westpac Banking Corp. Ltd., Sydney CP4-2	COMMERCIAL PAPER - 4-2		2/7/2025		100,000,000	5.17	\$98,230,556	\$98,375,481	\$144,925
Wylie Bice Life Insurance Trust, Aug 01, 2046	VARIABLE RATE DEMAND NOTE	4.95	8/1/2046	10/3/2024	7,625,000	4.95	\$7,625,000	\$7,625,000	\$0
Total Value of Assets					24,128,310,035		\$24,034,739,796	\$24,052,662,926	\$17,923,130

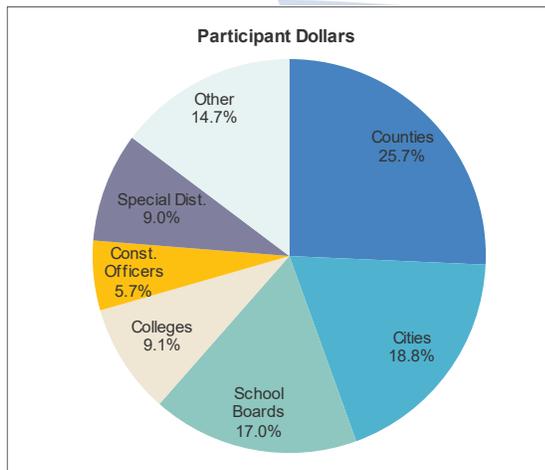
Notes: The data included in this report is unaudited. Amounts above are the value of investments. Income accruals, payables and uninvested cash are not included. Amortizations/accretions are reported with a one-day lag in the above valuations.

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.

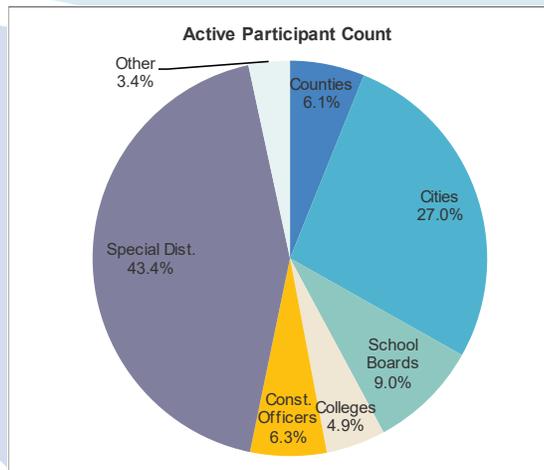
² Amortized cost is calculated using a straight line method.

PARTICIPANT CONCENTRATION DATA - AS OF SEPTEMBER 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	9.1%	4.9%
Top 10	36.5%	1.3%	Top 10	8.0%	1.3%
\$100 million or more	71.1%	7.4%	\$100 million or more	6.6%	0.5%
\$10 million up to \$100 million	25.8%	21.1%	\$10 million up to \$100 million	2.4%	2.0%
\$1 million up to \$10 million	2.7%	20.0%	\$1 million up to \$10 million	0.1%	0.6%
Under \$1 million	0.4%	51.5%	Under \$1 million	0.01%	1.8%
Counties	25.7%	6.1%	Constitutional Officers	5.7%	6.3%
Top 10	21.0%	1.3%	Top 10	5.0%	1.3%
\$100 million or more	23.5%	1.9%	\$100 million or more	4.1%	0.1%
\$10 million up to \$100 million	2.0%	1.5%	\$10 million up to \$100 million	1.3%	1.1%
\$1 million up to \$10 million	0.2%	1.3%	\$1 million up to \$10 million	0.3%	1.6%
Under \$1 million	0.0%	1.5%	Under \$1 million	0.0%	3.4%
Municipalities	18.8%	27.0%	Special Districts	9.0%	43.4%
Top 10	6.1%	1.3%	Top 10	5.3%	1.3%
\$100 million or more	5.7%	1.1%	\$100 million or more	4.9%	1.0%
\$10 million up to \$100 million	12.1%	9.5%	\$10 million up to \$100 million	3.0%	3.5%
\$1 million up to \$10 million	0.9%	6.0%	\$1 million up to \$10 million	0.8%	7.8%
Under \$1 million	0.1%	10.4%	Under \$1 million	0.2%	31.1%
School Boards	17.0%	9.0%	Other	14.7%	3.4%
Top 10	10.6%	1.3%	Top 10	12.2%	1.3%
\$100 million or more	11.9%	1.6%	\$100 million or more	14.4%	1.1%
\$10 million up to \$100 million	4.8%	3.1%	\$10 million up to \$100 million	0.2%	0.4%
\$1 million up to \$10 million	0.3%	1.8%	\$1 million up to \$10 million	0.1%	1.0%
Under \$1 million	0.0%	2.5%	Under \$1 million	0.0%	0.9%



Total Fund Value: \$24,046,466,198



Total Active Participant Count: 800

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

COMPLIANCE WITH INVESTMENT POLICY FOR SEPTEMBER 2024

As investment manager, Federated monitors compliance daily on Florida PRIME to ensure that investment practices comply with the requirements of the Investment Policy Statement (IPS). Federated provides a monthly compliance report to the SBA and is required to notify the Investment Oversight Group (IOG) of compliance exceptions within 24 hours of identification. The IOG will meet as necessary based on the occurrence and resolution of compliance exceptions or upon the occurrence of a material event. Minutes from the IOG meetings are posted to the Florida PRIME website.

In addition to the compliance testing performed by Federated, SBA Risk Management and Compliance conducts daily independent testing on Florida PRIME using a risk-based approach. Under this approach, each IPS parameter is ranked as “High” or “Low” with respect to the level of risk associated with a potential guideline breach. Negative test results are subject to independent verification and review for possible escalation. These rankings, along with the frequency for testing, are reviewed and approved by the IOG on an annual basis or more often if market conditions dictate. Additionally, any parameter reported in “Fail” status on the Federated compliance report, regardless of risk ranking, is also independently verified and escalated accordingly. The results of independent testing are currently reported monthly to the IOG.

Test by Source	Pass/Fail
Securities must be USD denominated	Pass
<u>Ratings requirements</u>	
First Tier Securities	Pass
Long-term securities must have long-term ratings in the three highest categories	Pass
Commercial Paper must have short-term ratings from at least one NRSRO	Pass
Securities in Highest Rating Category (A-1+ or equivalent)	Pass
Repurchase Agreement Counterparties must be rated by S&P	Pass
S&P Weighted Average Life	Pass
<u>Maturity</u>	
Individual Security	Pass
Government floating rate notes/variable rate notes	Pass
Dollar Weighted Average Maturity	Pass
Weighted Average Life	Pass
<u>Issuer Diversification</u>	
First tier issuer (limit does not apply to cash, cash items, U.S. Government securities and repo collateralized by these securities)	Pass
Demand Feature and Guarantor Diversification	
First Tier securities issued by or subject to demand features and guarantees of a non-controlled person	Pass
First Tier securities issued by or subject to demand features and guarantees of a controlled person	Pass

Test by Source	Pass/Fail
<u>Money Market Mutual Funds</u>	
Invested in any one Money Market Mutual Fund	Pass
<u>Repurchase Agreements</u>	
Repurchase Agreement Counterparty Rating	Pass
Term Repurchase Agreements with any single dealer - Counterparty Rating A-1+ (2-5 business days)	Pass
Term Repurchase Agreements with any single dealer - Counterparty Rating A-1 (2-5 business days)	Pass
Term Repurchase Agreements with any single dealer - Counterparty Rating A-1+ (More than 5 business days)	Pass
Term Repurchase Agreements with any single dealer - Counterparty Rating A-1 (More than 5 business days)	Pass
Repurchase Agreements with any single dealer - Counterparty Rating A-1	Pass
<u>Concentration Tests</u>	
Industry Concentration, excluding financial services industry	Pass
Any Single Government Agency	Pass
Illiquid Securities	Pass
Assets invested in securities accessible within 1 business day	Pass
Assets invested in securities accessible within 5 business days	Pass

TRADING ACTIVITY FOR SEPTEMBER 2024

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
Buys								
ALBION CAPITAL LLC CPABS4	12/04/24	09/30/24	10/01/24	50,000,000.00	49,575,111.11	0.00	49,575,111.11	0.00
ALBION CAPITAL LLC CPABS4	12/04/24	09/30/24	10/01/24	28,669,000.00	28,425,377.21	0.00	28,425,377.21	0.00
ANGLESEA FUNDING LLC PABS4	09/10/24	09/03/24	09/03/24	50,000,000.00	49,948,180.56	0.00	49,948,180.56	0.00
ANGLESEA FUNDING LLC PABS4	09/10/24	09/03/24	09/03/24	50,000,000.00	49,948,180.56	0.00	49,948,180.56	0.00
ANGLESEA FUNDING LLC PABS4	09/10/24	09/03/24	09/03/24	50,000,000.00	49,948,180.56	0.00	49,948,180.56	0.00
ANGLESEA FUNDING LLC PABS4	09/10/24	09/03/24	09/03/24	50,000,000.00	49,948,180.56	0.00	49,948,180.56	0.00
ANGLESEA FUNDING LLC PABS4	09/10/24	09/03/24	09/03/24	50,000,000.00	49,948,180.56	0.00	49,948,180.56	0.00
ANGLESEA FUNDING LLC PABS4	09/10/24	09/03/24	09/03/24	25,000,000.00	24,974,090.28	0.00	24,974,090.28	0.00
ANGLESEA FUNDING LLC PABS4	09/17/24	09/10/24	09/10/24	50,000,000.00	49,948,180.56	0.00	49,948,180.56	0.00
ANGLESEA FUNDING LLC PABS4	09/17/24	09/10/24	09/10/24	50,000,000.00	49,948,180.56	0.00	49,948,180.56	0.00
ANGLESEA FUNDING LLC PABS4	09/17/24	09/10/24	09/10/24	50,000,000.00	49,948,180.56	0.00	49,948,180.56	0.00
ANGLESEA FUNDING LLC PABS4	09/17/24	09/10/24	09/10/24	50,000,000.00	49,948,180.56	0.00	49,948,180.56	0.00
ANGLESEA FUNDING LLC PABS4	09/17/24	09/10/24	09/10/24	50,000,000.00	49,948,180.56	0.00	49,948,180.56	0.00
ANGLESEA FUNDING LLC PABS4	09/17/24	09/10/24	09/10/24	10,000,000.00	9,989,636.11	0.00	9,989,636.11	0.00
ANGLESEA FUNDING LLC PABS4	09/17/24	09/10/24	09/10/24	50,000,000.00	49,948,180.56	0.00	49,948,180.56	0.00
ANGLESEA FUNDING LLC PABS4	09/17/24	09/10/24	09/10/24	50,000,000.00	49,948,180.56	0.00	49,948,180.56	0.00
ANGLESEA FUNDING LLC PABS4	09/17/24	09/10/24	09/10/24	50,000,000.00	49,948,180.56	0.00	49,948,180.56	0.00
ANGLESEA FUNDING LLC PABS4	09/17/24	09/10/24	09/10/24	20,000,000.00	19,979,272.22	0.00	19,979,272.22	0.00
ANGLESEA FUNDING LLC PABS4	09/19/24	09/17/24	09/17/24	50,000,000.00	49,985,194.45	0.00	49,985,194.45	0.00
ANGLESEA FUNDING LLC PABS4	09/19/24	09/17/24	09/17/24	40,000,000.00	39,988,155.56	0.00	39,988,155.56	0.00
ANGLESEA FUNDING LLC PABS4	09/19/24	09/17/24	09/17/24	50,000,000.00	49,985,194.45	0.00	49,985,194.45	0.00
ANGLESEA FUNDING LLC PABS4	09/19/24	09/17/24	09/17/24	50,000,000.00	49,985,194.45	0.00	49,985,194.45	0.00
ANGLESEA FUNDING LLC PABS4	09/19/24	09/17/24	09/17/24	50,000,000.00	49,985,194.45	0.00	49,985,194.45	0.00
ANGLESEA FUNDING LLC PABS4	09/23/24	09/19/24	09/19/24	50,000,000.00	49,973,222.22	0.00	49,973,222.22	0.00
ANGLESEA FUNDING LLC PABS4	09/23/24	09/19/24	09/19/24	50,000,000.00	49,973,222.22	0.00	49,973,222.22	0.00
ANGLESEA FUNDING LLC PABS4	09/23/24	09/19/24	09/19/24	50,000,000.00	49,973,222.22	0.00	49,973,222.22	0.00
ANGLESEA FUNDING LLC PABS4	09/23/24	09/19/24	09/19/24	50,000,000.00	49,973,222.22	0.00	49,973,222.22	0.00
ANGLESEA FUNDING LLC PABS4	09/23/24	09/19/24	09/19/24	25,000,000.00	24,986,611.11	0.00	24,986,611.11	0.00
ANGLESEA FUNDING LLC PABS4	09/30/24	09/23/24	09/23/24	50,000,000.00	49,953,041.67	0.00	49,953,041.67	0.00
ANGLESEA FUNDING LLC PABS4	09/30/24	09/23/24	09/23/24	50,000,000.00	49,953,041.67	0.00	49,953,041.67	0.00
ANGLESEA FUNDING LLC PABS4	09/30/24	09/23/24	09/23/24	50,000,000.00	49,953,041.67	0.00	49,953,041.67	0.00
ANGLESEA FUNDING LLC PABS4	09/30/24	09/23/24	09/23/24	35,000,000.00	34,967,129.17	0.00	34,967,129.17	0.00
ANGLESEA FUNDING LLC PABS4	10/01/24	09/30/24	09/30/24	26,000,000.00	25,996,497.22	0.00	25,996,497.22	0.00
ANGLESEA FUNDING LLC PABS4	10/07/24	09/30/24	09/30/24	50,000,000.00	49,952,944.45	0.00	49,952,944.45	0.00
ANGLESEA FUNDING LLC PABS4	10/07/24	09/30/24	09/30/24	50,000,000.00	49,952,944.45	0.00	49,952,944.45	0.00
ANGLESEA FUNDING LLC PABS4	10/07/24	09/30/24	09/30/24	50,000,000.00	49,952,944.45	0.00	49,952,944.45	0.00
ANGLESEA FUNDING LLC PABS4	10/07/24	09/30/24	09/30/24	50,000,000.00	49,952,944.45	0.00	49,952,944.45	0.00
ANGLESEA FUNDING LLC PABS4	10/07/24	09/30/24	09/30/24	10,000,000.00	9,990,588.89	0.00	9,990,588.89	0.00
ANGLESEA FUNDING LLC PABS4	10/08/24	09/05/24	09/05/24	50,000,000.00	49,761,208.34	0.00	49,761,208.34	0.00
ANGLESEA FUNDING LLC PABS4	10/08/24	09/05/24	09/05/24	50,000,000.00	49,761,208.34	0.00	49,761,208.34	0.00
ANGLESEA FUNDING LLC PABS4	10/08/24	09/05/24	09/05/24	35,000,000.00	34,832,845.83	0.00	34,832,845.83	0.00
ANGLESEA FUNDING LLC PABS4	11/01/24	09/23/24	09/23/24	16,000,000.00	15,915,760.00	0.00	15,915,760.00	0.00
ANGLESEA FUNDING LLC PABS4	11/08/24	09/09/24	09/09/24	50,000,000.00	49,571,666.67	0.00	49,571,666.67	0.00
ANGLESEA FUNDING LLC PABS4	11/08/24	09/09/24	09/09/24	50,000,000.00	49,571,666.67	0.00	49,571,666.67	0.00
ANGLESEA FUNDING LLC PABS4	11/08/24	09/09/24	09/09/24	50,000,000.00	49,571,666.67	0.00	49,571,666.67	0.00

TRADING ACTIVITY FOR SEPTEMBER 2024

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
ANGLESEA FUNDING LLC PABS4	11/08/24	09/10/24	09/10/24	50,000,000.00	49,579,625.00	0.00	49,579,625.00	0.00
ANGLESEA FUNDING LLC PABS4	11/08/24	09/10/24	09/10/24	25,000,000.00	24,789,812.50	0.00	24,789,812.50	0.00
ANGLESEA FUNDING LLC PABS4	01/06/25	09/19/24	09/19/24	50,000,000.00	49,282,416.67	0.00	49,282,416.67	0.00
ANGLESEA FUNDING LLC PABS4	01/09/25	09/19/24	09/19/24	25,000,000.00	24,631,333.33	0.00	24,631,333.33	0.00
ANGLESEA FUNDING LLC	03/14/25	09/17/24	09/17/24	50,000,000.00	50,000,000.00	0.00	50,000,000.00	0.00
ANGLESEA FUNDING LLC	03/14/25	09/17/24	09/17/24	50,000,000.00	50,000,000.00	0.00	50,000,000.00	0.00
ANGLESEA FUNDING LLC	03/14/25	09/17/24	09/17/24	45,000,000.00	45,000,000.00	0.00	45,000,000.00	0.00
ATLANTIC ASSET SECUCPABS4	12/16/24	09/19/24	09/19/24	50,000,000.00	49,417,000.00	0.00	49,417,000.00	0.00
ATLANTIC ASSET SECUCPABS4	12/16/24	09/19/24	09/19/24	30,000,000.00	29,650,200.00	0.00	29,650,200.00	0.00
BPCE SA CP4-2CP4-2	12/16/24	09/04/24	09/04/24	50,000,000.00	49,270,416.67	0.00	49,270,416.67	0.00
BPCE SA CP4-2CP4-2	12/16/24	09/04/24	09/04/24	50,000,000.00	49,270,416.67	0.00	49,270,416.67	0.00
BPCE SA CP4-2CP4-2	12/16/24	09/04/24	09/04/24	50,000,000.00	49,270,416.67	0.00	49,270,416.67	0.00
BPCE SA CP4-2CP4-2	12/16/24	09/04/24	09/04/24	25,000,000.00	24,635,208.33	0.00	24,635,208.33	0.00
BARTON CAPITAL S,A,CPABS4	09/12/24	09/05/24	09/05/24	50,000,000.00	49,948,180.56	0.00	49,948,180.56	0.00
BARTON CAPITAL S,A,CPABS4	09/17/24	09/10/24	09/10/24	30,000,000.00	29,968,908.33	0.00	29,968,908.33	0.00
BARTON CAPITAL S,A,CPABS4	09/18/24	09/11/24	09/11/24	50,000,000.00	49,948,180.56	0.00	49,948,180.56	0.00
BARTON CAPITAL S,A,CPABS4	09/19/24	09/12/24	09/12/24	50,000,000.00	49,948,180.56	0.00	49,948,180.56	0.00
BARTON CAPITAL S,A,CPABS4	09/26/24	09/19/24	09/19/24	50,000,000.00	49,953,041.67	0.00	49,953,041.67	0.00
BARTON CAPITAL S,A,CPABS4	09/26/24	09/19/24	09/19/24	50,000,000.00	49,953,041.67	0.00	49,953,041.67	0.00
BARTON CAPITAL S,A,CPABS4	10/03/24	09/03/24	09/03/24	25,000,000.00	24,891,458.33	0.00	24,891,458.33	0.00
BARTON CAPITAL S,A,CPABS4	10/04/24	09/06/24	09/06/24	46,000,000.00	45,814,313.33	0.00	45,814,313.33	0.00
BARTON CAPITAL S,A,CPABS4	11/07/24	09/12/24	09/12/24	50,000,000.00	49,603,333.34	0.00	49,603,333.34	0.00
BENNINGTON STARK CACPABS4	09/09/24	09/03/24	09/03/24	30,000,000.00	29,973,250.00	0.00	29,973,250.00	0.00
BENNINGTON STARK CACPABS4	09/16/24	09/09/24	09/09/24	30,000,000.00	29,968,791.67	0.00	29,968,791.67	0.00
BENNINGTON STARK CACPABS4	09/19/24	09/16/24	09/16/24	30,000,000.00	29,986,675.00	0.00	29,986,675.00	0.00
BENNINGTON STARK CACPABS4	09/23/24	09/19/24	09/19/24	30,000,000.00	29,983,833.33	0.00	29,983,833.33	0.00
BENNINGTON STARK CACPABS4	09/30/24	09/23/24	09/23/24	30,000,000.00	29,971,708.33	0.00	29,971,708.33	0.00
BENNINGTON STARK CACPABS4	10/03/24	09/03/24	09/03/24	30,000,000.00	29,869,750.00	0.00	29,869,750.00	0.00
BENNINGTON STARK CACPABS4	10/07/24	09/30/24	09/30/24	30,000,000.00	29,971,708.33	0.00	29,971,708.33	0.00
BENNINGTON STARK CAPITAL CO LLC	11/04/24	09/04/24	09/05/24	50,000,000.00	50,000,000.00	0.00	50,000,000.00	0.00
BENNINGTON STARK CAPITAL CO LLC	11/04/24	09/04/24	09/05/24	50,000,000.00	50,000,000.00	0.00	50,000,000.00	0.00
BENNINGTON STARK CAPITAL CO LLC	11/04/24	09/04/24	09/05/24	50,000,000.00	50,000,000.00	0.00	50,000,000.00	0.00
BENNINGTON STARK CAPITAL CO LLC	11/04/24	09/04/24	09/05/24	20,000,000.00	20,000,000.00	0.00	20,000,000.00	0.00
BNG BANK N,V, CP4-2CP4-2	10/01/24	09/24/24	09/24/24	50,000,000.00	49,953,041.67	0.00	49,953,041.67	0.00
BNG BANK N,V, CP4-2CP4-2	10/01/24	09/24/24	09/24/24	16,000,000.00	15,984,973.33	0.00	15,984,973.33	0.00
BNG BANK N,V, CP4-2CP4-2	10/01/24	09/24/24	09/24/24	50,000,000.00	49,953,041.67	0.00	49,953,041.67	0.00
BNG BANK N,V, CP4-2CP4-2	10/01/24	09/24/24	09/24/24	50,000,000.00	49,953,041.67	0.00	49,953,041.67	0.00
BNG BANK N,V, CP4-2CP4-2	10/01/24	09/24/24	09/24/24	50,000,000.00	49,953,041.67	0.00	49,953,041.67	0.00
BNG BANK N,V, CP4-2CP4-2	10/01/24	09/24/24	09/24/24	50,000,000.00	49,953,041.67	0.00	49,953,041.67	0.00
BNG BANK N,V, CP4-2CP4-2	10/01/24	09/24/24	09/24/24	50,000,000.00	49,953,041.67	0.00	49,953,041.67	0.00
BNG BANK N,V, CP4-2CP4-2	10/01/24	09/24/24	09/24/24	50,000,000.00	49,953,041.67	0.00	49,953,041.67	0.00
BNG BANK N,V, CP4-2CP4-2	10/01/24	09/24/24	09/24/24	50,000,000.00	49,953,041.67	0.00	49,953,041.67	0.00
BNG BANK N,V, CP4-2CP4-2	10/01/24	09/24/24	09/24/24	50,000,000.00	49,953,041.67	0.00	49,953,041.67	0.00
BNG BANK N,V, CP4-2CP4-2	10/01/24	09/24/24	09/24/24	50,000,000.00	49,953,041.67	0.00	49,953,041.67	0.00
CAFCO, LLC CPABS4-2CPABS4	09/27/24	09/17/24	09/17/24	30,000,000.00	29,957,250.00	0.00	29,957,250.00	0.00
CANADIAN IMPERIAL BCP4-2	10/07/24	09/06/24	09/06/24	50,000,000.00	49,775,680.56	0.00	49,775,680.56	0.00
CANADIAN IMPERIAL BCP4-2	10/07/24	09/06/24	09/06/24	50,000,000.00	49,775,680.56	0.00	49,775,680.56	0.00

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CANADIAN IMPERIAL BCP4-2	10/07/24	09/06/24	09/06/24	50,000,000.00	49,775,680.56	0.00	49,775,680.56	0.00
CANADIAN IMPERIAL BCP4-2	10/07/24	09/06/24	09/06/24	50,000,000.00	49,775,680.56	0.00	49,775,680.56	0.00
CANADIAN IMPERIAL BCP4-2	10/07/24	09/06/24	09/06/24	25,000,000.00	24,887,840.28	0.00	24,887,840.28	0.00
CHARIOT FUNDING LLCCPABS4	09/19/24	09/18/24	09/18/24	50,000,000.00	49,992,597.22	0.00	49,992,597.22	0.00
CHARIOT FUNDING LLCCPABS4	09/19/24	09/18/24	09/18/24	50,000,000.00	49,992,597.22	0.00	49,992,597.22	0.00
CHARIOT FUNDING LLCCPABS4	09/19/24	09/18/24	09/18/24	50,000,000.00	49,992,597.22	0.00	49,992,597.22	0.00
CHARIOT FUNDING LLCCPABS4	09/19/24	09/18/24	09/18/24	50,000,000.00	49,992,597.22	0.00	49,992,597.22	0.00
CHARIOT FUNDING LLCCPABS4	09/19/24	09/18/24	09/18/24	50,000,000.00	49,992,597.22	0.00	49,992,597.22	0.00
CHARIOT FUNDING LLCCPABS4	09/19/24	09/18/24	09/18/24	50,000,000.00	49,992,597.22	0.00	49,992,597.22	0.00
CHARIOT FUNDING LLCCPABS4	09/19/24	09/18/24	09/18/24	4,000,000.00	3,999,407.78	0.00	3,999,407.78	0.00
CHARIOT FUNDING LLC	06/04/25	09/04/24	09/04/24	50,000,000.00	50,000,000.00	0.00	50,000,000.00	0.00
CHARIOT FUNDING LLC	06/04/25	09/04/24	09/04/24	50,000,000.00	50,000,000.00	0.00	50,000,000.00	0.00
CHARIOT FUNDING LLC	06/04/25	09/04/24	09/04/24	35,000,000.00	35,000,000.00	0.00	35,000,000.00	0.00
CHARIOT FUNDING LLC	06/17/25	09/17/24	09/17/24	50,000,000.00	50,000,000.00	0.00	50,000,000.00	0.00
CHARIOT FUNDING LLC	06/17/25	09/17/24	09/17/24	33,000,000.00	33,000,000.00	0.00	33,000,000.00	0.00
CHESHAM FINANCE LLCCPABS4	09/17/24	09/09/24	09/10/24	50,000,000.00	49,948,083.34	0.00	49,948,083.34	0.00
CHESHAM FINANCE LLCCPABS4	09/17/24	09/09/24	09/10/24	50,000,000.00	49,948,083.34	0.00	49,948,083.34	0.00
CHESHAM FINANCE LLCCPABS4	09/17/24	09/09/24	09/10/24	50,000,000.00	49,948,083.34	0.00	49,948,083.34	0.00
CHESHAM FINANCE LLCCPABS4	09/19/24	09/16/24	09/17/24	50,000,000.00	49,985,194.45	0.00	49,985,194.45	0.00
CHESHAM FINANCE LLCCPABS4	09/19/24	09/16/24	09/17/24	50,000,000.00	49,985,194.45	0.00	49,985,194.45	0.00
CHESHAM FINANCE LLCCPABS4	09/19/24	09/16/24	09/17/24	50,000,000.00	49,985,194.45	0.00	49,985,194.45	0.00
CHESHAM FINANCE LLCCPABS4	09/24/24	09/18/24	09/19/24	50,000,000.00	49,966,388.89	0.00	49,966,388.89	0.00
CHESHAM FINANCE LLCCPABS4	09/24/24	09/18/24	09/19/24	50,000,000.00	49,966,388.89	0.00	49,966,388.89	0.00
CHESHAM FINANCE LLCCPABS4	09/24/24	09/18/24	09/19/24	50,000,000.00	49,966,388.89	0.00	49,966,388.89	0.00
CHESHAM FINANCE LLCCPABS4	09/27/24	09/23/24	09/24/24	50,000,000.00	49,979,875.00	0.00	49,979,875.00	0.00
CHESHAM FINANCE LLCCPABS4	09/27/24	09/23/24	09/24/24	50,000,000.00	49,979,875.00	0.00	49,979,875.00	0.00
CHESHAM FINANCE LLCCPABS4	09/27/24	09/23/24	09/24/24	50,000,000.00	49,979,875.00	0.00	49,979,875.00	0.00
CHESHAM FINANCE LLCCPABS4	09/11/24	09/03/24	09/04/24	50,000,000.00	49,948,083.34	0.00	49,948,083.34	0.00
CHESHAM FINANCE LLCCPABS4	09/11/24	09/03/24	09/04/24	50,000,000.00	49,948,083.34	0.00	49,948,083.34	0.00
CHESHAM FINANCE LLCCPABS4	09/11/24	09/03/24	09/04/24	50,000,000.00	49,948,083.34	0.00	49,948,083.34	0.00
CHESHAM FINANCE LLCCPABS4	09/11/24	09/03/24	09/04/24	50,000,000.00	49,948,083.34	0.00	49,948,083.34	0.00
CHESHAM FINANCE LLCCPABS4	09/18/24	09/10/24	09/11/24	50,000,000.00	49,948,083.34	0.00	49,948,083.34	0.00
CHESHAM FINANCE LLCCPABS4	09/18/24	09/10/24	09/11/24	50,000,000.00	49,948,083.34	0.00	49,948,083.34	0.00
CHESHAM FINANCE LLCCPABS4	09/18/24	09/10/24	09/11/24	50,000,000.00	49,948,083.34	0.00	49,948,083.34	0.00
CHESHAM FINANCE LLCCPABS4	09/19/24	09/17/24	09/18/24	50,000,000.00	49,992,597.22	0.00	49,992,597.22	0.00
CHESHAM FINANCE LLCCPABS4	09/19/24	09/17/24	09/18/24	50,000,000.00	49,992,597.22	0.00	49,992,597.22	0.00
CHESHAM FINANCE LLCCPABS4	09/19/24	09/17/24	09/18/24	50,000,000.00	49,992,597.22	0.00	49,992,597.22	0.00
CHESHAM FINANCE LLCCPABS4	09/19/24	09/17/24	09/18/24	50,000,000.00	49,992,597.22	0.00	49,992,597.22	0.00
CHESHAM FINANCE LLCCPABS4	09/26/24	09/18/24	09/19/24	50,000,000.00	49,952,944.45	0.00	49,952,944.45	0.00
CHESHAM FINANCE LLCCPABS4	09/26/24	09/18/24	09/19/24	50,000,000.00	49,952,944.45	0.00	49,952,944.45	0.00
CHESHAM FINANCE LLCCPABS4	09/26/24	09/18/24	09/19/24	50,000,000.00	49,952,944.45	0.00	49,952,944.45	0.00
CHESHAM FINANCE LLCCPABS4	09/26/24	09/18/24	09/19/24	50,000,000.00	49,952,944.45	0.00	49,952,944.45	0.00
COLLATERALIZED COMMERCIAL PAPER V CO LLC	04/01/25	09/04/24	09/04/24	50,000,000.00	50,000,000.00	0.00	50,000,000.00	0.00

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JUPITER SECURITIZATCPABS4	09/19/24	09/18/24	09/18/24	50,000,000.00	49,992,597.22	0.00	49,992,597.22	0.00
JUPITER SECURITIZATCPABS4	09/19/24	09/18/24	09/18/24	50,000,000.00	49,992,597.22	0.00	49,992,597.22	0.00
JUPITER SECURITIZATCPABS4	09/19/24	09/18/24	09/18/24	50,000,000.00	49,992,597.22	0.00	49,992,597.22	0.00
JUPITER SECURITIZATCPABS4	09/19/24	09/18/24	09/18/24	15,000,000.00	14,997,779.17	0.00	14,997,779.17	0.00
JUPITER SECURITIZATCPABS4	11/25/24	09/19/24	09/19/24	50,000,000.00	49,553,333.34	0.00	49,553,333.34	0.00
JUPITER SECURITIZATCPABS4	11/25/24	09/19/24	09/19/24	36,000,000.00	35,678,400.00	0.00	35,678,400.00	0.00
LA FAYETTE ASSET SECPABS4	12/12/24	09/12/24	09/12/24	50,000,000.00	49,365,527.78	0.00	49,365,527.78	0.00
LA FAYETTE ASSET SECPABS4	12/12/24	09/12/24	09/12/24	50,000,000.00	49,365,527.78	0.00	49,365,527.78	0.00
LA FAYETTE ASSET SECPABS4	12/12/24	09/12/24	09/13/24	40,000,000.00	39,498,000.00	0.00	39,498,000.00	0.00
LILLY (ELI) CO,CP4-2	10/03/24	09/12/24	09/12/24	50,000,000.00	49,849,791.67	0.00	49,849,791.67	0.00
LMA-AMERICAS LLC CPCPABS4	09/23/24	09/20/24	09/20/24	50,000,000.00	49,979,875.00	0.00	49,979,875.00	0.00
LMA-AMERICAS LLC CPCPABS4	09/23/24	09/20/24	09/20/24	50,000,000.00	49,979,875.00	0.00	49,979,875.00	0.00
LMA-AMERICAS LLC CPCPABS4	09/23/24	09/20/24	09/20/24	50,000,000.00	49,979,875.00	0.00	49,979,875.00	0.00
LMA-AMERICAS LLC CPCPABS4	09/23/24	09/20/24	09/20/24	48,435,000.00	48,415,504.91	0.00	48,415,504.91	0.00
LONGSHIP FUNDING LLCPABS4	09/20/24	09/13/24	09/13/24	23,000,000.00	22,976,341.94	0.00	22,976,341.94	0.00
MANHATTAN ASSET FUNCPABS4	12/12/24	09/10/24	09/10/24	50,000,000.00	49,352,875.00	0.00	49,352,875.00	0.00
MANHATTAN ASSET FUNCPABS4	12/12/24	09/10/24	09/10/24	15,948,000.00	15,741,593.01	0.00	15,741,593.01	0.00
MUFG BANK LTD, CPCP	11/08/24	09/06/24	09/06/24	25,000,000.00	24,776,000.00	0.00	24,776,000.00	0.00
MUFG BANK LTD, CPCP	11/15/24	09/06/24	09/06/24	50,000,000.00	49,503,194.45	0.00	49,503,194.45	0.00
NRW,BANK CP4-2CP4-2	04/25/25	09/30/24	09/30/24	50,000,000.00	48,776,687.50	0.00	48,776,687.50	0.00
NRW,BANK CP4-2CP4-2	04/25/25	09/30/24	09/30/24	50,000,000.00	48,776,687.50	0.00	48,776,687.50	0.00
NRW,BANK CP4-2CP4-2	04/25/25	09/30/24	09/30/24	50,000,000.00	48,776,687.50	0.00	48,776,687.50	0.00
NRW,BANK CP4-2CP4-2	04/25/25	09/30/24	09/30/24	50,000,000.00	48,776,687.50	0.00	48,776,687.50	0.00
OLD LINE FUNDING LLC	05/01/25	09/16/24	09/16/24	50,000,000.00	50,000,000.00	0.00	50,000,000.00	0.00
OLD LINE FUNDING LLC	05/01/25	09/16/24	09/16/24	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
RIDGEFIELD FUNDING CPABS4	12/16/24	09/09/24	09/09/24	15,000,000.00	14,794,608.33	0.00	14,794,608.33	0.00
SHEFFIELD RECEIVBLCPABS4	11/08/24	09/19/24	09/19/24	50,000,000.00	49,664,583.34	0.00	49,664,583.34	0.00
SHEFFIELD RECEIVBLCPABS4	12/09/24	09/25/24	09/25/24	50,000,000.00	49,505,208.34	0.00	49,505,208.34	0.00
SHEFFIELD RECEIVBLCPABS4	12/09/24	09/25/24	09/25/24	25,000,000.00	24,752,604.17	0.00	24,752,604.17	0.00
SHEFFIELD RECEIVBLCPABS4	12/09/24	09/25/24	09/25/24	50,000,000.00	49,505,208.34	0.00	49,505,208.34	0.00
SHEFFIELD RECEIVBLCPABS4	12/12/24	09/13/24	09/13/24	50,000,000.00	49,375,000.00	0.00	49,375,000.00	0.00
SHEFFIELD RECEIVBLCPABS4	12/12/24	09/13/24	09/13/24	50,000,000.00	49,375,000.00	0.00	49,375,000.00	0.00
SHEFFIELD RECEIVBLCPABS4	12/12/24	09/13/24	09/13/24	50,000,000.00	49,375,000.00	0.00	49,375,000.00	0.00
SHEFFIELD RECEIVBLCPABS4	12/12/24	09/13/24	09/13/24	50,000,000.00	49,375,000.00	0.00	49,375,000.00	0.00
SHEFFIELD RECEIVBLCPABS4	12/12/24	09/13/24	09/13/24	50,000,000.00	49,375,000.00	0.00	49,375,000.00	0.00
SHEFFIELD RECEIVBLCPABS4	12/12/24	09/13/24	09/13/24	30,000,000.00	29,625,000.00	0.00	29,625,000.00	0.00
STARBIRD FUNDING COCPABS4	12/09/24	09/09/24	09/10/24	30,000,000.00	29,622,750.00	0.00	29,622,750.00	0.00
THUNDER BAY FUNDING LLC	04/17/25	09/05/24	09/05/24	50,000,000.00	50,000,000.00	0.00	50,000,000.00	0.00
TORONTO DOMINION BACP4-2	03/20/25	09/20/24	09/20/24	50,000,000.00	48,878,805.56	0.00	48,878,805.56	0.00
TOTALENERGIES CAPITCP4-2	10/18/24	09/19/24	09/19/24	25,000,000.00	24,902,326.39	0.00	24,902,326.39	0.00
TOYOTA MOTOR CREDIT CORP	09/17/25	09/12/24	09/17/24	50,000,000.00	50,000,000.00	0.00	50,000,000.00	0.00
TOYOTA MOTOR CREDIT CORP	09/17/25	09/12/24	09/17/24	50,000,000.00	50,000,000.00	0.00	50,000,000.00	0.00
TOYOTA MOTOR CREDIT CORP	09/17/25	09/12/24	09/17/24	50,000,000.00	50,000,000.00	0.00	50,000,000.00	0.00
VICTORY RECEIVABLESCPABS4	09/04/24	09/03/24	09/03/24	50,000,000.00	49,992,583.34	0.00	49,992,583.34	0.00

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VICTORY RECEIVABLESCPABS4	09/04/24	09/03/24	09/03/24	50,000,000.00	49,992,583.34	0.00	49,992,583.34	0.00
VICTORY RECEIVABLESCPABS4	09/04/24	09/03/24	09/03/24	10,000,000.00	9,998,516.67	0.00	9,998,516.67	0.00
DREYFUS GOVT CASH MGMT FUND	02/01/27	09/04/24	09/04/24	5,416,790.46	5,416,790.46	0.00	5,416,790.46	0.00
DREYFUS GOVT CASH MGMT FUND	02/01/27	09/06/24	09/06/24	3,901,571.76	3,901,571.76	0.00	3,901,571.76	0.00
DREYFUS GOVT CASH MGMT FUND	02/01/27	09/09/24	09/09/24	2,452,389.64	2,452,389.64	0.00	2,452,389.64	0.00
DREYFUS GOVT CASH MGMT FUND	02/01/27	09/10/24	09/10/24	72,810.87	72,810.87	0.00	72,810.87	0.00
DREYFUS GOVT CASH MGMT FUND	02/01/27	09/13/24	09/13/24	4,999,766.86	4,999,766.86	0.00	4,999,766.86	0.00
DREYFUS GOVT CASH MGMT FUND	02/01/27	09/16/24	09/16/24	683,172.33	683,172.33	0.00	683,172.33	0.00
DREYFUS GOVT CASH MGMT FUND	02/01/27	09/18/24	09/18/24	786,106.17	786,106.17	0.00	786,106.17	0.00
DREYFUS GOVT CASH MGMT FUND	02/01/27	09/19/24	09/19/24	582,083.47	582,083.47	0.00	582,083.47	0.00
DREYFUS GOVT CASH MGMT FUND	02/01/27	09/26/24	09/26/24	2,006,766,141.95	2,006,766,141.95	0.00	2,006,766,141.95	0.00
DREYFUS GOVT CASH MGMT FUND	02/01/27	09/27/24	09/27/24	275,000,000.00	275,000,000.00	0.00	275,000,000.00	0.00
MIZUHO TRIPARTY	09/04/24	09/03/24	09/03/24	150,000,000.00	150,000,000.00	0.00	150,000,000.00	0.00
HSBC TRIPARTY	09/04/24	09/03/24	09/03/24	100,000,000.00	100,000,000.00	0.00	100,000,000.00	0.00
BANK OF AMERICA TRIPARTY	09/04/24	09/03/24	09/03/24	1,703,000,000.00	1,703,000,000.00	0.00	1,703,000,000.00	0.00
MIZUHO TRIPARTY	09/05/24	09/04/24	09/04/24	150,000,000.00	150,000,000.00	0.00	150,000,000.00	0.00
HSBC TRIPARTY	09/05/24	09/04/24	09/04/24	100,000,000.00	100,000,000.00	0.00	100,000,000.00	0.00
BANK OF AMERICA TRIPARTY	09/05/24	09/04/24	09/04/24	1,874,000,000.00	1,874,000,000.00	0.00	1,874,000,000.00	0.00
MIZUHO TRIPARTY	09/06/24	09/05/24	09/05/24	150,000,000.00	150,000,000.00	0.00	150,000,000.00	0.00
HSBC TRIPARTY	09/06/24	09/05/24	09/05/24	100,000,000.00	100,000,000.00	0.00	100,000,000.00	0.00
BANK OF AMERICA TRIPARTY	09/06/24	09/05/24	09/05/24	1,517,000,000.00	1,517,000,000.00	0.00	1,517,000,000.00	0.00
MIZUHO TRIPARTY	09/09/24	09/06/24	09/06/24	150,000,000.00	150,000,000.00	0.00	150,000,000.00	0.00
HSBC TRIPARTY	09/09/24	09/06/24	09/06/24	100,000,000.00	100,000,000.00	0.00	100,000,000.00	0.00
BANK OF AMERICA TRIPARTY	09/09/24	09/06/24	09/06/24	1,736,000,000.00	1,736,000,000.00	0.00	1,736,000,000.00	0.00
MIZUHO TRIPARTY	09/10/24	09/09/24	09/09/24	150,000,000.00	150,000,000.00	0.00	150,000,000.00	0.00
HSBC TRIPARTY	09/10/24	09/09/24	09/09/24	100,000,000.00	100,000,000.00	0.00	100,000,000.00	0.00
BANK OF AMERICA TRIPARTY	09/10/24	09/09/24	09/09/24	2,004,000,000.00	2,004,000,000.00	0.00	2,004,000,000.00	0.00
MIZUHO TRIPARTY	09/11/24	09/10/24	09/10/24	150,000,000.00	150,000,000.00	0.00	150,000,000.00	0.00
HSBC TRIPARTY	09/11/24	09/10/24	09/10/24	100,000,000.00	100,000,000.00	0.00	100,000,000.00	0.00
BANK OF AMERICA TRIPARTY	09/11/24	09/10/24	09/10/24	2,060,000,000.00	2,060,000,000.00	0.00	2,060,000,000.00	0.00
MIZUHO TRIPARTY	09/12/24	09/11/24	09/11/24	150,000,000.00	150,000,000.00	0.00	150,000,000.00	0.00
HSBC TRIPARTY	09/12/24	09/11/24	09/11/24	100,000,000.00	100,000,000.00	0.00	100,000,000.00	0.00
BANK OF AMERICA TRIPARTY	09/12/24	09/11/24	09/11/24	1,873,000,000.00	1,873,000,000.00	0.00	1,873,000,000.00	0.00
MIZUHO TRIPARTY	09/13/24	09/12/24	09/12/24	150,000,000.00	150,000,000.00	0.00	150,000,000.00	0.00
HSBC TRIPARTY	09/13/24	09/12/24	09/12/24	100,000,000.00	100,000,000.00	0.00	100,000,000.00	0.00
BANK OF AMERICA TRIPARTY	09/13/24	09/12/24	09/12/24	1,798,000,000.00	1,798,000,000.00	0.00	1,798,000,000.00	0.00
MIZUHO TRIPARTY	09/16/24	09/13/24	09/13/24	150,000,000.00	150,000,000.00	0.00	150,000,000.00	0.00
HSBC TRIPARTY	09/16/24	09/13/24	09/13/24	100,000,000.00	100,000,000.00	0.00	100,000,000.00	0.00
BANK OF AMERICA TRIPARTY	09/16/24	09/13/24	09/13/24	1,877,000,000.00	1,877,000,000.00	0.00	1,877,000,000.00	0.00
MIZUHO TRIPARTY	09/17/24	09/16/24	09/16/24	150,000,000.00	150,000,000.00	0.00	150,000,000.00	0.00
HSBC TRIPARTY	09/17/24	09/16/24	09/16/24	100,000,000.00	100,000,000.00	0.00	100,000,000.00	0.00
BANK OF AMERICA TRIPARTY	09/17/24	09/16/24	09/16/24	1,936,000,000.00	1,936,000,000.00	0.00	1,936,000,000.00	0.00
MIZUHO TRIPARTY	09/18/24	09/17/24	09/17/24	150,000,000.00	150,000,000.00	0.00	150,000,000.00	0.00
HSBC TRIPARTY	09/18/24	09/17/24	09/17/24	100,000,000.00	100,000,000.00	0.00	100,000,000.00	0.00

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Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
BANK OF AMERICA TRIPARTY	09/18/24	09/17/24	09/17/24	1,579,000,000.00	1,579,000,000.00	0.00	1,579,000,000.00	0.00
MIZUHO TRIPARTY	09/19/24	09/18/24	09/18/24	150,000,000.00	150,000,000.00	0.00	150,000,000.00	0.00
HSBC TRIPARTY	09/19/24	09/18/24	09/18/24	100,000,000.00	100,000,000.00	0.00	100,000,000.00	0.00
BANK OF AMERICA TRIPARTY	09/19/24	09/18/24	09/18/24	1,475,000,000.00	1,475,000,000.00	0.00	1,475,000,000.00	0.00
MIZUHO TRIPARTY	09/20/24	09/19/24	09/19/24	150,000,000.00	150,000,000.00	0.00	150,000,000.00	0.00
HSBC TRIPARTY	09/20/24	09/19/24	09/19/24	100,000,000.00	100,000,000.00	0.00	100,000,000.00	0.00
BANK OF AMERICA TRIPARTY	09/20/24	09/19/24	09/19/24	1,785,000,000.00	1,785,000,000.00	0.00	1,785,000,000.00	0.00
MIZUHO TRIPARTY	09/23/24	09/20/24	09/20/24	150,000,000.00	150,000,000.00	0.00	150,000,000.00	0.00
HSBC TRIPARTY	09/23/24	09/20/24	09/20/24	100,000,000.00	100,000,000.00	0.00	100,000,000.00	0.00
BANK OF AMERICA TRIPARTY	09/23/24	09/20/24	09/20/24	1,826,000,000.00	1,826,000,000.00	0.00	1,826,000,000.00	0.00
MIZUHO TRIPARTY	09/24/24	09/23/24	09/23/24	150,000,000.00	150,000,000.00	0.00	150,000,000.00	0.00
HSBC TRIPARTY	09/24/24	09/23/24	09/23/24	100,000,000.00	100,000,000.00	0.00	100,000,000.00	0.00
BANK OF AMERICA TRIPARTY	09/24/24	09/23/24	09/23/24	1,643,000,000.00	1,643,000,000.00	0.00	1,643,000,000.00	0.00
MIZUHO TRIPARTY	09/25/24	09/24/24	09/24/24	150,000,000.00	150,000,000.00	0.00	150,000,000.00	0.00
HSBC TRIPARTY	09/25/24	09/24/24	09/24/24	100,000,000.00	100,000,000.00	0.00	100,000,000.00	0.00
BANK OF AMERICA TRIPARTY	09/25/24	09/24/24	09/24/24	2,225,000,000.00	2,225,000,000.00	0.00	2,225,000,000.00	0.00
HSBC TRIPARTY	09/30/24	09/25/24	09/25/24	100,000,000.00	100,000,000.00	0.00	100,000,000.00	0.00
BANK OF AMERICA TRIPARTY	09/30/24	09/25/24	09/25/24	1,812,000,000.00	1,812,000,000.00	0.00	1,812,000,000.00	0.00
MIZUHO TRIPARTY	10/01/24	09/30/24	09/30/24	1,150,000,000.00	1,150,000,000.00	0.00	1,150,000,000.00	0.00
HSBC TRIPARTY	10/01/24	09/30/24	09/30/24	100,000,000.00	100,000,000.00	0.00	100,000,000.00	0.00
BANK OF AMERICA TRIPARTY	10/01/24	09/30/24	09/30/24	2,302,000,000.00	2,302,000,000.00	0.00	2,302,000,000.00	0.00
Total Buys				53,030,312,833.51	52,998,006,862.95	0.00	52,998,006,862.95	0.00
Cash Closes								
BENNINGTON STARK CAPITAL CO LLC	10/04/24	09/05/24	09/05/24	120,000,000.00	120,000,000.00	551,166.67	120,551,166.67	0.00
BENNINGTON STARK CAPITAL CO LLC	10/08/24	09/05/24	09/05/24	40,000,000.00	40,000,000.00	146,966.67	40,146,966.67	0.00
CHARIOT FUNDING LLC	12/03/24	09/04/24	09/04/24	95,000,000.00	95,000,000.00	14,856.94	95,014,856.94	0.00
CHARIOT FUNDING LLC	12/16/24	09/17/24	09/17/24	35,000,000.00	35,000,000.00	5,473.61	35,005,473.61	0.00
CHARIOT FUNDING LLC	12/17/24	09/18/24	09/18/24	50,000,000.00	50,000,000.00	7,819.44	50,007,819.44	0.00
COLLATERALIZED COMMERCIAL PAPER V CO LLC	12/02/24	09/03/24	09/03/24	100,000,000.00	100,000,000.00	0.00	100,000,000.00	0.00
OLD LINE FUNDING LLC	10/28/24	09/16/24	09/16/24	75,000,000.00	75,000,000.00	222,833.33	75,222,833.33	0.00
THUNDER BAY FUNDING LLC	10/17/24	09/05/24	09/05/24	50,000,000.00	50,000,000.00	132,708.33	50,132,708.33	0.00
Total Cash Closes				565,000,000.00	565,000,000.00	1,081,824.99	566,081,824.99	0.00
Deposits								
RABOBANK NEW YORK	09/10/24	09/03/24	09/03/24	515,000,000.00	515,000,000.00	0.00	515,000,000.00	0.00
DNB BANK ASA NEW YORK	09/04/24	09/03/24	09/03/24	400,000,000.00	400,000,000.00	0.00	400,000,000.00	0.00
MIZUHO BANK, LTD., CANADA BRANCH	09/04/24	09/03/24	09/03/24	1,150,000,000.00	1,150,000,000.00	0.00	1,150,000,000.00	0.00
RABOBANK NEW YORK	09/11/24	09/04/24	09/04/24	700,000,000.00	700,000,000.00	0.00	700,000,000.00	0.00
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	09/11/24	09/04/24	09/04/24	1,210,000,000.00	1,210,000,000.00	0.00	1,210,000,000.00	0.00
MIZUHO BANK, LTD., CANADA BRANCH	09/05/24	09/04/24	09/04/24	1,150,000,000.00	1,150,000,000.00	0.00	1,150,000,000.00	0.00
ABN AMRO BANK N.V.	09/12/24	09/05/24	09/05/24	1,200,000,000.00	1,200,000,000.00	0.00	1,200,000,000.00	0.00
DNB BANK ASA NEW YORK	09/06/24	09/05/24	09/05/24	300,000,000.00	300,000,000.00	0.00	300,000,000.00	0.00
MIZUHO BANK, LTD., CANADA BRANCH	09/06/24	09/05/24	09/05/24	1,150,000,000.00	1,150,000,000.00	0.00	1,150,000,000.00	0.00
MIZUHO BANK, LTD., CANADA BRANCH	09/09/24	09/06/24	09/06/24	1,150,000,000.00	1,150,000,000.00	0.00	1,150,000,000.00	0.00
DNB BANK ASA NEW YORK	09/09/24	09/06/24	09/06/24	300,000,000.00	300,000,000.00	0.00	300,000,000.00	0.00

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Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
MIZUHO BANK, LTD., CANADA BRANCH	09/10/24	09/09/24	09/09/24	1,000,000,000.00	1,000,000,000.00	0.00	1,000,000,000.00	0.00
RABOBANK NEW YORK	09/17/24	09/10/24	09/10/24	500,000,000.00	500,000,000.00	0.00	500,000,000.00	0.00
MIZUHO BANK, LTD., CANADA BRANCH	09/11/24	09/10/24	09/10/24	1,000,000,000.00	1,000,000,000.00	0.00	1,000,000,000.00	0.00
RABOBANK NEW YORK	09/18/24	09/11/24	09/11/24	710,000,000.00	710,000,000.00	0.00	710,000,000.00	0.00
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	09/18/24	09/11/24	09/11/24	1,200,000,000.00	1,200,000,000.00	0.00	1,200,000,000.00	0.00
MIZUHO BANK, LTD., CANADA BRANCH	09/12/24	09/11/24	09/11/24	1,100,000,000.00	1,100,000,000.00	0.00	1,100,000,000.00	0.00
ABN AMRO BANK N.V.	09/19/24	09/12/24	09/12/24	1,200,000,000.00	1,200,000,000.00	0.00	1,200,000,000.00	0.00
MIZUHO BANK, LTD., CANADA BRANCH	09/13/24	09/12/24	09/12/24	1,100,000,000.00	1,100,000,000.00	0.00	1,100,000,000.00	0.00
MIZUHO BANK, LTD., CANADA BRANCH	09/16/24	09/13/24	09/13/24	1,100,000,000.00	1,100,000,000.00	0.00	1,100,000,000.00	0.00
MIZUHO BANK, LTD., CANADA BRANCH	09/17/24	09/16/24	09/16/24	1,150,000,000.00	1,150,000,000.00	0.00	1,150,000,000.00	0.00
DNB BANK ASA NEW YORK	09/17/24	09/16/24	09/16/24	300,000,000.00	300,000,000.00	0.00	300,000,000.00	0.00
RABOBANK NEW YORK	09/19/24	09/17/24	09/17/24	500,000,000.00	500,000,000.00	0.00	500,000,000.00	0.00
MIZUHO BANK, LTD., CANADA BRANCH	09/18/24	09/17/24	09/17/24	1,100,000,000.00	1,100,000,000.00	0.00	1,100,000,000.00	0.00
DNB BANK ASA NEW YORK	09/18/24	09/17/24	09/17/24	300,000,000.00	300,000,000.00	0.00	300,000,000.00	0.00
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	09/25/24	09/18/24	09/18/24	1,215,000,000.00	1,215,000,000.00	0.00	1,215,000,000.00	0.00
RABOBANK NEW YORK	09/19/24	09/18/24	09/18/24	715,000,000.00	715,000,000.00	0.00	715,000,000.00	0.00
MIZUHO BANK, LTD., CANADA BRANCH	09/19/24	09/18/24	09/18/24	1,100,000,000.00	1,100,000,000.00	0.00	1,100,000,000.00	0.00
ABN AMRO BANK N.V.	09/26/24	09/19/24	09/19/24	1,200,000,000.00	1,200,000,000.00	0.00	1,200,000,000.00	0.00
RABOBANK NEW YORK	09/24/24	09/19/24	09/19/24	500,000,000.00	500,000,000.00	0.00	500,000,000.00	0.00
RABOBANK NEW YORK	09/25/24	09/19/24	09/19/24	700,000,000.00	700,000,000.00	0.00	700,000,000.00	0.00
NORDEA BANK ABP	09/20/24	09/19/24	09/19/24	1,000,000.00	1,000,000.00	0.00	1,000,000.00	0.00
MIZUHO BANK, LTD., CANADA BRANCH	09/20/24	09/19/24	09/19/24	1,100,000,000.00	1,100,000,000.00	0.00	1,100,000,000.00	0.00
DNB BANK ASA NEW YORK	09/20/24	09/19/24	09/19/24	500,000,000.00	500,000,000.00	0.00	500,000,000.00	0.00
MIZUHO BANK, LTD., CANADA BRANCH	09/23/24	09/20/24	09/20/24	800,000,000.00	800,000,000.00	0.00	800,000,000.00	0.00
MIZUHO BANK, LTD. NEW YORK BRANCH	09/23/24	09/20/24	09/20/24	350,000,000.00	350,000,000.00	0.00	350,000,000.00	0.00
NORDEA BANK ABP	09/24/24	09/23/24	09/23/24	500,000,000.00	500,000,000.00	0.00	500,000,000.00	0.00
MIZUHO BANK, LTD., CANADA BRANCH	09/24/24	09/23/24	09/23/24	800,000,000.00	800,000,000.00	0.00	800,000,000.00	0.00
MIZUHO BANK, LTD. NEW YORK BRANCH	09/24/24	09/23/24	09/23/24	350,000,000.00	350,000,000.00	0.00	350,000,000.00	0.00
RABOBANK NEW YORK	10/01/24	09/24/24	09/24/24	500,000,000.00	500,000,000.00	0.00	500,000,000.00	0.00
MIZUHO BANK, LTD., CANADA BRANCH	09/25/24	09/24/24	09/24/24	1,100,000,000.00	1,100,000,000.00	0.00	1,100,000,000.00	0.00
DNB BANK ASA NEW YORK	09/25/24	09/24/24	09/24/24	500,000,000.00	500,000,000.00	0.00	500,000,000.00	0.00
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	10/02/24	09/25/24	09/25/24	1,200,000,000.00	1,200,000,000.00	0.00	1,200,000,000.00	0.00
RABOBANK NEW YORK	10/02/24	09/25/24	09/25/24	700,000,000.00	700,000,000.00	0.00	700,000,000.00	0.00
MIZUHO BANK, LTD. NEW YORK BRANCH	09/30/24	09/25/24	09/25/24	1,000,000,000.00	1,000,000,000.00	0.00	1,000,000,000.00	0.00
ABN AMRO BANK N.V.	10/07/24	09/30/24	09/30/24	1,175,000,000.00	1,175,000,000.00	0.00	1,175,000,000.00	0.00
MIZUHO BANK, LTD. NEW YORK BRANCH	10/01/24	09/30/24	09/30/24	500,000,000.00	500,000,000.00	0.00	500,000,000.00	0.00
Total Deposits				37,991,000,000.00	37,991,000,000.00	0.00	37,991,000,000.00	0.00
Maturities								
ANGLESEA FUNDING LLCPABS4	09/03/24	09/03/24	09/03/24	275,000,000.00	275,000,000.00	0.00	275,000,000.00	0.00
ANGLESEA FUNDING LLCPABS4	09/05/24	09/05/24	09/05/24	155,000,000.00	155,000,000.00	0.00	155,000,000.00	0.00
ANGLESEA FUNDING LLCPABS4	09/09/24	09/09/24	09/09/24	150,000,000.00	150,000,000.00	0.00	150,000,000.00	0.00
ANGLESEA FUNDING LLCPABS4	09/10/24	09/10/24	09/10/24	445,000,000.00	445,000,000.00	0.00	445,000,000.00	0.00
ANGLESEA FUNDING LLCPABS4	09/17/24	09/17/24	09/17/24	430,000,000.00	430,000,000.00	0.00	430,000,000.00	0.00
ANGLESEA FUNDING LLCPABS4	09/19/24	09/19/24	09/19/24	240,000,000.00	240,000,000.00	0.00	240,000,000.00	0.00

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Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
ANGLESEA FUNDING LLC PABS4	09/23/24	09/23/24	09/23/24	225,000,000.00	225,000,000.00	0.00	225,000,000.00	0.00
ANGLESEA FUNDING LLC PABS4	09/30/24	09/30/24	09/30/24	185,000,000.00	185,000,000.00	0.00	185,000,000.00	0.00
ATLANTIC ASSET SECUC PABS4	09/18/24	09/18/24	09/18/24	80,000,000.00	80,000,000.00	0.00	80,000,000.00	0.00
BANK OF AMERICA NA	09/23/24	09/23/24	09/23/24	50,000,000.00	50,000,000.00	0.00	50,000,000.00	0.00
BANK OF MONTREAL	09/16/24	09/16/24	09/16/24	40,200,000.00	40,200,000.00	0.00	40,200,000.00	0.00
BARTON CAPITAL S,A,CPABS4	09/05/24	09/05/24	09/05/24	50,000,000.00	50,000,000.00	0.00	50,000,000.00	0.00
BARTON CAPITAL S,A,CPABS4	09/10/24	09/10/24	09/10/24	30,000,000.00	30,000,000.00	0.00	30,000,000.00	0.00
BARTON CAPITAL S,A,CPABS4	09/12/24	09/12/24	09/12/24	100,000,000.00	100,000,000.00	0.00	100,000,000.00	0.00
BARTON CAPITAL S,A,CPABS4	09/17/24	09/17/24	09/17/24	30,000,000.00	30,000,000.00	0.00	30,000,000.00	0.00
BARTON CAPITAL S,A,CPABS4	09/18/24	09/18/24	09/18/24	50,000,000.00	50,000,000.00	0.00	50,000,000.00	0.00
BARTON CAPITAL S,A,CPABS4	09/19/24	09/19/24	09/19/24	50,000,000.00	50,000,000.00	0.00	50,000,000.00	0.00
BARTON CAPITAL S,A,CPABS4	09/20/24	09/20/24	09/20/24	20,000,000.00	20,000,000.00	0.00	20,000,000.00	0.00
BARTON CAPITAL S,A,CPABS4	09/26/24	09/26/24	09/26/24	100,000,000.00	100,000,000.00	0.00	100,000,000.00	0.00
BEDFORD ROW FUNDING CORP	09/23/24	09/23/24	09/23/24	100,000,000.00	100,000,000.00	0.00	100,000,000.00	0.00
BENNINGTON STARK CACPABS4	09/03/24	09/03/24	09/03/24	30,000,000.00	30,000,000.00	0.00	30,000,000.00	0.00
BENNINGTON STARK CACPABS4	09/09/24	09/09/24	09/09/24	30,000,000.00	30,000,000.00	0.00	30,000,000.00	0.00
BENNINGTON STARK CACPABS4	09/16/24	09/16/24	09/16/24	30,000,000.00	30,000,000.00	0.00	30,000,000.00	0.00
BENNINGTON STARK CACPABS4	09/19/24	09/19/24	09/19/24	30,000,000.00	30,000,000.00	0.00	30,000,000.00	0.00
BENNINGTON STARK CACPABS4	09/23/24	09/23/24	09/23/24	30,000,000.00	30,000,000.00	0.00	30,000,000.00	0.00
BENNINGTON STARK CACPABS4	09/30/24	09/30/24	09/30/24	30,000,000.00	30,000,000.00	0.00	30,000,000.00	0.00
CAFCO, LLC CPABS4-2CPABS4	09/27/24	09/27/24	09/27/24	30,000,000.00	30,000,000.00	0.00	30,000,000.00	0.00
CHARIOT FUNDING LLC PABS4	09/16/24	09/16/24	09/16/24	50,000,000.00	50,000,000.00	0.00	50,000,000.00	0.00
CHARIOT FUNDING LLC PABS4	09/18/24	09/18/24	09/18/24	55,000,000.00	55,000,000.00	0.00	55,000,000.00	0.00
CHARIOT FUNDING LLC PABS4	09/19/24	09/19/24	09/19/24	304,000,000.00	304,000,000.00	0.00	304,000,000.00	0.00
CHARIOT FUNDING LLC PABS4	09/30/24	09/30/24	09/30/24	89,100,000.00	89,100,000.00	0.00	89,100,000.00	0.00
CHESHAM FINANCE LLC PABS4	09/03/24	09/03/24	09/03/24	150,000,000.00	150,000,000.00	0.00	150,000,000.00	0.00
CHESHAM FINANCE LLC PABS4	09/10/24	09/10/24	09/10/24	150,000,000.00	150,000,000.00	0.00	150,000,000.00	0.00
CHESHAM FINANCE LLC PABS4	09/17/24	09/17/24	09/17/24	150,000,000.00	150,000,000.00	0.00	150,000,000.00	0.00
CHESHAM FINANCE LLC PABS4	09/19/24	09/19/24	09/19/24	150,000,000.00	150,000,000.00	0.00	150,000,000.00	0.00
CHESHAM FINANCE LLC PABS4	09/24/24	09/24/24	09/24/24	150,000,000.00	150,000,000.00	0.00	150,000,000.00	0.00
CHESHAM FINANCE LLC PABS4	09/27/24	09/27/24	09/27/24	150,000,000.00	150,000,000.00	0.00	150,000,000.00	0.00
CHESHAM FINANCE LLC PABS4	09/04/24	09/04/24	09/04/24	200,000,000.00	200,000,000.00	0.00	200,000,000.00	0.00
CHESHAM FINANCE LLC PABS4	09/11/24	09/11/24	09/11/24	200,000,000.00	200,000,000.00	0.00	200,000,000.00	0.00
CHESHAM FINANCE LLC PABS4	09/18/24	09/18/24	09/18/24	200,000,000.00	200,000,000.00	0.00	200,000,000.00	0.00
CHESHAM FINANCE LLC PABS4	09/19/24	09/19/24	09/19/24	200,000,000.00	200,000,000.00	0.00	200,000,000.00	0.00
CHESHAM FINANCE LLC PABS4	09/26/24	09/26/24	09/26/24	200,000,000.00	200,000,000.00	0.00	200,000,000.00	0.00
CHESHAM FINANCE LLC PABS4	09/12/24	09/12/24	09/12/24	45,000,000.00	45,000,000.00	0.00	45,000,000.00	0.00
CITIBANK NA, NEW YOCD	09/18/24	09/18/24	09/18/24	130,000,000.00	130,000,000.00	0.00	130,000,000.00	0.00
CREDIT AGRICOLE CORCDYAN	09/10/24	09/10/24	09/10/24	500,000,000.00	500,000,000.00	0.00	500,000,000.00	0.00
CREDIT AGRICOLE CORCDYAN	09/17/24	09/17/24	09/17/24	500,000,000.00	500,000,000.00	0.00	500,000,000.00	0.00
CREDIT AGRICOLE CORCDYAN	09/18/24	09/18/24	09/18/24	950,000,000.00	950,000,000.00	0.00	950,000,000.00	0.00
CREDIT AGRICOLE CORCDYAN	09/19/24	09/19/24	09/19/24	950,000,000.00	950,000,000.00	0.00	950,000,000.00	0.00
CREDIT AGRICOLE CORCDYAN	09/26/24	09/26/24	09/26/24	500,000,000.00	500,000,000.00	0.00	500,000,000.00	0.00
CREDIT INDUSTRIEL ET COMMERCIAL/NEW YORK	09/19/24	09/19/24	09/19/24	50,000,000.00	50,000,000.00	0.00	50,000,000.00	0.00

TRADING ACTIVITY FOR SEPTEMBER 2024

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
SUMITOMO MITSUI TRUECD	09/13/24	09/13/24	09/13/24	100,000,000.00	100,000,000.00	0.00	100,000,000.00	0.00
SUMITOMO MITSUI TRUECD	09/24/24	09/24/24	09/24/24	100,000,000.00	100,000,000.00	0.00	100,000,000.00	0.00
GOTHAM FUNDING CORPCPABS4	09/03/24	09/03/24	09/03/24	95,000,000.00	95,000,000.00	0.00	95,000,000.00	0.00
GREAT BEAR FUNDING CPABS4	09/03/24	09/03/24	09/03/24	50,000,000.00	50,000,000.00	0.00	50,000,000.00	0.00
GREAT BEAR FUNDING CPABS4	09/06/24	09/06/24	09/06/24	30,000,000.00	30,000,000.00	0.00	30,000,000.00	0.00
GREAT BEAR FUNDING CPABS4	09/10/24	09/10/24	09/10/24	50,000,000.00	50,000,000.00	0.00	50,000,000.00	0.00
GREAT BEAR FUNDING CPABS4	09/13/24	09/13/24	09/13/24	70,000,000.00	70,000,000.00	0.00	70,000,000.00	0.00
GREAT BEAR FUNDING CPABS4	09/27/24	09/27/24	09/27/24	70,000,000.00	70,000,000.00	0.00	70,000,000.00	0.00
JUPITER SECURITIZATCPABS4	09/13/24	09/13/24	09/13/24	53,300,000.00	53,300,000.00	0.00	53,300,000.00	0.00
JUPITER SECURITIZATCPABS4	09/17/24	09/17/24	09/17/24	105,000,000.00	105,000,000.00	0.00	105,000,000.00	0.00
JUPITER SECURITIZATCPABS4	09/18/24	09/18/24	09/18/24	85,000,000.00	85,000,000.00	0.00	85,000,000.00	0.00
JUPITER SECURITIZATCPABS4	09/19/24	09/19/24	09/19/24	315,000,000.00	315,000,000.00	0.00	315,000,000.00	0.00
LMA-AMERICAS LLC CPCPABS4	09/05/24	09/05/24	09/05/24	50,000,000.00	50,000,000.00	0.00	50,000,000.00	0.00
LMA-AMERICAS LLC CPCPABS4	09/06/24	09/06/24	09/06/24	50,000,000.00	50,000,000.00	0.00	50,000,000.00	0.00
LMA-AMERICAS LLC CPCPABS4	09/23/24	09/23/24	09/23/24	198,435,000.00	198,435,000.00	0.00	198,435,000.00	0.00
LMA-AMERICAS LLC CPCPABS4	09/27/24	09/27/24	09/27/24	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
LONGSHIP FUNDING LLCPABS4	09/20/24	09/20/24	09/20/24	23,000,000.00	23,000,000.00	0.00	23,000,000.00	0.00
NATIONAL AUSTRALIA BANK LTD	09/24/24	09/24/24	09/24/24	100,000,000.00	100,000,000.00	0.00	100,000,000.00	0.00
NATIONAL BANK OF CACP4-2	09/19/24	09/19/24	09/19/24	50,000,000.00	50,000,000.00	0.00	50,000,000.00	0.00
NATIONWIDE BUILDINGCP4-2	09/06/24	09/06/24	09/06/24	500,000,000.00	500,000,000.00	0.00	500,000,000.00	0.00
SHEFFIELD RECEIVBLCPABS4	09/13/24	09/13/24	09/13/24	209,000,000.00	209,000,000.00	0.00	209,000,000.00	0.00
SHEFFIELD RECEIVBLCPABS4	09/25/24	09/25/24	09/25/24	105,000,000.00	105,000,000.00	0.00	105,000,000.00	0.00
TORONTO DOMINION BACDYAN	09/06/24	09/06/24	09/06/24	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
TOTALENERGIES CAPITCP4-2	09/13/24	09/13/24	09/13/24	61,000,000.00	61,000,000.00	0.00	61,000,000.00	0.00
TOTALENERGIES CAPITCP4-2	09/16/24	09/16/24	09/16/24	40,000,000.00	40,000,000.00	0.00	40,000,000.00	0.00
UNITEDHEALTH GROUP,CP4-2	09/10/24	09/10/24	09/10/24	100,000,000.00	100,000,000.00	0.00	100,000,000.00	0.00
VICTORY RECEIVABLESCPABS4	09/04/24	09/04/24	09/04/24	110,000,000.00	110,000,000.00	0.00	110,000,000.00	0.00
VICTORY RECEIVABLESCPABS4	09/06/24	09/06/24	09/06/24	40,000,000.00	40,000,000.00	0.00	40,000,000.00	0.00
VICTORY RECEIVABLESCPABS4	09/17/24	09/17/24	09/17/24	95,500,000.00	95,500,000.00	0.00	95,500,000.00	0.00
WELLS FARGO BANK NA	09/12/24	09/12/24	09/12/24	225,000,000.00	225,000,000.00	0.00	225,000,000.00	0.00
MIZUHO TRIPARTY	09/03/24	09/03/24	09/03/24	150,000,000.00	150,000,000.00	0.00	150,000,000.00	0.00
HSBC TRIPARTY	09/03/24	09/03/24	09/03/24	100,000,000.00	100,000,000.00	0.00	100,000,000.00	0.00
BANK OF AMERICA TRIPARTY	09/03/24	09/03/24	09/03/24	1,722,000,000.00	1,722,000,000.00	0.00	1,722,000,000.00	0.00
MIZUHO TRIPARTY	09/04/24	09/04/24	09/04/24	150,000,000.00	150,000,000.00	0.00	150,000,000.00	0.00
HSBC TRIPARTY	09/04/24	09/04/24	09/04/24	100,000,000.00	100,000,000.00	0.00	100,000,000.00	0.00
BANK OF AMERICA TRIPARTY	09/04/24	09/04/24	09/04/24	1,703,000,000.00	1,703,000,000.00	0.00	1,703,000,000.00	0.00
MIZUHO TRIPARTY	09/05/24	09/05/24	09/05/24	150,000,000.00	150,000,000.00	0.00	150,000,000.00	0.00
HSBC TRIPARTY	09/05/24	09/05/24	09/05/24	100,000,000.00	100,000,000.00	0.00	100,000,000.00	0.00
BANK OF AMERICA TRIPARTY	09/05/24	09/05/24	09/05/24	1,874,000,000.00	1,874,000,000.00	0.00	1,874,000,000.00	0.00
MIZUHO TRIPARTY	09/06/24	09/06/24	09/06/24	150,000,000.00	150,000,000.00	0.00	150,000,000.00	0.00
HSBC TRIPARTY	09/06/24	09/06/24	09/06/24	100,000,000.00	100,000,000.00	0.00	100,000,000.00	0.00
BANK OF AMERICA TRIPARTY	09/06/24	09/06/24	09/06/24	1,517,000,000.00	1,517,000,000.00	0.00	1,517,000,000.00	0.00
MIZUHO TRIPARTY	09/09/24	09/09/24	09/09/24	150,000,000.00	150,000,000.00	0.00	150,000,000.00	0.00

TRADING ACTIVITY FOR SEPTEMBER 2024

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
HSBC TRIPARTY	09/09/24	09/09/24	09/09/24	100,000,000.00	100,000,000.00	0.00	100,000,000.00	0.00
BANK OF AMERICA TRIPARTY	09/09/24	09/09/24	09/09/24	1,736,000,000.00	1,736,000,000.00	0.00	1,736,000,000.00	0.00
MIZUHO TRIPARTY	09/10/24	09/10/24	09/10/24	150,000,000.00	150,000,000.00	0.00	150,000,000.00	0.00
HSBC TRIPARTY	09/10/24	09/10/24	09/10/24	100,000,000.00	100,000,000.00	0.00	100,000,000.00	0.00
BANK OF AMERICA TRIPARTY	09/10/24	09/10/24	09/10/24	2,004,000,000.00	2,004,000,000.00	0.00	2,004,000,000.00	0.00
MIZUHO TRIPARTY	09/11/24	09/11/24	09/11/24	150,000,000.00	150,000,000.00	0.00	150,000,000.00	0.00
HSBC TRIPARTY	09/11/24	09/11/24	09/11/24	100,000,000.00	100,000,000.00	0.00	100,000,000.00	0.00
BANK OF AMERICA TRIPARTY	09/11/24	09/11/24	09/11/24	2,060,000,000.00	2,060,000,000.00	0.00	2,060,000,000.00	0.00
MIZUHO TRIPARTY	09/12/24	09/12/24	09/12/24	150,000,000.00	150,000,000.00	0.00	150,000,000.00	0.00
HSBC TRIPARTY	09/12/24	09/12/24	09/12/24	100,000,000.00	100,000,000.00	0.00	100,000,000.00	0.00
BANK OF AMERICA TRIPARTY	09/12/24	09/12/24	09/12/24	1,873,000,000.00	1,873,000,000.00	0.00	1,873,000,000.00	0.00
MIZUHO TRIPARTY	09/13/24	09/13/24	09/13/24	150,000,000.00	150,000,000.00	0.00	150,000,000.00	0.00
HSBC TRIPARTY	09/13/24	09/13/24	09/13/24	100,000,000.00	100,000,000.00	0.00	100,000,000.00	0.00
BANK OF AMERICA TRIPARTY	09/13/24	09/13/24	09/13/24	1,798,000,000.00	1,798,000,000.00	0.00	1,798,000,000.00	0.00
MIZUHO TRIPARTY	09/16/24	09/16/24	09/16/24	150,000,000.00	150,000,000.00	0.00	150,000,000.00	0.00
HSBC TRIPARTY	09/16/24	09/16/24	09/16/24	100,000,000.00	100,000,000.00	0.00	100,000,000.00	0.00
BANK OF AMERICA TRIPARTY	09/16/24	09/16/24	09/16/24	1,877,000,000.00	1,877,000,000.00	0.00	1,877,000,000.00	0.00
MIZUHO TRIPARTY	09/17/24	09/17/24	09/17/24	150,000,000.00	150,000,000.00	0.00	150,000,000.00	0.00
HSBC TRIPARTY	09/17/24	09/17/24	09/17/24	100,000,000.00	100,000,000.00	0.00	100,000,000.00	0.00
BANK OF AMERICA TRIPARTY	09/17/24	09/17/24	09/17/24	1,936,000,000.00	1,936,000,000.00	0.00	1,936,000,000.00	0.00
MIZUHO TRIPARTY	09/18/24	09/18/24	09/18/24	150,000,000.00	150,000,000.00	0.00	150,000,000.00	0.00
HSBC TRIPARTY	09/18/24	09/18/24	09/18/24	100,000,000.00	100,000,000.00	0.00	100,000,000.00	0.00
BANK OF AMERICA TRIPARTY	09/18/24	09/18/24	09/18/24	1,579,000,000.00	1,579,000,000.00	0.00	1,579,000,000.00	0.00
MIZUHO TRIPARTY	09/19/24	09/19/24	09/19/24	150,000,000.00	150,000,000.00	0.00	150,000,000.00	0.00
HSBC TRIPARTY	09/19/24	09/19/24	09/19/24	100,000,000.00	100,000,000.00	0.00	100,000,000.00	0.00
BANK OF AMERICA TRIPARTY	09/19/24	09/19/24	09/19/24	1,475,000,000.00	1,475,000,000.00	0.00	1,475,000,000.00	0.00
MIZUHO TRIPARTY	09/20/24	09/20/24	09/20/24	150,000,000.00	150,000,000.00	0.00	150,000,000.00	0.00
HSBC TRIPARTY	09/20/24	09/20/24	09/20/24	100,000,000.00	100,000,000.00	0.00	100,000,000.00	0.00
BANK OF AMERICA TRIPARTY	09/20/24	09/20/24	09/20/24	1,785,000,000.00	1,785,000,000.00	0.00	1,785,000,000.00	0.00
MIZUHO TRIPARTY	09/23/24	09/23/24	09/23/24	150,000,000.00	150,000,000.00	0.00	150,000,000.00	0.00
HSBC TRIPARTY	09/23/24	09/23/24	09/23/24	100,000,000.00	100,000,000.00	0.00	100,000,000.00	0.00
BANK OF AMERICA TRIPARTY	09/23/24	09/23/24	09/23/24	1,826,000,000.00	1,826,000,000.00	0.00	1,826,000,000.00	0.00
MIZUHO TRIPARTY	09/24/24	09/24/24	09/24/24	150,000,000.00	150,000,000.00	0.00	150,000,000.00	0.00
HSBC TRIPARTY	09/24/24	09/24/24	09/24/24	100,000,000.00	100,000,000.00	0.00	100,000,000.00	0.00
BANK OF AMERICA TRIPARTY	09/24/24	09/24/24	09/24/24	1,643,000,000.00	1,643,000,000.00	0.00	1,643,000,000.00	0.00
MIZUHO TRIPARTY	09/25/24	09/25/24	09/25/24	150,000,000.00	150,000,000.00	0.00	150,000,000.00	0.00
HSBC TRIPARTY	09/25/24	09/25/24	09/25/24	100,000,000.00	100,000,000.00	0.00	100,000,000.00	0.00
BANK OF AMERICA TRIPARTY	09/25/24	09/25/24	09/25/24	2,225,000,000.00	2,225,000,000.00	0.00	2,225,000,000.00	0.00
HSBC TRIPARTY	09/30/24	09/30/24	09/30/24	100,000,000.00	100,000,000.00	0.00	100,000,000.00	0.00
BANK OF AMERICA TRIPARTY	09/30/24	09/30/24	09/30/24	1,812,000,000.00	1,812,000,000.00	0.00	1,812,000,000.00	0.00
RABOBANK NEW YORK	09/03/24	09/03/24	09/03/24	520,000,000.00	520,000,000.00	0.00	520,000,000.00	0.00
RABOBANK NEW YORK	09/04/24	09/04/24	09/04/24	700,000,000.00	700,000,000.00	0.00	700,000,000.00	0.00
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	09/04/24	09/04/24	09/04/24	1,225,000,000.00	1,225,000,000.00	0.00	1,225,000,000.00	0.00

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Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
ABN AMRO BANK N.V.	09/05/24	09/05/24	09/05/24	1,215,000,000.00	1,215,000,000.00	0.00	1,215,000,000.00	0.00
DNB BANK ASA NEW YORK	09/03/24	09/03/24	09/03/24	1,000,000,000.00	1,000,000,000.00	0.00	1,000,000,000.00	0.00
MIZUHO BANK, LTD., CANADA BRANCH	09/03/24	09/03/24	09/03/24	1,000,000,000.00	1,000,000,000.00	0.00	1,000,000,000.00	0.00
RABOBANK NEW YORK	09/10/24	09/10/24	09/10/24	515,000,000.00	515,000,000.00	0.00	515,000,000.00	0.00
DNB BANK ASA NEW YORK	09/04/24	09/04/24	09/04/24	400,000,000.00	400,000,000.00	0.00	400,000,000.00	0.00
MIZUHO BANK, LTD., CANADA BRANCH	09/04/24	09/04/24	09/04/24	1,150,000,000.00	1,150,000,000.00	0.00	1,150,000,000.00	0.00
RABOBANK NEW YORK	09/11/24	09/11/24	09/11/24	700,000,000.00	700,000,000.00	0.00	700,000,000.00	0.00
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	09/11/24	09/11/24	09/11/24	1,210,000,000.00	1,210,000,000.00	0.00	1,210,000,000.00	0.00
MIZUHO BANK, LTD., CANADA BRANCH	09/05/24	09/05/24	09/05/24	1,150,000,000.00	1,150,000,000.00	0.00	1,150,000,000.00	0.00
ABN AMRO BANK N.V.	09/12/24	09/12/24	09/12/24	1,200,000,000.00	1,200,000,000.00	0.00	1,200,000,000.00	0.00
DNB BANK ASA NEW YORK	09/06/24	09/06/24	09/06/24	300,000,000.00	300,000,000.00	0.00	300,000,000.00	0.00
MIZUHO BANK, LTD., CANADA BRANCH	09/06/24	09/06/24	09/06/24	1,150,000,000.00	1,150,000,000.00	0.00	1,150,000,000.00	0.00
MIZUHO BANK, LTD., CANADA BRANCH	09/09/24	09/09/24	09/09/24	1,150,000,000.00	1,150,000,000.00	0.00	1,150,000,000.00	0.00
DNB BANK ASA NEW YORK	09/09/24	09/09/24	09/09/24	300,000,000.00	300,000,000.00	0.00	300,000,000.00	0.00
MIZUHO BANK, LTD., CANADA BRANCH	09/10/24	09/10/24	09/10/24	1,000,000,000.00	1,000,000,000.00	0.00	1,000,000,000.00	0.00
RABOBANK NEW YORK	09/17/24	09/17/24	09/17/24	500,000,000.00	500,000,000.00	0.00	500,000,000.00	0.00
MIZUHO BANK, LTD., CANADA BRANCH	09/11/24	09/11/24	09/11/24	1,000,000,000.00	1,000,000,000.00	0.00	1,000,000,000.00	0.00
RABOBANK NEW YORK	09/18/24	09/18/24	09/18/24	710,000,000.00	710,000,000.00	0.00	710,000,000.00	0.00
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	09/18/24	09/18/24	09/18/24	1,200,000,000.00	1,200,000,000.00	0.00	1,200,000,000.00	0.00
MIZUHO BANK, LTD., CANADA BRANCH	09/12/24	09/12/24	09/12/24	1,100,000,000.00	1,100,000,000.00	0.00	1,100,000,000.00	0.00
ABN AMRO BANK N.V.	09/19/24	09/19/24	09/19/24	1,200,000,000.00	1,200,000,000.00	0.00	1,200,000,000.00	0.00
MIZUHO BANK, LTD., CANADA BRANCH	09/13/24	09/13/24	09/13/24	1,100,000,000.00	1,100,000,000.00	0.00	1,100,000,000.00	0.00
MIZUHO BANK, LTD., CANADA BRANCH	09/16/24	09/16/24	09/16/24	1,100,000,000.00	1,100,000,000.00	0.00	1,100,000,000.00	0.00
MIZUHO BANK, LTD., CANADA BRANCH	09/17/24	09/17/24	09/17/24	1,150,000,000.00	1,150,000,000.00	0.00	1,150,000,000.00	0.00
DNB BANK ASA NEW YORK	09/17/24	09/17/24	09/17/24	300,000,000.00	300,000,000.00	0.00	300,000,000.00	0.00
RABOBANK NEW YORK	09/19/24	09/19/24	09/19/24	500,000,000.00	500,000,000.00	0.00	500,000,000.00	0.00
MIZUHO BANK, LTD., CANADA BRANCH	09/18/24	09/18/24	09/18/24	1,100,000,000.00	1,100,000,000.00	0.00	1,100,000,000.00	0.00
DNB BANK ASA NEW YORK	09/18/24	09/18/24	09/18/24	300,000,000.00	300,000,000.00	0.00	300,000,000.00	0.00
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	09/25/24	09/25/24	09/25/24	1,215,000,000.00	1,215,000,000.00	0.00	1,215,000,000.00	0.00
RABOBANK NEW YORK	09/19/24	09/19/24	09/19/24	715,000,000.00	715,000,000.00	0.00	715,000,000.00	0.00
MIZUHO BANK, LTD., CANADA BRANCH	09/19/24	09/19/24	09/19/24	1,100,000,000.00	1,100,000,000.00	0.00	1,100,000,000.00	0.00
ABN AMRO BANK N.V.	09/26/24	09/26/24	09/26/24	1,200,000,000.00	1,200,000,000.00	0.00	1,200,000,000.00	0.00
RABOBANK NEW YORK	09/24/24	09/24/24	09/24/24	500,000,000.00	500,000,000.00	0.00	500,000,000.00	0.00
RABOBANK NEW YORK	09/25/24	09/25/24	09/25/24	700,000,000.00	700,000,000.00	0.00	700,000,000.00	0.00
NORDEA BANK ABP	09/20/24	09/20/24	09/20/24	1,000,000.00	1,000,000.00	0.00	1,000,000.00	0.00
MIZUHO BANK, LTD., CANADA BRANCH	09/20/24	09/20/24	09/20/24	1,100,000,000.00	1,100,000,000.00	0.00	1,100,000,000.00	0.00
DNB BANK ASA NEW YORK	09/20/24	09/20/24	09/20/24	500,000,000.00	500,000,000.00	0.00	500,000,000.00	0.00
MIZUHO BANK, LTD., CANADA BRANCH	09/23/24	09/23/24	09/23/24	800,000,000.00	800,000,000.00	0.00	800,000,000.00	0.00
MIZUHO BANK, LTD. NEW YORK BRANCH	09/23/24	09/23/24	09/23/24	350,000,000.00	350,000,000.00	0.00	350,000,000.00	0.00
NORDEA BANK ABP	09/24/24	09/24/24	09/24/24	500,000,000.00	500,000,000.00	0.00	500,000,000.00	0.00
MIZUHO BANK, LTD., CANADA BRANCH	09/24/24	09/24/24	09/24/24	800,000,000.00	800,000,000.00	0.00	800,000,000.00	0.00
MIZUHO BANK, LTD. NEW YORK BRANCH	09/24/24	09/24/24	09/24/24	350,000,000.00	350,000,000.00	0.00	350,000,000.00	0.00
MIZUHO BANK, LTD., CANADA BRANCH	09/25/24	09/25/24	09/25/24	1,100,000,000.00	1,100,000,000.00	0.00	1,100,000,000.00	0.00
DNB BANK ASA NEW YORK	09/25/24	09/25/24	09/25/24	500,000,000.00	500,000,000.00	0.00	500,000,000.00	0.00
MIZUHO BANK, LTD. NEW YORK BRANCH	09/30/24	09/30/24	09/30/24	1,000,000,000.00	1,000,000,000.00	0.00	1,000,000,000.00	0.00

TRADING ACTIVITY FOR SEPTEMBER 2024

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
Total Maturities				88,539,535,000.00	88,539,535,000.00	0.00	88,539,535,000.00	0.00
Paydowns								
ARIFL 2024-A A1	03/14/25	09/16/24	09/16/24	3,540,281.46	3,540,281.46	0.00	3,540,281.46	0.00
EFF 2024-1 A1	02/20/25	09/20/24	09/20/24	3,171,511.80	3,171,511.80	0.00	3,171,511.80	0.00
EFF 2024-3 A1	07/21/25	09/20/24	09/20/24	2,276,791.29	2,276,791.29	0.00	2,276,791.29	0.00
GALC 2024-1 A1	02/18/25	09/16/24	09/16/24	3,725,354.40	3,725,354.40	0.00	3,725,354.40	0.00
WLAKE 2024-2A A1	06/16/25	09/16/24	09/16/24	12,619,276.55	12,619,276.55	0.00	12,619,276.55	0.00
WLAKE 2024-1A A1	03/17/25	09/16/24	09/16/24	8,724,313.40	8,724,313.40	0.00	8,724,313.40	0.00
Total Paydowns				34,057,528.90	34,057,528.90	0.00	34,057,528.90	0.00
Sells								
DREYFUS GOVT CASH MGMT FUND	02/01/27	09/05/24	09/05/24	5,416,790.46	5,416,790.46	0.00	5,416,790.46	0.00
DREYFUS GOVT CASH MGMT FUND	02/01/27	09/11/24	09/11/24	6,426,772.27	6,426,772.27	0.00	6,426,772.27	0.00
DREYFUS GOVT CASH MGMT FUND	02/01/27	09/17/24	09/17/24	1,378,655.42	1,378,655.42	0.00	1,378,655.42	0.00
DREYFUS GOVT CASH MGMT FUND	02/01/27	09/20/24	09/20/24	1,489,851.17	1,489,851.17	0.00	1,489,851.17	0.00
DREYFUS GOVT CASH MGMT FUND	02/01/27	09/23/24	09/23/24	382,377.98	382,377.98	0.00	382,377.98	0.00
DREYFUS GOVT CASH MGMT FUND	02/01/27	09/24/24	09/24/24	204,038.40	204,038.40	0.00	204,038.40	0.00
DREYFUS GOVT CASH MGMT FUND	02/01/27	09/25/24	09/25/24	3,596,205.86	3,596,205.86	0.00	3,596,205.86	0.00
DREYFUS GOVT CASH MGMT FUND	02/01/27	09/30/24	09/30/24	2,278,167,372.04	2,278,167,372.04	0.00	2,278,167,372.04	0.00
Total Sells				2,297,062,063.60	2,297,062,063.60	0.00	2,297,062,063.60	0.00



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The logo for Federated Hermes, consisting of the company name in a bold, dark blue serif font and a stylized icon to the right made of four horizontal blue bars of varying lengths.