



## **MONTHLY SUMMARY REPORT**

**State Board of Administration of Florida**

**May 2024**

## **CONTENTS**

<b>3</b>	<b>INTRODUCTION</b>
<b>3</b>	<b>DISCLOSURE OF MATERIAL IMPACTS</b>
<b>3</b>	<b>FACTS-AT-A-GLANCE</b>
<b>4</b>	<b>PORFOLIO MANAGER COMMENTARY</b>
<b>5</b>	<b>PORTFOLIO COMPOSITION</b>
<b>6</b>	<b>FUND PERFORMANCE</b>
<b>7</b>	<b>PRIME ACCOUNT SUMMARY</b>
<b>8</b>	<b>INVENTORY OF HOLDINGS</b>
<b>14</b>	<b>PARTICIPANT CONCENTRATION</b>
<b>15</b>	<b>COMPLIANCE</b>
<b>16</b>	<b>TRADE ACTIVITY</b>

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

## DISCLOSURE OF MATERIAL IMPACTS

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

### PRIME™ STATISTICS

(As of May 31, 2024)

Total Participants  
**805**

Florida PRIME™  
Total Participant Balance  
**\$26,141,578,000**

Total Number of Accounts  
**1,486**

**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

---

Summer doesn't officially start until June 21, but Memorial Day marks the opening of public pools. That means municipalities were filling them in May with the clear, shimmering water that beckons children from coast to coast.

Liquidity vehicles experienced their own flows in May. Many lost assets in March and April, but it was largely due to corporate and individual tax dates, not from the beginning of the end of cash's reign. After two years of its kingly status, some would like to see other asset classes be more attractive. But liquidity products are only growing in favor as they ride the Federal Reserve's reticence to cut rates, with most seeing at least modest inflows in May.

Keeping with the swimming pool metaphor, the U.S. Treasury Department is acting like a drain. On May 29, it began a program to buy back a set amount of government securities. The gist is that Secretary Janet Yellen and company want to support the Treasury market by increasing liquidity via purchases on the secondary market. The focus now is on bonds and notes, but Treasury plans on targeting bills to lessen market volatility when it issues fewer short-term securities because it has a surfeit of cash. While it won't make a ton of difference if the buyback amount is modest, as it has been so far, it can only help cash managers.

### **Moving target**

It would be easier to name the Federal Reserve governors and branch presidents who didn't speak in May than those who did. One gets the feeling that dissent will be coming, especially as the minutes of the May Federal Open Market Committee meeting

were more hawkish than the neutral-to-dovish spin Chair Jerome Powell gave in his press conference.

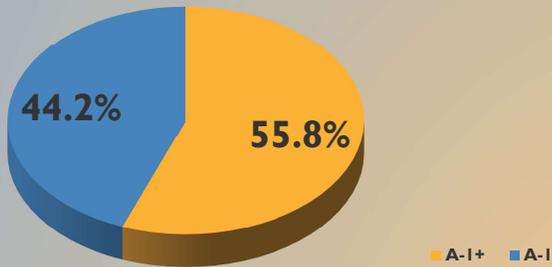
We already know that the three quarter-point cuts the Fed once penciled for the second half of this year have been postponed. We expect to get only one or two now. However, the specter of a rate hike raised its frightful head in the May meeting: "Various participants mentioned a willingness to tighten policy further should risks to inflation materialize in a way that such an action became appropriate." Despite this warning, we do not anticipate a hike. One thing to note is that the idea that the Fed will avoid cutting rates in September so as not to appear to interfere with the general election, forgoing rate action when warranted by the data might also look politically motivated. The argument cuts both ways, so to speak.

With the onset of the summer outflow season, assets of the Pool declined by \$500 million in May, taking total assets under management to \$26.10 billion. The Pool's manager extended the portfolio's Weighted Average Maturity (WAM) by 6 days to end at 46 days and its Weighted Average Life (WAL) by 4 days to end at 84 days.

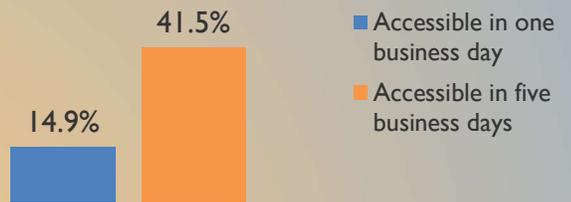
The yield of the portfolio remained at 5.56%. In the month, the Pool manager bought instruments with contracts maturing across the money market curve, from one month to 12 months, and security types, such as fixed- and variable-rate commercial and bank paper. At the end of May, yields on 1-, 3-, 6- and 12-month U.S. Treasuries were 5.39%, 5.39%, 5.36% and 5.17%, respectively.

# PORTFOLIO COMPOSITION FOR MAY 2024

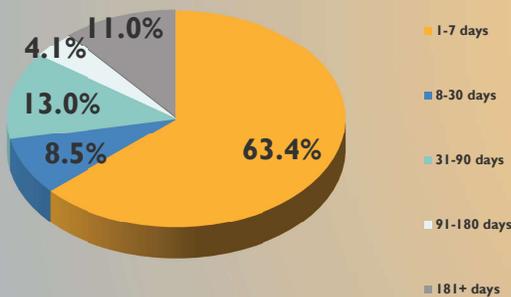
## CREDIT QUALITY COMPOSITION



## HIGHLY LIQUID HOLDINGS



## EFFECTIVE MATURITY SCHEDULE



## TOP HOLDINGS & AVG. MATURITY

1. ABN Amro Bank NV	5.1%
2. Australia & New Zealand Banking Group, Melbourne	5.1%
3. Cooperatieve Rabobank UA	5.1%
4. National Bank of Canada	5.0%
5. Mizuho Financial Group, Inc.	4.9%
6. Bank of Montreal	4.6%
7. Credit Agricole Group	4.3%
8. Toronto Dominion Bank	4.3%
9. Mitsubishi UFJ Financial Group, Inc.	4.3%
10. Bank of America Corp.	3.7%

### SEC Weighted Average Maturity (WAM)

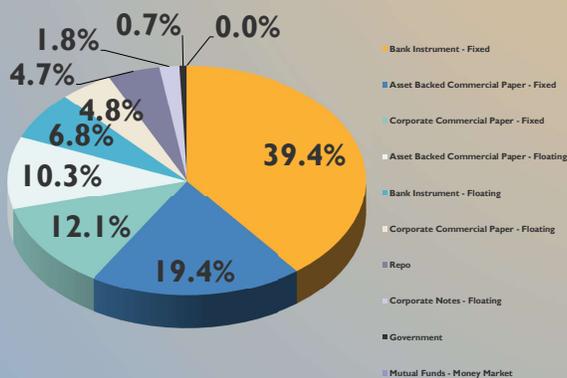
46 Days

### Weighted Average Life (Spread WAL)

84 Days

Percentages based on total value of investments

## PORTFOLIO COMPOSITION



## FUND PERFORMANCE THROUGH MAY 2024

Florida PRIME Performance Data			
	Annualized Net Participant Yield <sup>1</sup>	Net-of-Fee Benchmark <sup>2</sup>	Above (Below) Benchmark
One Month	5.62%	5.21%	0.41%
Three Months	5.65%	5.29%	0.36%
One Year	5.68%	5.31%	0.37%
Three Years	3.18%	2.87%	0.30%
Five Years	2.32%	2.08%	0.24%
Ten Years	1.71%	1.46%	0.25%
Since 1/96	2.54%	2.31%	0.22%

Note: Net asset value at month end: \$26,138.0 million, which includes investments at market value, plus all cash, accrued interest receivable and payables.

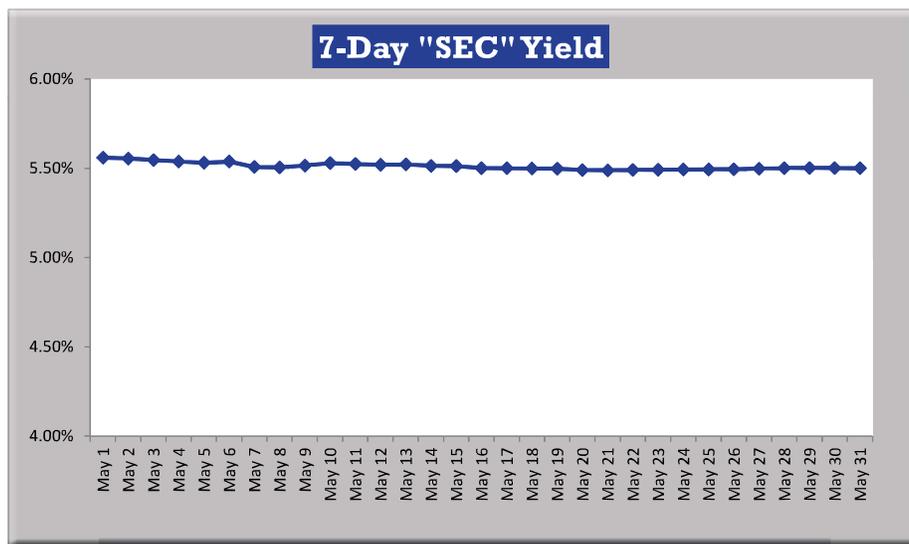
<sup>1</sup>Net of fees. Participant yield is calculated on a 365-day basis and includes adjustments for expenses and other accounting items to reflect realized earnings by participants.

<sup>2</sup>The 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 MAY 2024

Summary of Cash Flows		
Opening Balance (05/01/24)	\$	26,644,541,252
Participant Deposits		2,336,014,187
Gross Earnings		123,954,959
Participant Withdrawals		(2,962,187,797)
Fees		(744,601)
Closing Balance (05/31/24)	\$	26,141,578,000
<b>Net Change over Month</b>	<b>\$</b>	<b>(502,963,252)</b>

Detailed Fee Disclosure			
May		Amount	Basis Point Equivalent*
SBA Client Service, Account Mgt. & Fiduciary Oversight Fee	\$	224,115.73	1.02
Federated Investment Management Fee		476,265.75	2.17
BNY Mellon Custodial Fee**		33,646.40	0.15
Bank of America Transfer Agent Fee		1,216.95	0.01
S&P Rating Maintenance Fee		4,234.97	0.02
Audit/External Review Fees		5,121.13	0.02
<b>Total Fees</b>	<b>\$</b>	<b>744,600.93</b>	<b>3.39</b>

\*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 \$26,393,059,626.

\*\*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 MAY 31, 2024

Security Name	Security Classification	Cpn	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
1320 W Jefferson LLC, Sep 01, 2060	VARIABLE RATE DEMAND NOTE	5.45	9/1/2060	6/5/2024	5,500,000	5.53	\$5,500,000	\$5,500,000	\$0
ABN Amro Bank NV, Amsterdam TD	TIME DEPOSIT	5.33	6/5/2024		1,325,000,000	5.42	\$1,325,000,000	\$1,325,000,000	\$0
AJC Capital, LLC, Jan 01, 2042	VARIABLE RATE DEMAND NOTE	5.45	1/1/2042	6/6/2024	5,530,000	5.45	\$5,530,000	\$5,530,000	\$0
ARI Fleet Lease Trust 2024-A, A1, 5.568%, 03/14/2025	ASSET BACKED NOTE	5.57	3/14/2025		20,007,584	5.57	\$20,007,584	\$20,008,119	\$534
Albion Capital LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/17/2024		80,999,000	5.56	\$80,792,453	\$80,792,248	-\$204
Albion Capital LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/15/2024		25,358,000	5.68	\$25,063,030	\$25,067,884	\$4,854
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/3/2024		170,000,000	5.41	\$169,943,434	\$169,924,432	-\$19,003
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/4/2024		80,000,000	5.50	\$79,952,533	\$79,952,571	\$38
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/5/2024		100,000,000	5.42	\$99,925,972	\$99,925,873	-\$99
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/7/2024		56,000,000	5.42	\$55,950,253	\$55,941,854	-\$8,400
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/10/2024		100,000,000	5.47	\$99,851,389	\$99,851,521	\$132
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		7/1/2024		75,000,000	5.48	\$74,653,833	\$74,652,521	-\$1,313
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		7/8/2024		105,000,000	5.53	\$104,405,933	\$104,403,422	-\$2,512
Anglesea Funding LLC, Aug 30, 2024	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	5.49	8/30/2024	6/3/2024	205,000,000	5.57	\$205,000,000	\$204,988,426	-\$11,574
Anglesea Funding LLC, Nov 15, 2024	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.57	11/15/2024	6/3/2024	100,000,000	5.65	\$100,000,000	\$99,996,742	-\$3,258
Anglesea Funding LLC, Oct 11, 2024	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.57	10/11/2024	6/3/2024	110,000,000	5.65	\$110,000,000	\$110,000,000	\$0
Archer I LLC, Jun 01, 2060	VARIABLE RATE DEMAND NOTE	5.45	6/1/2060	6/6/2024	18,000,000	5.53	\$18,000,000	\$18,000,000	\$0
Atlantic Asset Securitization LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/26/2024		75,000,000	5.53	\$74,709,667	\$74,708,969	-\$698
Australia & New Zealand Banking Group, Melbourne TD	TIME DEPOSIT	5.33	6/5/2024		1,325,000,000	5.42	\$1,325,000,000	\$1,325,000,000	\$0
BPCE SA CP4-2	COMMERCIAL PAPER - 4-2		7/23/2024		140,000,000	5.57	\$138,887,000	\$138,901,909	\$14,909
BWF Forge TL Properties Owner LLC, May 01, 2059	VARIABLE RATE DEMAND NOTE	5.45	5/1/2059	6/6/2024	28,500,000	5.45	\$28,500,000	\$28,500,000	\$0
Bank of America N.A. CD	CERTIFICATE OF DEPOSIT	5.92	8/9/2024		100,000,000	5.92	\$100,000,000	\$100,042,424	\$42,424
Bank of America N.A. CD	CERTIFICATE OF DEPOSIT	6.00	7/31/2024		100,000,000	6.00	\$100,000,000	\$100,052,736	\$52,736
Bank of America N.A. CD	CERTIFICATE OF DEPOSIT	5.18	1/24/2025		114,000,000	5.20	\$114,000,000	\$113,705,080	-\$294,920
Bank of America N.A. CD	CERTIFICATE OF DEPOSIT	5.22	2/5/2025		95,000,000	5.24	\$95,000,000	\$94,772,742	-\$227,258
Bank of America N.A. CD	CERTIFICATE OF DEPOSIT	5.20	2/10/2025		50,000,000	5.22	\$50,000,000	\$49,871,257	-\$128,743
Bank of America N.A. CD	CERTIFICATE OF DEPOSIT	5.48	5/9/2025		42,000,000	5.50	\$42,000,000	\$41,984,032	-\$15,968
Bank of America N.A. CD	CERTIFICATE OF DEPOSIT	5.53	5/28/2025		95,000,000	5.55	\$95,000,000	\$95,024,319	\$24,319
Bank of America N.A. CD	CERTIFICATE OF DEPOSIT	5.80	6/7/2024		104,000,000	5.80	\$104,000,000	\$104,003,152	\$3,152
Bank of America N.A. CD	CERTIFICATE OF DEPOSIT	5.83	6/17/2024		125,000,000	5.82	\$125,000,000	\$125,009,685	\$9,685
Bank of America N.A. Triparty Repo Overnight Fixed	REPO TRIPARTY OVERNIGHT FIXED	5.34	6/3/2024		962,000,000	5.41	\$962,000,000	\$962,000,000	\$0
Bank of America, N.A. CD	CERTIFICATE OF DEPOSIT	6.00	9/23/2024		50,000,000	5.99	\$50,000,000	\$50,049,318	\$49,318
Bank of Montreal CP4-2	COMMERCIAL PAPER - 4-2		1/27/2025		35,000,000	5.15	\$33,856,589	\$33,766,420	-\$90,168
Bank of Montreal CP4-2	COMMERCIAL PAPER - 4-2		5/2/2025		105,000,000	5.56	\$99,855,000	\$99,879,584	\$24,584
Bank of Montreal CP4-2	COMMERCIAL PAPER - 4-2		5/8/2025		25,000,000	5.52	\$23,762,625	\$23,759,816	-\$2,809
Bank of Montreal, Jan 06, 2025	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.84	1/6/2025	6/3/2024	165,000,000	5.92	\$165,000,000	\$165,270,923	\$270,923
Bank of Montreal, Jan 06, 2025	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.71	1/6/2025	6/3/2024	135,000,000	5.79	\$135,000,000	\$135,117,175	\$117,175
Bank of Montreal, Jan 06, 2025	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.71	1/6/2025	6/3/2024	175,000,000	5.79	\$175,000,000	\$175,151,685	\$151,685
Bank of Montreal, Jun 14, 2024	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.98	6/14/2024	6/3/2024	100,000,000	6.06	\$100,000,000	\$100,023,107	\$23,107
Bank of Montreal, Mar 07, 2025	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.63	3/7/2025	6/3/2024	100,000,000	5.71	\$100,000,000	\$100,008,650	\$8,650
Bank of Montreal, Mar 12, 2025	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.63	3/12/2025	6/3/2024	200,000,000	5.71	\$200,000,000	\$200,010,768	\$10,768
Bank of Montreal, Sep 16, 2024	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.90	9/16/2024	6/3/2024	40,200,000	5.98	\$40,200,000	\$40,246,275	\$46,275
Bank of Nova Scotia, Toronto CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	6.00	10/18/2024		52,000,000	5.99	\$52,000,000	\$52,067,757	\$67,757
Bank of Nova Scotia, Toronto, Jan 03, 2025	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.71	1/3/2025	6/3/2024	170,000,000	5.79	\$170,000,000	\$170,123,763	\$123,763
Bank of Nova Scotia, Toronto, Jul 03, 2024	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.97	7/3/2024	6/3/2024	75,000,000	6.05	\$75,000,000	\$75,033,932	\$33,932

See notes at end of table.

## INVENTORY OF HOLDINGS FOR MAY 31, 2024

Security Name	Security Classification	Cpn	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
Bank of Nova Scotia, Toronto, Jul 10, 2024	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.98	7/10/2024	6/3/2024	50,000,000	6.06	\$50,000,000	\$50,028,026	\$28,026
Barton Capital S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/10/2024		15,000,000	5.48	\$14,977,667	\$14,977,728	\$61
Barton Capital S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/17/2024		53,200,000	5.48	\$53,065,345	\$53,065,161	-\$184
Barton Capital S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/21/2024		50,000,000	5.52	\$49,843,083	\$49,842,675	-\$408
Bedford Row Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		7/9/2024		150,000,000	5.53	\$149,129,000	\$149,124,938	-\$4,063
Bedford Row Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		7/16/2024		125,000,000	5.50	\$124,143,889	\$124,138,459	-\$5,430
Bedford Row Funding Corp., Dec 12, 2024	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	5.56	12/12/2024	6/3/2024	100,000,000	5.64	\$100,000,000	\$99,999,687	-\$313
Bedford Row Funding Corp., Jan 08, 2025	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	5.56	1/8/2025	6/3/2024	50,000,000	5.64	\$50,000,000	\$49,993,818	-\$6,183
Bedford Row Funding Corp., Jun 03, 2024	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	5.73	6/3/2024	6/3/2024	50,000,000	5.81	\$50,000,000	\$50,001,107	\$1,107
Bedford Row Funding Corp., Oct 16, 2024	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	5.62	10/16/2024	6/3/2024	80,000,000	5.70	\$80,000,000	\$80,029,162	\$29,162
Bedford Row Funding Corp., Sep 23, 2024	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	5.53	9/23/2024	6/3/2024	100,000,000	5.61	\$100,000,000	\$100,007,946	\$7,946
Bennington Stark Capital Co., LLC, Jul 15, 2024	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	5.50	7/15/2024	6/3/2024	106,000,000	5.58	\$106,000,000	\$105,999,776	-\$224
BofA Securities, Inc. CP4-2	COMMERCIAL PAPER - 4-2		6/13/2024		100,000,000	5.51	\$99,806,806	\$99,805,533	-\$1,273
CIESCO, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/14/2024		30,000,000	5.67	\$29,936,533	\$29,937,557	\$1,024
CIESCO, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		10/7/2024		10,000,000	5.55	\$9,809,725	\$9,806,966	-\$2,759
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	5.53	4/10/2025		150,000,000	5.55	\$150,000,000	\$150,005,264	\$5,264
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	5.55	4/17/2025		15,000,000	5.57	\$15,000,000	\$15,003,524	\$3,524
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	5.50	5/23/2025		100,000,000	5.52	\$100,000,000	\$99,995,256	-\$4,744
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	6.00	10/17/2024		25,000,000	5.99	\$25,000,000	\$25,029,643	\$29,643
Canadian Imperial Bank of Commerce CP4-2	COMMERCIAL PAPER - 4-2		2/4/2025		50,000,000	5.20	\$48,298,500	\$48,183,303	-\$115,197
Canadian Imperial Bank of Commerce CP4-2	COMMERCIAL PAPER - 4-2		5/22/2025		200,000,000	5.52	\$189,696,767	\$189,703,972	\$7,205
Canadian Imperial Bank of Commerce, Jan 03, 2025	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.84	1/3/2025	6/3/2024	110,000,000	5.92	\$110,000,000	\$110,216,770	\$216,770
Cancara Asset Securitization LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/14/2024		20,000,000	5.46	\$19,958,389	\$19,958,216	-\$173
Chariot Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/4/2024		150,000,000	5.47	\$149,910,667	\$149,911,071	\$404
Chariot Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/6/2024		45,000,000	5.47	\$44,959,800	\$44,959,961	\$161
Chariot Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/10/2024		20,000,000	5.50	\$19,970,333	\$19,970,304	-\$29
Chariot Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/11/2024		50,000,000	5.48	\$49,918,111	\$49,918,310	\$198
Chariot Funding LLC, Dec 03, 2024	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.63	12/3/2024	6/3/2024	95,000,000	5.71	\$95,000,000	\$95,018,150	\$18,150
Chariot Funding LLC, Dec 16, 2024	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.63	12/16/2024	6/3/2024	35,000,000	5.71	\$35,000,000	\$35,002,067	\$2,067
Chariot Funding LLC, Dec 17, 2024	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.63	12/17/2024	6/3/2024	50,000,000	5.71	\$50,000,000	\$50,002,523	\$2,523
Chariot Funding LLC, Sep 20, 2024	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.58	9/20/2024	6/3/2024	130,000,000	5.66	\$130,000,000	\$130,023,981	\$23,981
Chesham Finance LLC Series III CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/7/2024		100,000,000	5.43	\$99,896,167	\$99,896,167	\$0
Chesham Finance LLC Series IV CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/6/2024		200,000,000	5.43	\$199,822,000	\$199,822,048	\$48
Chesham Finance LLC Series VII CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/24/2024		42,000,000	5.48	\$41,849,920	\$41,849,658	-\$262
Citibank N.A., New York, Jan 10, 2025	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.71	1/10/2025	6/3/2024	220,000,000	5.79	\$220,000,000	\$220,180,490	\$180,490
Citibank N.A., New York, Oct 28, 2024	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.93	10/28/2024	6/3/2024	100,000,000	6.01	\$100,000,000	\$100,159,770	\$159,770
Citibank NA, New York CD	CERTIFICATE OF DEPOSIT	6.01	9/18/2024		130,000,000	6.00	\$130,000,000	\$130,132,938	\$132,938
Citibank NA, New York CD	CERTIFICATE OF DEPOSIT	5.92	7/22/2024		150,000,000	5.96	\$150,000,000	\$150,063,963	\$63,963
City Furniture, Inc., Aug 01, 2044	VARIABLE RATE DEMAND NOTE	5.45	8/1/2044	6/6/2024	77,000,000	5.45	\$77,000,000	\$77,000,000	\$0
Collateralized Commercial Paper FLEX Co., LLC, Nov 04, 2024	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.63	11/4/2024	6/3/2024	115,000,000	5.71	\$115,000,000	\$115,003,534	\$3,534

See notes at end of table.

## INVENTORY OF HOLDINGS FOR MAY 31, 2024

Security Name	Security Classification	Cpn	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
Collateralized Commercial Paper FLEX Co., LLC, Nov 08, 2024	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.63	11/8/2024	6/3/2024	155,000,000	5.71	\$155,000,000	\$155,004,290	\$4,290
Collateralized Commercial Paper FLEX Co., LLC, Nov 12, 2024	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.63	11/12/2024	6/3/2024	75,000,000	5.71	\$75,000,000	\$75,003,332	\$3,332
Collateralized Commercial Paper FLEX Co., LLC, Nov 25, 2024	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.63	11/25/2024	6/3/2024	70,000,000	5.71	\$70,000,000	\$70,006,306	\$6,306
Collateralized Commercial Paper V Co. LLC, Dec 02, 2024	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.63	12/2/2024	6/3/2024	100,000,000	5.71	\$100,000,000	\$100,020,143	\$20,143
Collateralized Commercial Paper V Co. LLC, Nov 20, 2024	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.63	11/20/2024	6/3/2024	20,000,000	5.71	\$20,000,000	\$20,003,613	\$3,613
Collateralized Commercial Paper V Co. LLC, Nov 25, 2024	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.63	11/25/2024	6/3/2024	50,000,000	5.71	\$50,000,000	\$50,003,715	\$3,715
Cooperatieve Rabobank UA TD	TIME DEPOSIT	5.33	6/5/2024		635,000,000	5.42	\$635,000,000	\$635,000,000	\$0
Cooperatieve Rabobank UA TD	TIME DEPOSIT	5.33	6/6/2024		680,000,000	5.42	\$680,000,000	\$680,000,000	\$0
Credit Agricole Corporate and Investment Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	5.32	6/4/2024		1,000,000,000	5.41	\$1,000,000,000	\$1,000,001,800	\$1,800
DNB Bank ASA TD	TIME DEPOSIT	5.31	6/3/2024		750,000,000	5.40	\$750,000,000	\$750,000,000	\$0
Dino P. Kanelos Irrevocable Trust, Sep 01, 2041	VARIABLE RATE DEMAND NOTE	5.45	9/1/2041	6/6/2024	4,515,000	5.45	\$4,515,000	\$4,515,000	\$0
Dreyfus Government Cash Management Fund	OVERNIGHT MUTUAL FUND	5.20	6/3/2024		4,100,917	5.29	\$4,100,917	\$4,100,917	\$0
Enterprise Fleet Financing, LLC 2023-3, A1, 5.906%, 10/21/2024	ASSET BACKED NOTE	5.91	10/21/2024		2,113,410	5.91	\$2,113,410	\$2,114,031	\$621
Enterprise Fleet Financing, LLC 2024-1, A1, 5.548%, 02/20/2025	ASSET BACKED NOTE	5.55	2/20/2025		14,888,950	5.55	\$14,888,950	\$14,889,869	\$919
Fairway Finance Co. LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/7/2024		35,000,000	5.68	\$34,962,910	\$34,963,726	\$817
Fairway Finance Co. LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/17/2024		50,000,000	5.69	\$49,871,319	\$49,873,508	\$2,188
Fairway Finance Co. LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/21/2024		100,000,000	5.69	\$99,682,083	\$99,687,100	\$5,017
Fiore Capital LLC, Series 2005-A, Aug 01, 2045	VARIABLE RATE DEMAND NOTE	5.45	8/1/2045	6/6/2024	7,530,000	5.45	\$7,530,000	\$7,530,000	\$0
Gotham Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		7/3/2024		50,000,000	5.53	\$49,753,875	\$49,753,279	-\$596
Gotham Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		7/3/2024		100,000,000	5.55	\$99,506,833	\$99,506,558	-\$275
Gotham Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/8/2024		50,000,000	5.57	\$49,482,500	\$49,483,171	\$671
Gotham Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/3/2024		95,000,000	5.57	\$93,648,757	\$93,645,832	-\$2,925
Great Bear Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/6/2024		80,000,000	5.42	\$79,928,933	\$79,928,705	-\$229
GreatAmerica Leasing Receivables 2024-1, A1, 5.55%, 02/18/2025	ASSET BACKED NOTE	5.55	2/18/2025		22,796,313	5.55	\$22,796,313	\$22,795,326	-\$987
HSBC Securities (USA), Inc. Repo Tri Party Overnight Fixed	REPO TRIPARTY OVERNIGHT FIXED	5.33	6/3/2024		100,000,000	5.40	\$100,000,000	\$100,000,000	\$0
HW Hellman Building, LP, Mar 01, 2062	VARIABLE RATE DEMAND NOTE	5.45	3/1/2062	6/6/2024	50,000,000	5.45	\$50,000,000	\$50,000,000	\$0
Jupiter Securitization Co. LLC, Jan 06, 2025	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.69	1/6/2025	6/3/2024	75,000,000	5.77	\$75,000,000	\$75,029,566	\$29,566
Jupiter Securitization Co. LLC, Nov 06, 2024	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.65	11/6/2024	6/3/2024	16,000,000	5.73	\$16,000,000	\$16,005,369	\$5,369
Jupiter Securitization Co. LLC, Oct 23, 2024	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.68	10/23/2024	6/3/2024	100,000,000	5.76	\$100,000,000	\$100,049,148	\$49,148
Jupiter Securitization Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/5/2024		73,650,000	5.51	\$73,595,274	\$73,595,405	\$132
Jupiter Securitization Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/6/2024		150,000,000	5.47	\$149,866,000	\$149,866,536	\$536
Jupiter Securitization Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/7/2024		55,000,000	5.48	\$54,942,678	\$54,942,892	\$214
Jupiter Securitization Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/11/2024		120,000,000	5.48	\$119,803,467	\$119,803,943	\$476
Jupiter Securitization Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/23/2024		132,000,000	5.56	\$130,342,960	\$130,337,416	-\$5,544
Jupiter Securitization Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/13/2024		53,300,000	5.57	\$52,462,080	\$52,461,302	-\$777
LMA-Americas LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/26/2024		50,000,000	5.53	\$49,806,444	\$49,804,896	-\$1,549
LMA-Americas LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		7/5/2024		6,798,000	5.53	\$6,762,575	\$6,762,233	-\$341
LMA-Americas LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		7/17/2024		50,000,000	5.55	\$49,648,806	\$49,646,565	-\$2,241
LMA-Americas LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/7/2024		23,400,000	5.56	\$23,161,320	\$23,160,996	-\$324
Longship Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/3/2024		170,000,000	5.42	\$169,924,492	\$169,924,654	\$163
Longship Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/4/2024		100,000,000	5.42	\$99,940,778	\$99,940,873	\$95

See notes at end of table.

# INVENTORY OF HOLDINGS FOR MAY 31, 2024

Security Name	Security Classification	Cpn	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
Longship Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/4/2024		100,000,000	5.43	\$99,940,778	\$99,940,873	\$95
Longship Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/10/2024		25,000,000	5.44	\$24,962,917	\$24,962,968	\$51
MUFG Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	5.48	8/5/2024		125,000,000	5.57	\$125,000,000	\$125,010,196	\$10,196
MUFG Bank Ltd. CP	COMMERCIAL PAPER		6/13/2024		260,000,000	5.51	\$259,498,633	\$259,503,070	\$4,436
MUFG Bank Ltd. CP	COMMERCIAL PAPER		7/10/2024		100,000,000	5.53	\$99,403,333	\$99,410,556	\$7,223
MUFG Bank Ltd. ECD (USD)	EURO CERTIFICATE OF DEPOSIT	5.49	6/3/2024		100,000,000	5.58	\$100,000,000	\$99,999,872	-\$128
Manhattan Asset Funding Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		7/11/2024		10,000,000	5.48	\$9,953,844	\$9,953,669	-\$175
Manhattan Asset Funding Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		7/3/2024		75,000,000	5.53	\$74,631,500	\$74,630,057	-\$1,444
Manhattan Asset Funding Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		7/8/2024		15,000,000	5.53	\$14,915,133	\$14,914,775	-\$359
Manhattan Asset Funding Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		7/9/2024		25,000,000	5.53	\$24,854,833	\$24,854,211	-\$623
Manhattan Asset Funding Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/8/2024		40,000,000	5.57	\$39,586,000	\$39,584,467	-\$1,533
Mizuho Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	5.49	8/2/2024		225,000,000	5.58	\$225,000,000	\$224,995,313	-\$4,687
Mizuho Bank Ltd. TD	TIME DEPOSIT	5.32	6/3/2024		800,000,000	5.41	\$800,000,000	\$800,000,000	\$0
Mizuho Bank Ltd., Canada Branch TD	TIME DEPOSIT	5.33	6/3/2024		235,000,000	5.42	\$235,000,000	\$235,000,000	\$0
Mizuho Securities USA, Inc. - REPO TRIPARTY OVERNIGHT FIXED	REPO TRIPARTY OVERNIGHT FIXED	5.34	6/3/2024		150,000,000	5.41	\$150,000,000	\$150,000,000	\$0
National Australia Bank Ltd., Melbourne CP4-2	COMMERCIAL PAPER - 4-2		2/10/2025		50,000,000	5.16	\$48,268,125	\$48,129,469	-\$138,656
National Australia Bank Ltd., Melbourne, Dec 09, 2024	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.78	12/9/2024	6/3/2024	100,000,000	5.86	\$100,000,000	\$100,123,023	\$123,023
National Australia Bank Ltd., Melbourne, Sep 24, 2024	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.87	9/24/2024	6/3/2024	100,000,000	5.95	\$100,000,000	\$100,122,724	\$122,724
National Bank of Canada, Montreal CP4-2	COMMERCIAL PAPER - 4-2		6/17/2024		200,000,000	5.77	\$199,479,139	\$199,495,792	\$16,653
National Bank of Canada, Montreal CP4-2	COMMERCIAL PAPER - 4-2		1/22/2025		30,000,000	5.10	\$29,050,100	\$28,952,514	-\$97,586
National Bank of Canada, Montreal CP4-2	COMMERCIAL PAPER - 4-2		1/27/2025		120,000,000	5.10	\$116,119,900	\$115,724,472	-\$395,428
National Bank of Canada, Montreal CP4-2	COMMERCIAL PAPER - 4-2		1/31/2025		115,000,000	5.08	\$111,235,507	\$110,837,014	-\$398,493
National Bank of Canada, Montreal CP4-2	COMMERCIAL PAPER - 4-2		2/5/2025		65,000,000	5.19	\$62,783,681	\$62,600,717	-\$182,963
National Bank of Canada, Montreal CP4-2	COMMERCIAL PAPER - 4-2		3/18/2025		150,000,000	5.41	\$143,804,125	\$143,589,876	-\$214,249
National Bank of Canada, Montreal CP4-2	COMMERCIAL PAPER - 4-2		5/28/2025		90,000,000	5.56	\$85,248,750	\$85,247,819	-\$931
National Bank of Canada, Montreal CP4-2	COMMERCIAL PAPER - 4-2		2/3/2025		90,000,000	5.19	\$86,955,800	\$86,703,543	-\$252,257
National Bank of Canada, Montreal, Jan 16, 2025	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.70	1/16/2025	6/3/2024	200,000,000	5.78	\$200,000,000	\$200,106,922	\$106,922
National Bank of Canada, Montreal, Jan 17, 2025	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.70	1/17/2025	6/3/2024	100,000,000	5.78	\$100,000,000	\$100,051,653	\$51,653
National Bank of Canada, Montreal, Mar 13, 2025	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.63	3/13/2025	6/3/2024	160,000,000	5.71	\$160,000,000	\$160,039,594	\$39,594
Old Line Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		7/9/2024		100,000,000	5.53	\$99,419,333	\$99,414,025	-\$5,308
Old Line Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		7/11/2024		100,000,000	5.53	\$99,389,556	\$99,382,988	-\$6,568
Old Line Funding, LLC, Aug 20, 2024	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.60	8/20/2024	6/3/2024	50,000,000	5.68	\$50,000,000	\$50,006,147	\$6,147
Old Line Funding, LLC, Aug 23, 2024	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.60	8/23/2024	6/3/2024	100,000,000	5.68	\$100,000,000	\$100,027,751	\$27,751
Old Line Funding, LLC, Jan 09, 2025	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.58	1/9/2025	6/3/2024	50,000,000	5.66	\$50,000,000	\$50,000,000	\$0
Old Line Funding, LLC, Jul 08, 2024	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.73	7/8/2024	6/3/2024	75,000,000	5.81	\$75,000,000	\$75,023,951	\$23,951
Old Line Funding, LLC, Oct 28, 2024	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.62	10/28/2024	6/3/2024	75,000,000	5.70	\$75,000,000	\$75,000,000	\$0
Old Line Funding, LLC, Sep 04, 2024	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.55	9/4/2024	6/3/2024	90,000,000	5.63	\$90,000,000	\$90,009,685	\$9,685
Overbaugh Family (2016) Survivorship Trust, Apr 01, 2042	VARIABLE RATE DEMAND NOTE	5.45	4/1/2042	6/6/2024	7,015,000	5.45	\$7,015,000	\$7,015,000	\$0
Podium Funding Trust CPABS3A3	COMMERCIAL PAPER - ABS 3A3		6/5/2024		15,000,000	5.53	\$14,988,704	\$14,988,908	\$204
Podium Funding Trust CPABS3A3	COMMERCIAL PAPER - ABS 3A3		6/5/2024		100,000,000	5.69	\$99,924,167	\$99,926,052	\$1,885
Ridgefield Funding Company, LLC Series A CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/18/2024		118,878,000	5.52	\$118,559,407	\$118,559,466	\$59

See notes at end of table.

## INVENTORY OF HOLDINGS FOR MAY 31, 2024

Security Name	Security Classification	Cpn	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
Ridgefield Funding Company, LLC Series A CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/9/2024		40,000,000	5.57	\$39,580,000	\$39,580,000	\$0
Royal Bank of Canada CP4-2	COMMERCIAL PAPER - 4-2		10/11/2024		150,000,000	6.00	\$146,863,417	\$147,020,135	\$156,718
Royal Bank of Canada CP4-2	COMMERCIAL PAPER - 4-2		10/16/2024		47,000,000	6.00	\$45,980,257	\$46,032,649	\$52,393
Scheel Investments, LLC, Sep 01, 2041	VARIABLE RATE DEMAND NOTE	5.45	9/1/2041	6/6/2024	6,720,000	5.45	\$6,720,000	\$6,720,000	\$0
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/10/2024		90,000,000	5.50	\$89,866,500	\$89,866,275	-\$225
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/11/2024		100,000,000	5.50	\$99,836,833	\$99,836,467	-\$366
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/24/2024		125,000,000	5.50	\$124,555,000	\$124,551,723	-\$3,278
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		7/2/2024		40,000,000	5.53	\$39,809,422	\$39,808,332	-\$1,090
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/16/2024		90,000,000	5.56	\$88,962,425	\$88,959,666	-\$2,759
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/13/2024		188,000,000	5.56	\$185,049,967	\$185,030,775	-\$19,192
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		10/11/2024		50,000,000	5.58	\$49,006,194	\$49,001,700	-\$4,495
Sumitomo Mitsui Trust Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	5.42	7/2/2024		100,000,000	5.51	\$100,000,000	\$100,002,493	\$2,493
Sumitomo Mitsui Trust Bank Ltd. ECD(USD)	EURO CERTIFICATE OF DEPOSIT	0.00	8/22/2024		200,000,000	5.59	\$197,501,283	\$197,230,338	-\$270,945
Sumitomo Mitsui Trust Bank Ltd.(London) ECD	EURO CERTIFICATE OF DEPOSIT	0.00	6/7/2024		200,000,000	5.57	\$199,789,832	\$197,237,794	-\$2,552,038
Sumitomo Mitsui Trust Bank Ltd.(London) ECD	EURO CERTIFICATE OF DEPOSIT	0.00	7/25/2024		100,000,000	5.59	\$99,186,313	\$99,163,419	-\$22,894
Sumitomo Mitsui Trust Bank Ltd., Jul 25, 2024	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.48	7/25/2024	6/3/2024	15,000,000	5.56	\$15,000,000	\$15,001,061	\$1,061
Taxable Tender Option Bond Trust 2021-MIZ9064TX, (Series 2021-MIZ-9064TX), 11/01/2056	MUNICIPAL VARIABLE RATE DEMAND NOTE	5.73	11/1/2056	6/6/2024	13,000,000	5.73	\$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	5.73	2/1/2027	6/6/2024	10,300,000	5.73	\$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	5.73	12/1/2059	6/6/2024	3,200,000	5.73	\$3,200,000	\$3,200,000	\$0
Texas State, Veterans Bonds (Taxable Series 2023A), 12/01/2054	MUNICIPAL VARIABLE RATE DEMAND NOTE	5.40	12/1/2054	6/5/2024	18,000,000	5.40	\$18,000,000	\$18,000,000	\$0
The Greathouse 2021 Children's Trust, Dec 01, 2046	VARIABLE RATE DEMAND NOTE	5.45	12/1/2046	6/6/2024	13,625,000	5.45	\$13,625,000	\$13,625,000	\$0
Thunder Bay Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		7/9/2024		15,000,000	5.53	\$14,912,900	\$14,912,851	-\$49
Thunder Bay Funding, LLC, Nov 26, 2024	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.60	11/26/2024	6/3/2024	100,000,000	5.68	\$100,000,000	\$100,033,955	\$33,955
Thunder Bay Funding, LLC, Oct 01, 2024	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.55	10/1/2024	6/3/2024	100,000,000	5.63	\$100,000,000	\$100,010,040	\$10,040
Thunder Bay Funding, LLC, Oct 17, 2024	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.62	10/17/2024	6/3/2024	50,000,000	5.70	\$50,000,000	\$50,018,799	\$18,799
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	6.00	9/6/2024		25,000,000	5.99	\$25,000,000	\$25,020,559	\$20,559
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	6.05	7/3/2024		118,500,000	6.04	\$118,500,000	\$118,545,771	\$45,771
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	6.05	7/10/2024		97,000,000	6.04	\$97,000,000	\$97,044,046	\$44,046
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	6.02	7/3/2024		100,000,000	6.01	\$100,000,000	\$100,036,350	\$36,350
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	5.15	2/12/2025		100,000,000	5.17	\$100,000,000	\$99,699,377	-\$300,623
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	5.40	3/28/2025		95,000,000	5.42	\$95,000,000	\$94,873,936	-\$126,064
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	5.53	5/28/2025		15,000,000	5.55	\$15,000,000	\$15,001,115	\$1,115
Toronto Dominion Bank CP4-2	COMMERCIAL PAPER - 4-2		8/23/2024		50,000,000	6.00	\$49,339,667	\$49,375,227	\$35,560
Toronto Dominion Bank CP4-2	COMMERCIAL PAPER - 4-2		2/21/2025		150,000,000	5.32	\$144,425,083	\$144,145,857	-\$279,226
Toronto Dominion Bank CP4-2	COMMERCIAL PAPER - 4-2		4/2/2025		100,000,000	5.44	\$95,631,000	\$95,531,380	-\$99,620

See notes at end of table.

## INVENTORY OF HOLDINGS FOR MAY 31, 2024

Security Name	Security Classification	Cpn	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
Toronto Dominion Bank CP4-2	COMMERCIAL PAPER - 4-2		5/28/2025		40,000,000	5.55	\$37,892,356	\$37,900,009	\$7,654
Toronto Dominion Bank, Jan 16, 2025	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.68	1/16/2025	6/3/2024	235,000,000	5.76	\$235,000,000	\$235,148,544	\$148,544
TotalEnergies Capital S.A. CP4-2	COMMERCIAL PAPER - 4-2		9/13/2024		61,000,000	5.58	\$60,041,029	\$60,041,919	\$890
TotalEnergies Capital S.A. CP4-2	COMMERCIAL PAPER - 4-2		9/16/2024		40,000,000	5.58	\$39,353,200	\$39,353,680	\$480
Toyota Credit Canada Inc. CP	COMMERCIAL PAPER		7/18/2024		40,000,000	5.99	\$39,696,000	\$39,710,720	\$14,720
Toyota Credit De Puerto Rico Corp. CP	COMMERCIAL PAPER		6/17/2024		30,000,000	5.74	\$29,922,083	\$29,924,879	\$2,795
Toyota Credit De Puerto Rico Corp. CP	COMMERCIAL PAPER		7/17/2024		55,000,000	5.61	\$54,615,122	\$54,617,013	\$1,891
Toyota Credit De Puerto Rico Corp. CP	COMMERCIAL PAPER		2/14/2025		75,000,000	5.61	\$72,124,021	\$72,029,648	-\$94,373
Toyota Lease Owner Trust 2024-A,A1, 5.524%, 02/20/2025	ASSET BACKED NOTE	5.52	2/20/2025		9,000,174	5.52	\$9,000,174	\$9,000,583	\$410
Toyota Motor Credit Corp., Apr 14, 2025	VARIABLE MEDIUM TERM NOTE	5.68	4/14/2025	6/3/2024	110,000,000	5.76	\$110,000,000	\$110,044,000	\$44,000
Toyota Motor Credit Corp., Dec 09, 2024	VARIABLE MEDIUM TERM NOTE	5.83	12/9/2024	6/3/2024	95,000,000	5.91	\$95,000,000	\$95,165,203	\$165,203
Truist Bank CD	CERTIFICATE OF DEPOSIT	5.45	6/3/2024		75,000,000	5.54	\$75,000,000	\$75,000,431	\$431
U.S. Treasury Bill, 06/20/2024	US TREASURY BILL	0.00	6/20/2024		200,000,000	5.40	\$199,413,333	\$199,502,278	\$88,945
UnitedHealth Group, Inc. CP4-2	COMMERCIAL PAPER - 4-2		6/3/2024		125,000,000	5.42	\$124,944,479	\$124,944,599	\$120
UnitedHealth Group, Inc. CP4-2	COMMERCIAL PAPER - 4-2		9/10/2024		100,000,000	5.59	\$98,470,000	\$98,471,133	\$1,133
UnitedHealth Group, Inc. CP4-2	COMMERCIAL PAPER - 4-2		12/2/2024		152,000,000	5.66	\$147,782,000	\$147,808,428	\$26,428
Victory Receivables Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		7/8/2024		35,000,000	5.54	\$34,801,239	\$34,800,598	-\$641
Victory Receivables Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/6/2024		95,000,000	5.57	\$94,045,250	\$94,046,606	\$1,356
Wells Fargo Bank, N.A. CD	CERTIFICATE OF DEPOSIT	5.15	2/13/2025		200,000,000	5.17	\$200,000,000	\$199,465,540	-\$534,460
Wells Fargo Bank, N.A. CD	CERTIFICATE OF DEPOSIT	5.21	2/14/2025		10,000,000	5.23	\$10,000,000	\$9,977,154	-\$22,847
Wells Fargo Bank, N.A., Jul 31, 2024	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.93	7/31/2024	6/3/2024	100,000,000	6.01	\$100,000,000	\$100,086,652	\$86,652
Wells Fargo Bank, N.A., Nov 07, 2024	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.93	11/7/2024	6/3/2024	100,000,000	6.01	\$100,000,000	\$100,181,192	\$181,192
Wells Fargo Bank, N.A., Nov 13, 2024	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.93	11/13/2024	6/3/2024	50,000,000	6.01	\$50,000,000	\$50,094,801	\$94,801
Wells Fargo Bank, N.A., Sep 12, 2024	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.93	9/12/2024	6/3/2024	225,000,000	6.01	\$225,000,000	\$225,306,882	\$306,882
Westlake Automobile Receivables Trust 2024-1, A1, 5.629%, 03/17/2025	ASSET BACKED NOTE	5.63	3/17/2025		38,034,700	5.63	\$38,034,700	\$38,038,328	\$3,629
Westpac Banking Corp. Ltd., Sydney CP4-2	COMMERCIAL PAPER - 4-2		2/7/2025		100,000,000	5.17	\$96,570,000	\$96,335,360	-\$234,640
Wylie Bice Life Insurance Trust, Aug 01, 2046	VARIABLE RATE DEMAND NOTE	5.45	8/1/2046	6/6/2024	7,625,000	5.45	\$7,625,000	\$7,625,000	\$0
Total Value of Assets					26,142,285,047		\$26,035,338,015	\$26,032,429,916	-\$2,908,099

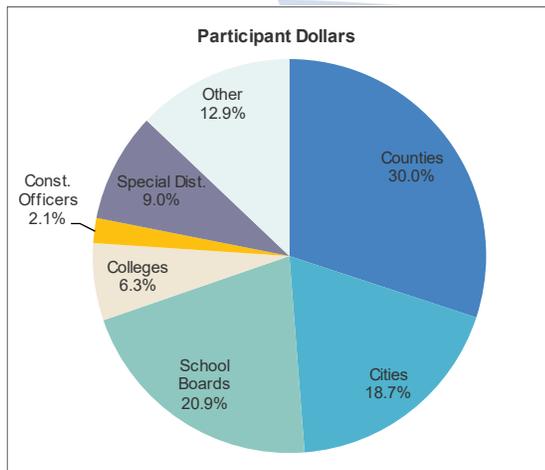
**Notes:** The data included in this report is unaudited. Amounts above are the value of investments. Income accruals, payables and uninvested cash are not included. Amortizations/accretions are reported with a one-day lag in the above valuations.

<sup>1</sup> 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.

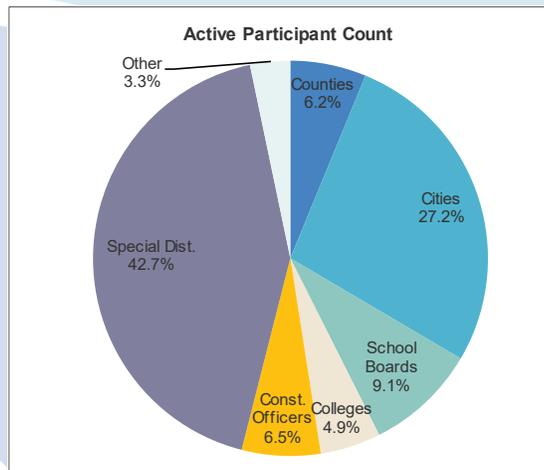
<sup>2</sup> Amortized cost is calculated using a straight line method.

**PARTICIPANT CONCENTRATION DATA - AS OF MAY 2024**

Participant Balance	Share of Total Fund	Share of Participant Count	Participant Balance	Share of Total Fund	Share of Participant Count
<b>All Participants</b>	<b>100.0%</b>	<b>100.0%</b>	<b>Colleges &amp; Universities</b>	<b>6.3%</b>	<b>4.9%</b>
Top 10	32.5%	1.3%	Top 10	5.5%	1.3%
\$100 million or more	73.9%	8.5%	\$100 million or more	4.2%	0.5%
\$10 million up to \$100 million	23.3%	20.4%	\$10 million up to \$100 million	2.1%	2.0%
\$1 million up to \$10 million	2.5%	21.2%	\$1 million up to \$10 million	0.1%	0.6%
Under \$1 million	0.3%	49.9%	Under \$1 million	0.01%	1.8%
<b>Counties</b>	<b>30.0%</b>	<b>6.2%</b>	<b>Constitutional Officers</b>	<b>2.1%</b>	<b>6.5%</b>
Top 10	24.5%	1.3%	Top 10	1.0%	1.3%
\$100 million or more	28.5%	2.2%	\$100 million or more	0.0%	0.0%
\$10 million up to \$100 million	1.4%	1.4%	\$10 million up to \$100 million	1.7%	1.3%
\$1 million up to \$10 million	0.1%	1.1%	\$1 million up to \$10 million	0.3%	1.9%
Under \$1 million	0.0%	1.5%	Under \$1 million	0.0%	3.3%
<b>Municipalities</b>	<b>18.7%</b>	<b>27.2%</b>	<b>Special Districts</b>	<b>9.0%</b>	<b>42.7%</b>
Top 10	6.1%	1.3%	Top 10	5.2%	1.3%
\$100 million or more	7.3%	1.6%	\$100 million or more	4.2%	0.9%
\$10 million up to \$100 million	10.6%	8.9%	\$10 million up to \$100 million	3.7%	3.7%
\$1 million up to \$10 million	0.8%	6.1%	\$1 million up to \$10 million	0.9%	9.0%
Under \$1 million	0.1%	10.6%	Under \$1 million	0.2%	29.2%
<b>School Boards</b>	<b>20.9%</b>	<b>9.1%</b>	<b>Other</b>	<b>12.9%</b>	<b>3.3%</b>
Top 10	12.8%	1.3%	Top 10	11.1%	1.3%
\$100 million or more	17.1%	2.3%	\$100 million or more	12.6%	1.0%
\$10 million up to \$100 million	3.6%	2.8%	\$10 million up to \$100 million	0.2%	0.4%
\$1 million up to \$10 million	0.2%	1.5%	\$1 million up to \$10 million	0.1%	0.9%
Under \$1 million	0.0%	2.5%	Under \$1 million	0.0%	1.0%



**Total Fund Value: \$26,141,578,000**



**Total Active Participant Count: 789**

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

## COMPLIANCE WITH INVESTMENT POLICY FOR MAY 2024

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

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

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

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



# TRADING ACTIVITY FOR MAY 2024

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
ANGLESEA FUNDING LLC PABS4	05/31/24	05/30/24	05/30/24	50,000,000	49,992,611	0	49,992,611	0
ANGLESEA FUNDING LLC PABS4	05/31/24	05/30/24	05/30/24	50,000,000	49,992,611	0	49,992,611	0
ANGLESEA FUNDING LLC PABS4	05/31/24	05/30/24	05/30/24	50,000,000	49,992,611	0	49,992,611	0
ANGLESEA FUNDING LLC PABS4	05/31/24	05/30/24	05/30/24	50,000,000	49,992,611	0	49,992,611	0
ANGLESEA FUNDING LLC PABS4	06/03/24	05/31/24	05/31/24	50,000,000	49,977,833	0	49,977,833	0
ANGLESEA FUNDING LLC PABS4	06/03/24	05/31/24	05/31/24	50,000,000	49,977,833	0	49,977,833	0
ANGLESEA FUNDING LLC PABS4	06/03/24	05/31/24	05/31/24	25,000,000	24,988,917	0	24,988,917	0
ANGLESEA FUNDING LLC PABS4	06/05/24	05/29/24	05/29/24	50,000,000	49,948,181	0	49,948,181	0
ANGLESEA FUNDING LLC PABS4	06/05/24	05/29/24	05/29/24	50,000,000	49,948,181	0	49,948,181	0
ANGLESEA FUNDING LLC PABS4	06/07/24	05/31/24	05/31/24	50,000,000	49,948,181	0	49,948,181	0
ANGLESEA FUNDING LLC PABS4	06/07/24	05/31/24	05/31/24	6,000,000	5,993,782	0	5,993,782	0
ANGLESEA FUNDING LLC PABS4	06/10/24	05/09/24	05/09/24	50,000,000	49,762,222	0	49,762,222	0
ANGLESEA FUNDING LLC PABS4	06/10/24	05/09/24	05/09/24	50,000,000	49,762,222	0	49,762,222	0
ANGLESEA FUNDING LLC PABS4	07/01/24	05/28/24	05/28/24	50,000,000	49,746,889	0	49,746,889	0
ANGLESEA FUNDING LLC PABS4	07/01/24	05/28/24	05/28/24	25,000,000	24,873,444	0	24,873,444	0
ANGLESEA FUNDING LLC	11/15/24	05/21/24	05/21/24	50,000,000	50,000,000	0	50,000,000	0
ANGLESEA FUNDING LLC	11/15/24	05/21/24	05/21/24	50,000,000	50,000,000	0	50,000,000	0
BANK OF AMERICA N.ACD	05/09/25	05/10/24	05/10/24	42,000,000	42,000,000	0	42,000,000	0
BANK OF AMERICA N.ACD	05/28/25	05/28/24	05/28/24	50,000,000	50,000,000	0	50,000,000	0
BANK OF AMERICA N.ACD	05/28/25	05/28/24	05/28/24	45,000,000	45,000,000	0	45,000,000	0
BANK OF MONTREAL CPCP4-2	05/02/25	05/03/24	05/03/24	50,000,000	47,345,833	0	47,345,833	0
BANK OF MONTREAL CPCP4-2	05/02/25	05/03/24	05/03/24	50,000,000	47,345,833	0	47,345,833	0
BANK OF MONTREAL CPCP4-2	05/02/25	05/03/24	05/03/24	5,000,000	4,734,583	0	4,734,583	0
BANK OF MONTREAL CPCP4-2	05/08/25	05/09/24	05/09/24	25,000,000	23,683,028	0	23,683,028	0
BARTON CAPITAL S.A. CPABS4	05/31/24	05/01/24	05/01/24	50,000,000	49,776,667	0	49,776,667	0
BARTON CAPITAL S.A. CPABS4	05/31/24	05/01/24	05/01/24	225,000	223,995	0	223,995	0
BARTON CAPITAL S.A. CPABS4	06/10/24	05/06/24	05/06/24	15,000,000	14,921,833	0	14,921,833	0
BARTON CAPITAL S.A. CPABS4	06/17/24	05/15/24	05/15/24	50,000,000	49,754,333	0	49,754,333	0
BARTON CAPITAL S.A. CPABS4	06/17/24	05/15/24	05/15/24	3,200,000	3,184,277	0	3,184,277	0
BEDFORD ROW FUNDING CPABS4	07/16/24	05/20/24	05/21/24	25,000,000	24,791,556	0	24,791,556	0
BEDFORD ROW FUNDING CPABS4	07/16/24	05/20/24	05/21/24	50,000,000	49,583,111	0	49,583,111	0
BEDFORD ROW FUNDING CPABS4	07/16/24	05/20/24	05/21/24	50,000,000	49,583,111	0	49,583,111	0
BEDFORD ROW FUNDING CORP	01/08/25	05/28/24	05/28/24	50,000,000	50,000,000	0	50,000,000	0
BEDFORD ROW FUNDING CORP	12/12/24	05/16/24	05/20/24	50,000,000	50,000,000	0	50,000,000	0
BEDFORD ROW FUNDING CORP	12/12/24	05/16/24	05/20/24	50,000,000	50,000,000	0	50,000,000	0
BENNINGTON STARK CAC PABS4	05/09/24	05/02/24	05/02/24	50,000,000	49,947,986	0	49,947,986	0
BENNINGTON STARK CAC PABS4	05/09/24	05/02/24	05/02/24	7,534,000	7,526,163	0	7,526,163	0
BENNINGTON STARK CAC PABS4	05/16/24	05/09/24	05/09/24	50,000,000	49,947,986	0	49,947,986	0
BENNINGTON STARK CAC PABS4	05/16/24	05/09/24	05/09/24	2,699,000	2,696,192	0	2,696,192	0
BENNINGTON STARK CAC PABS4	05/23/24	05/16/24	05/16/24	50,000,000	49,947,986	0	49,947,986	0
BENNINGTON STARK CAC PABS4	05/23/24	05/16/24	05/16/24	50,000,000	49,947,986	0	49,947,986	0
BENNINGTON STARK CAC PABS4	05/23/24	05/16/24	05/16/24	35,000,000	34,963,590	0	34,963,590	0
BENNINGTON STARK CAPITAL CO LLC	07/15/24	05/16/24	05/17/24	50,000,000	50,000,000	0	50,000,000	0
BENNINGTON STARK CAPITAL CO LLC	07/15/24	05/16/24	05/17/24	6,000,000	6,000,000	0	6,000,000	0
BENNINGTON STARK CAPITAL CO LLC	07/15/24	05/16/24	05/17/24	50,000,000	50,000,000	0	50,000,000	0
BNG BANK N.V. CP4-2CP4-2	05/09/24	05/02/24	05/02/24	50,000,000	49,948,326	0	49,948,326	0
BNG BANK N.V. CP4-2CP4-2	05/09/24	05/02/24	05/02/24	50,000,000	49,948,326	0	49,948,326	0
BNG BANK N.V. CP4-2CP4-2	05/16/24	05/09/24	05/09/24	50,000,000	49,948,326	0	49,948,326	0
BNG BANK N.V. CP4-2CP4-2	05/23/24	05/16/24	05/16/24	50,000,000	49,948,326	0	49,948,326	0
BNG BANK N.V. CP4-2CP4-2	05/23/24	05/16/24	05/16/24	50,000,000	49,948,326	0	49,948,326	0
CANADIAN IMPERIAL BCDYAN	05/23/25	05/22/24	05/22/24	50,000,000	50,000,000	0	50,000,000	0
CANADIAN IMPERIAL BCDYAN	05/23/25	05/22/24	05/22/24	50,000,000	50,000,000	0	50,000,000	0
CANADIAN IMPERIAL BCP4-2	05/22/25	05/22/24	05/22/24	50,000,000	47,359,073	0	47,359,073	0
CANADIAN IMPERIAL BCP4-2	05/22/25	05/22/24	05/22/24	50,000,000	47,359,073	0	47,359,073	0
CANADIAN IMPERIAL BCP4-2	05/22/25	05/22/24	05/22/24	50,000,000	47,359,073	0	47,359,073	0
CANADIAN IMPERIAL BCP4-2	05/22/25	05/22/24	05/22/24	50,000,000	47,359,073	0	47,359,073	0
CANADIAN ASSET SECURCPABS4	06/14/24	05/14/24	05/14/24	20,000,000	19,907,861	0	19,907,861	0
CHARIOT FUNDING LLC PABS4	06/04/24	05/06/24	05/06/24	50,000,000	49,784,111	0	49,784,111	0
CHARIOT FUNDING LLC PABS4	06/04/24	05/06/24	05/06/24	50,000,000	49,784,111	0	49,784,111	0
CHARIOT FUNDING LLC PABS4	06/04/24	05/06/24	05/06/24	50,000,000	49,784,111	0	49,784,111	0
CHARIOT FUNDING LLC PABS4	06/06/24	05/07/24	05/07/24	45,000,000	44,799,000	0	44,799,000	0
CHARIOT FUNDING LLC PABS4	06/11/24	05/08/24	05/08/24	50,000,000	49,746,889	0	49,746,889	0
CHARIOT FUNDING LLC	12/03/24	05/03/24	05/03/24	50,000,000	50,000,000	0	50,000,000	0
CHARIOT FUNDING LLC	12/03/24	05/03/24	05/03/24	45,000,000	45,000,000	0	45,000,000	0
CHARIOT FUNDING LLC	12/16/24	05/15/24	05/16/24	35,000,000	35,000,000	0	35,000,000	0
CHARIOT FUNDING LLC	12/17/24	05/21/24	05/21/24	50,000,000	50,000,000	0	50,000,000	0
CHARTA, LLC CPABS4-CPABS4	05/21/24	05/14/24	05/14/24	50,000,000	49,948,278	0	49,948,278	0
CHARTA, LLC CPABS4-CPABS4	05/22/24	05/14/24	05/14/24	50,000,000	49,940,889	0	49,940,889	0
CHESHAM FINANCE LLC PABS4	05/13/24	05/07/24	05/08/24	50,000,000	49,962,917	0	49,962,917	0
CHESHAM FINANCE LLC PABS4	05/13/24	05/07/24	05/08/24	50,000,000	49,962,917	0	49,962,917	0
CHESHAM FINANCE LLC PABS4	05/20/24	05/10/24	05/13/24	50,000,000	49,948,083	0	49,948,083	0
CHESHAM FINANCE LLC PABS4	05/20/24	05/10/24	05/13/24	50,000,000	49,948,083	0	49,948,083	0
CHESHAM FINANCE LLC PABS4	05/24/24	05/17/24	05/20/24	50,000,000	49,970,333	0	49,970,333	0
CHESHAM FINANCE LLC PABS4	05/24/24	05/17/24	05/20/24	50,000,000	49,970,333	0	49,970,333	0
CHESHAM FINANCE LLC PABS4	05/31/24	05/23/24	05/24/24	50,000,000	49,948,083	0	49,948,083	0
CHESHAM FINANCE LLC PABS4	05/31/24	05/23/24	05/24/24	50,000,000	49,948,083	0	49,948,083	0
CHESHAM FINANCE LLC PABS4	06/07/24	05/30/24	05/31/24	50,000,000	49,948,083	0	49,948,083	0
CHESHAM FINANCE LLC PABS4	06/07/24	05/30/24	05/31/24	50,000,000	49,948,083	0	49,948,083	0
CHESHAM FINANCE LLC PABS4	05/09/24	05/01/24	05/02/24	50,000,000	49,948,083	0	49,948,083	0
CHESHAM FINANCE LLC PABS4	05/09/24	05/01/24	05/02/24	50,000,000	49,948,083	0	49,948,083	0
CHESHAM FINANCE LLC PABS4	05/16/24	05/08/24	05/09/24	50,000,000	49,948,083	0	49,948,083	0
CHESHAM FINANCE LLC PABS4	05/16/24	05/08/24	05/09/24	50,000,000	49,948,083	0	49,948,083	0
CHESHAM FINANCE LLC PABS4	05/23/24	05/15/24	05/16/24	50,000,000	49,948,083	0	49,948,083	0
CHESHAM FINANCE LLC PABS4	05/23/24	05/15/24	05/16/24	50,000,000	49,948,083	0	49,948,083	0
CHESHAM FINANCE LLC PABS4	05/30/24	05/23/24	05/23/24	50,000,000	49,948,083	0	49,948,083	0
CHESHAM FINANCE LLC PABS4	05/30/24	05/23/24	05/23/24	50,000,000	49,948,083	0	49,948,083	0
CHESHAM FINANCE LLC PABS4	06/06/24	05/29/24	05/30/24	50,000,000	49,948,083	0	49,948,083	0
CHESHAM FINANCE LLC PABS4	06/06/24	05/29/24	05/30/24	50,000,000	49,948,083	0	49,948,083	0
CHESHAM FINANCE LLC PABS4	06/06/24	05/29/24	05/30/24	50,000,000	49,948,083	0	49,948,083	0
CHESHAM FINANCE LLC PABS4	06/06/24	05/29/24	05/30/24	50,000,000	49,948,083	0	49,948,083	0
CHESHAM FINANCE LLC PABS4	05/24/24	05/23/24	05/23/24	19,000,000	18,997,187	0	18,997,187	0













## TRADING ACTIVITY FOR MAY 2024

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
GREAT BEAR FUNDING CPAB54	06/06/24	05/30/24	05/30/24	30,000,000	29,968,908	0	29,968,908	0
JUPITER SECURITIZATCPAB54	06/06/24	05/07/24	05/07/24	50,000,000	49,776,667	0	49,776,667	0
JUPITER SECURITIZATCPAB54	06/06/24	05/07/24	05/07/24	50,000,000	49,776,667	0	49,776,667	0
JUPITER SECURITIZATCPAB54	06/06/24	05/07/24	05/07/24	50,000,000	49,776,667	0	49,776,667	0
JUPITER SECURITIZATCPAB54	06/07/24	05/01/24	05/01/24	50,000,000	49,724,556	0	49,724,556	0
JUPITER SECURITIZATCPAB54	06/07/24	05/01/24	05/01/24	5,000,000	4,972,456	0	4,972,456	0
JUPITER SECURITIZATCPAB54	06/11/24	05/08/24	05/08/24	50,000,000	49,746,889	0	49,746,889	0
JUPITER SECURITIZATCPAB54	06/11/24	05/08/24	05/08/24	50,000,000	49,746,889	0	49,746,889	0
JUPITER SECURITIZATCPAB54	06/11/24	05/08/24	05/08/24	20,000,000	19,898,756	0	19,898,756	0
JUPITER SECURITIZATCPAB54	08/23/24	05/10/24	05/10/24	50,000,000	49,215,417	0	49,215,417	0
JUPITER SECURITIZATCPAB54	08/23/24	05/10/24	05/10/24	50,000,000	49,215,417	0	49,215,417	0
JUPITER SECURITIZATCPAB54	08/23/24	05/10/24	05/10/24	32,000,000	31,497,867	0	31,497,867	0
JUPITER SECURITIZATCPAB54	09/13/24	05/31/24	05/31/24	50,000,000	49,213,958	0	49,213,958	0
JUPITER SECURITIZATCPAB54	09/13/24	05/31/24	05/31/24	3,300,000	3,248,121	0	3,248,121	0
LMA-AMERICAS LLC CPCAB54	08/07/24	05/10/24	05/10/24	23,400,000	23,087,610	0	23,087,610	0
LONGSHIP FUNDING LLCAB54	05/20/24	05/13/24	05/13/24	50,000,000	49,948,278	0	49,948,278	0
LONGSHIP FUNDING LLCAB54	05/20/24	05/13/24	05/13/24	50,000,000	49,948,278	0	49,948,278	0
LONGSHIP FUNDING LLCAB54	05/28/24	05/20/24	05/20/24	50,000,000	49,940,889	0	49,940,889	0
LONGSHIP FUNDING LLCAB54	05/28/24	05/20/24	05/20/24	50,000,000	49,940,889	0	49,940,889	0
LONGSHIP FUNDING LLCAB54	05/29/24	05/28/24	05/28/24	50,000,000	49,992,611	0	49,992,611	0
LONGSHIP FUNDING LLCAB54	05/29/24	05/28/24	05/28/24	50,000,000	49,992,611	0	49,992,611	0
LONGSHIP FUNDING LLCAB54	05/29/24	05/28/24	05/28/24	50,000,000	49,992,611	0	49,992,611	0
LONGSHIP FUNDING LLCAB54	05/29/24	05/28/24	05/28/24	50,000,000	49,992,611	0	49,992,611	0
LONGSHIP FUNDING LLCAB54	05/29/24	05/28/24	05/28/24	45,000,000	44,993,350	0	44,993,350	0
LONGSHIP FUNDING LLCAB54	05/30/24	05/29/24	05/29/24	50,000,000	49,992,611	0	49,992,611	0
LONGSHIP FUNDING LLCAB54	05/30/24	05/29/24	05/29/24	50,000,000	49,992,611	0	49,992,611	0
LONGSHIP FUNDING LLCAB54	05/30/24	05/29/24	05/29/24	50,000,000	49,992,611	0	49,992,611	0
LONGSHIP FUNDING LLCAB54	05/30/24	05/29/24	05/29/24	5,000,000	4,999,261	0	4,999,261	0
LONGSHIP FUNDING LLCAB54	05/31/24	05/30/24	05/30/24	50,000,000	49,992,611	0	49,992,611	0
LONGSHIP FUNDING LLCAB54	05/31/24	05/30/24	05/30/24	50,000,000	49,992,611	0	49,992,611	0
LONGSHIP FUNDING LLCAB54	05/31/24	05/30/24	05/30/24	50,000,000	49,992,611	0	49,992,611	0
LONGSHIP FUNDING LLCAB54	05/31/24	05/30/24	05/30/24	50,000,000	49,992,611	0	49,992,611	0
LONGSHIP FUNDING LLCAB54	05/31/24	05/30/24	05/30/24	50,000,000	49,992,611	0	49,992,611	0
LONGSHIP FUNDING LLCAB54	05/31/24	05/30/24	05/30/24	50,000,000	49,992,611	0	49,992,611	0
LONGSHIP FUNDING LLCAB54	06/03/24	05/31/24	05/31/24	50,000,000	49,977,792	0	49,977,792	0
LONGSHIP FUNDING LLCAB54	06/03/24	05/31/24	05/31/24	50,000,000	49,977,792	0	49,977,792	0
LONGSHIP FUNDING LLCAB54	06/03/24	05/31/24	05/31/24	50,000,000	49,977,792	0	49,977,792	0
LONGSHIP FUNDING LLCAB54	06/03/24	05/31/24	05/31/24	20,000,000	19,991,117	0	19,991,117	0
LONGSHIP FUNDING LLCAB54	06/04/24	05/24/24	05/24/24	50,000,000	49,918,569	0	49,918,569	0
LONGSHIP FUNDING LLCAB54	06/04/24	05/24/24	05/24/24	50,000,000	49,918,569	0	49,918,569	0
LONGSHIP FUNDING LLCAB54	06/04/24	05/28/24	05/28/24	50,000,000	49,948,181	0	49,948,181	0
LONGSHIP FUNDING LLCAB54	06/04/24	05/28/24	05/28/24	50,000,000	49,948,181	0	49,948,181	0
LONGSHIP FUNDING LLCAB54	06/10/24	05/31/24	05/31/24	25,000,000	24,962,917	0	24,962,917	0
MUFG BANK LTD, CDYACDIAN	08/05/24	05/01/24	05/03/24	50,000,000	50,000,000	0	50,000,000	0
MUFG BANK LTD, CDYACDIAN	08/05/24	05/01/24	05/03/24	50,000,000	50,000,000	0	50,000,000	0
MUFG BANK LTD, CDYACDIAN	08/05/24	05/01/24	05/03/24	25,000,000	25,000,000	0	25,000,000	0
MANHATTAN ASSET FUNCPAB54	07/01/24	05/20/24	05/20/24	10,000,000	9,937,467	0	9,937,467	0
MANHATTAN ASSET FUNCPAB54	08/08/24	05/10/24	05/10/24	40,000,000	39,460,000	0	39,460,000	0
MIZUHO FLOATER/RESIDUAL TRUST	11/01/56	05/10/24	05/16/24	6,500,000	6,500,000	15,238	6,515,238	0
MIZUHO FLOATER/RESIDUAL TRUST	02/01/27	05/10/24	05/16/24	5,150,000	5,150,000	12,073	5,162,073	0
NATIONAL BANK OF CACP4-2	05/28/25	05/29/24	05/29/24	50,000,000	47,345,833	0	47,345,833	0
NATIONAL BANK OF CACP4-2	05/28/25	05/29/24	05/29/24	40,000,000	37,876,667	0	37,876,667	0
NATIONWIDE BUILDINGCP4-2	05/10/24	05/03/24	05/03/24	50,000,000	49,948,278	0	49,948,278	0
NATIONWIDE BUILDINGCP4-2	05/10/24	05/03/24	05/03/24	50,000,000	49,948,278	0	49,948,278	0
OLD LINE FUNDING LLC	01/09/25	05/29/24	05/30/24	50,000,000	50,000,000	0	50,000,000	0
PODIUM FUNDING TRUSCPAB53	06/05/24	05/14/24	05/14/24	15,000,000	14,950,298	0	14,950,298	0
RIDGEFIELD FUNDING CPAB54	08/09/24	05/01/24	05/01/24	40,000,000	39,400,000	0	39,400,000	0
SHEFFIELD RECEIVABLECPAB54	08/16/24	05/13/24	05/13/24	50,000,000	49,288,819	0	49,288,819	0
SHEFFIELD RECEIVABLECPAB54	08/16/24	05/13/24	05/13/24	40,000,000	39,431,056	0	39,431,056	0
SHEFFIELD RECEIVABLECPAB54	09/13/24	05/31/24	05/31/24	50,000,000	49,215,417	0	49,215,417	0
SHEFFIELD RECEIVABLECPAB54	09/13/24	05/31/24	05/31/24	50,000,000	49,215,417	0	49,215,417	0
SHEFFIELD RECEIVABLECPAB54	09/13/24	05/31/24	05/31/24	50,000,000	49,215,417	0	49,215,417	0
SHEFFIELD RECEIVABLECPAB54	09/13/24	05/31/24	05/31/24	38,000,000	37,403,717	0	37,403,717	0
SHEFFIELD RECEIVABLECPAB54	10/11/24	05/29/24	05/29/24	50,000,000	48,991,250	0	48,991,250	0
STARBUCK FUNDING COCPAB54	05/17/24	05/03/24	05/03/24	50,000,000	49,896,361	0	49,896,361	0
STARBUCK FUNDING COCPAB54	05/31/24	05/24/24	05/24/24	20,000,000	19,979,272	0	19,979,272	0
SUMITOMO MITSUI TRUCDIAN	05/13/24	05/06/24	05/06/24	20,000,000	20,000,000	0	20,000,000	0
SUMITOMO MITSUI TRUCDIAN	05/20/24	05/13/24	05/13/24	30,000,000	30,000,000	0	30,000,000	0
TORONTO DOMINION BACDIAN	05/28/25	05/28/24	05/28/24	15,000,000	15,000,000	0	15,000,000	0
TORONTO DOMINION BACP4-2	05/28/25	05/28/24	05/28/24	40,000,000	37,874,889	0	37,874,889	0
TOTALENERGIES CAPITCP4-2	09/13/24	05/13/24	05/13/24	50,000,000	49,079,208	0	49,079,208	0
TOTALENERGIES CAPITCP4-2	09/13/24	05/13/24	05/13/24	11,000,000	10,797,426	0	10,797,426	0
TOTALENERGIES CAPITCP4-2	09/16/24	05/21/24	05/21/24	40,000,000	39,293,311	0	39,293,311	0
TOYOTA CREDIT DE PUCP	02/14/25	05/20/24	05/20/24	50,000,000	48,001,250	0	48,001,250	0
TOYOTA CREDIT DE PUCP	02/14/25	05/20/24	05/20/24	25,000,000	24,000,625	0	24,000,625	0
UNITEDHEALTH GROUPCP4-2	05/22/24	05/14/24	05/15/24	25,000,000	24,974,139	0	24,974,139	0
UNITEDHEALTH GROUPCP4-2	05/22/24	05/14/24	05/15/24	50,000,000	49,948,278	0	49,948,278	0
UNITEDHEALTH GROUPCP4-2	05/22/24	05/14/24	05/15/24	50,000,000	49,948,278	0	49,948,278	0
UNITEDHEALTH GROUPCP4-2	05/29/24	05/22/24	05/22/24	50,000,000	49,948,181	0	49,948,181	0
UNITEDHEALTH GROUPCP4-2	05/29/24	05/22/24	05/22/24	50,000,000	49,948,181	0	49,948,181	0
UNITEDHEALTH GROUPCP4-2	05/29/24	05/22/24	05/22/24	25,000,000	24,974,090	0	24,974,090	0
UNITEDHEALTH GROUPCP4-2	06/03/24	05/29/24	05/29/24	50,000,000	49,962,986	0	49,962,986	0
UNITEDHEALTH GROUPCP4-2	06/03/24	05/29/24	05/29/24	50,000,000	49,962,986	0	49,962,986	0
UNITEDHEALTH GROUPCP4-2	06/03/24	05/29/24	05/29/24	25,000,000	24,981,493	0	24,981,493	0
UNITEDHEALTH GROUPCP4-2	09/10/24	05/16/24	05/17/24	50,000,000	49,130,000	0	49,130,000	0
UNITEDHEALTH GROUPCP4-2	09/10/24	05/16/24	05/17/24	50,000,000	49,130,000	0	49,130,000	0
UNITED STATES TREASURY BILL	06/20/24	05/07/24	05/09/24	50,000,000	49,692,000	0	49,692,000	0
UNITED STATES TREASURY BILL	06/20/24	05/07/24	05/09/24	50,000,000	49,692,000	0	49,692,000	0

# TRADING ACTIVITY FOR MAY 2024

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
UNITED STATES TREASURY BILL	06/20/24	05/07/24	05/09/24	50,000,000	49,692,000	0	49,692,000	0
UNITED STATES TREASURY BILL	06/20/24	05/07/24	05/09/24	50,000,000	49,692,000	0	49,692,000	0
VICTORY RECEIVABLESCPABS4	08/06/24	05/07/24	05/07/24	50,000,000	49,317,500	0	49,317,500	0
VICTORY RECEIVABLESCPABS4	08/06/24	05/07/24	05/07/24	45,000,000	44,385,750	0	44,385,750	0
DREYFUS GOVT CASH MGMT FUND	02/01/27	05/03/24	05/03/24	5,603,454	5,603,454	0	5,603,454	0
DREYFUS GOVT CASH MGMT FUND	02/01/27	05/07/24	05/07/24	4,067,113	4,067,113	0	4,067,113	0
DREYFUS GOVT CASH MGMT FUND	02/01/27	05/09/24	05/09/24	4,314,074	4,314,074	0	4,314,074	0
DREYFUS GOVT CASH MGMT FUND	02/01/27	05/13/24	05/13/24	4,276,891	4,276,891	0	4,276,891	0
DREYFUS GOVT CASH MGMT FUND	02/01/27	05/20/24	05/20/24	3,024,254	3,024,254	0	3,024,254	0
DREYFUS GOVT CASH MGMT FUND	02/01/27	05/22/24	05/22/24	3,177,523	3,177,523	0	3,177,523	0
DREYFUS GOVT CASH MGMT FUND	02/01/27	05/30/24	05/30/24	4,095,704	4,095,704	0	4,095,704	0
DREYFUS GOVT CASH MGMT FUND	02/01/27	05/31/24	05/31/24	5,213	5,213	0	5,213	0
MIZUHO TRIPARTY	05/02/24	05/01/24	05/01/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	05/02/24	05/01/24	05/01/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	05/02/24	05/01/24	05/01/24	592,000,000	592,000,000	0	592,000,000	0
MIZUHO TRIPARTY	05/03/24	05/02/24	05/02/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	05/03/24	05/02/24	05/02/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	05/03/24	05/02/24	05/02/24	525,000,000	525,000,000	0	525,000,000	0
MIZUHO TRIPARTY	05/06/24	05/03/24	05/03/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	05/06/24	05/03/24	05/03/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	05/06/24	05/03/24	05/03/24	642,000,000	642,000,000	0	642,000,000	0
MIZUHO TRIPARTY	05/07/24	05/06/24	05/06/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	05/07/24	05/06/24	05/06/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	05/07/24	05/06/24	05/06/24	569,000,000	569,000,000	0	569,000,000	0
MIZUHO TRIPARTY	05/08/24	05/07/24	05/07/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	05/08/24	05/07/24	05/07/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	05/08/24	05/07/24	05/07/24	388,000,000	388,000,000	0	388,000,000	0
MIZUHO TRIPARTY	05/09/24	05/08/24	05/08/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	05/09/24	05/08/24	05/08/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	05/09/24	05/08/24	05/08/24	910,000,000	910,000,000	0	910,000,000	0
MIZUHO TRIPARTY	05/10/24	05/09/24	05/09/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	05/10/24	05/09/24	05/09/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	05/10/24	05/09/24	05/09/24	661,000,000	661,000,000	0	661,000,000	0
MIZUHO TRIPARTY	05/13/24	05/10/24	05/10/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	05/13/24	05/10/24	05/10/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	05/13/24	05/10/24	05/10/24	596,000,000	596,000,000	0	596,000,000	0
MIZUHO TRIPARTY	05/14/24	05/13/24	05/13/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	05/14/24	05/13/24	05/13/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	05/14/24	05/13/24	05/13/24	591,000,000	591,000,000	0	591,000,000	0
MIZUHO TRIPARTY	05/15/24	05/14/24	05/14/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	05/15/24	05/14/24	05/14/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	05/15/24	05/14/24	05/14/24	364,000,000	364,000,000	0	364,000,000	0
MIZUHO TRIPARTY	05/16/24	05/15/24	05/15/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	05/16/24	05/15/24	05/15/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	05/16/24	05/15/24	05/15/24	396,000,000	396,000,000	0	396,000,000	0
MIZUHO TRIPARTY	05/17/24	05/16/24	05/16/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	05/17/24	05/16/24	05/16/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	05/17/24	05/16/24	05/16/24	341,000,000	341,000,000	0	341,000,000	0
MIZUHO TRIPARTY	05/20/24	05/17/24	05/17/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	05/20/24	05/17/24	05/17/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	05/20/24	05/17/24	05/17/24	330,000,000	330,000,000	0	330,000,000	0
MIZUHO TRIPARTY	05/21/24	05/20/24	05/20/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	05/21/24	05/20/24	05/20/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	05/21/24	05/20/24	05/20/24	414,000,000	414,000,000	0	414,000,000	0
MIZUHO TRIPARTY	05/22/24	05/21/24	05/21/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	05/22/24	05/21/24	05/21/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	05/22/24	05/21/24	05/21/24	506,000,000	506,000,000	0	506,000,000	0
MIZUHO TRIPARTY	05/23/24	05/22/24	05/22/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	05/23/24	05/22/24	05/22/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	05/23/24	05/22/24	05/22/24	100,000,000	100,000,000	0	100,000,000	0
MIZUHO TRIPARTY	05/24/24	05/23/24	05/23/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	05/24/24	05/23/24	05/23/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	05/24/24	05/23/24	05/23/24	357,000,000	357,000,000	0	357,000,000	0
MIZUHO TRIPARTY	05/28/24	05/24/24	05/24/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	05/28/24	05/24/24	05/24/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	05/28/24	05/24/24	05/24/24	730,000,000	730,000,000	0	730,000,000	0
MIZUHO TRIPARTY	05/29/24	05/28/24	05/28/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	05/29/24	05/28/24	05/28/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	05/29/24	05/28/24	05/28/24	332,000,000	332,000,000	0	332,000,000	0
MIZUHO TRIPARTY	05/30/24	05/29/24	05/29/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	05/30/24	05/29/24	05/29/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	05/30/24	05/29/24	05/29/24	154,000,000	154,000,000	0	154,000,000	0
MIZUHO TRIPARTY	05/31/24	05/30/24	05/30/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	05/31/24	05/30/24	05/30/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	05/31/24	05/30/24	05/30/24	44,000,000	44,000,000	0	44,000,000	0
MIZUHO TRIPARTY	06/03/24	05/31/24	05/31/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	06/03/24	05/31/24	05/31/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	06/03/24	05/31/24	05/31/24	962,000,000	962,000,000	0	962,000,000	0
Total Buys				54,737,535,226	54,673,687,670	27,311	54,673,714,981	0
Cash Closes								
CHARIOT FUNDING LLC	08/01/24	05/03/24	05/03/24	50,000,000	50,000,000	15,444	50,015,444	0
FIORE CAPITAL LLC	08/01/45	05/13/24	05/13/24	475,000	475,000	849	475,849	0
FIORE CAPITAL LLC	08/01/45	05/31/24	05/31/24	685,000	685,000	3,060	688,060	0
JP MORGAN SECURITIES LLC	08/21/24	05/23/24	05/23/24	50,000,000	50,000,000	16,500	50,016,500	0
OLD LINE FUNDING LLC	07/08/24	05/30/24	05/30/24	50,000,000	50,000,000	174,486	50,174,486	0
Total Cash Closes				151,160,000	151,160,000	210,339	151,370,339	0
Deposits								
RABOBANK NEW YORK	05/08/24	05/01/24	05/01/24	650,000,000	650,000,000	0	650,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	05/08/24	05/01/24	05/01/24	1,325,000,000	1,325,000,000	0	1,325,000,000	0

## TRADING ACTIVITY FOR MAY 2024

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
ABN AMRO BANK N.V.	05/08/24	05/01/24	05/01/24	1,325,000,000	1,325,000,000	0	1,325,000,000	0
DNB BANK ASA NEW YORK	05/02/24	05/01/24	05/01/24	1,000,000,000	1,000,000,000	0	1,000,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	05/02/24	05/01/24	05/01/24	1,000,000,000	1,000,000,000	0	1,000,000,000	0
RABOBANK NEW YORK	05/09/24	05/02/24	05/02/24	670,000,000	670,000,000	0	670,000,000	0
DNB BANK ASA NEW YORK	05/03/24	05/02/24	05/02/24	1,200,000,000	1,200,000,000	0	1,200,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	05/03/24	05/02/24	05/02/24	1,000,000,000	1,000,000,000	0	1,000,000,000	0
DNB BANK ASA NEW YORK	05/06/24	05/03/24	05/03/24	1,000,000,000	1,000,000,000	0	1,000,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	05/06/24	05/03/24	05/03/24	1,000,000,000	1,000,000,000	0	1,000,000,000	0
DNB BANK ASA NEW YORK	05/07/24	05/06/24	05/06/24	1,000,000,000	1,000,000,000	0	1,000,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	05/07/24	05/06/24	05/06/24	1,000,000,000	1,000,000,000	0	1,000,000,000	0
DNB BANK ASA NEW YORK	05/08/24	05/07/24	05/07/24	1,000,000,000	1,000,000,000	0	1,000,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	05/08/24	05/07/24	05/07/24	1,000,000,000	1,000,000,000	0	1,000,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	05/15/24	05/08/24	05/08/24	1,300,000,000	1,300,000,000	0	1,300,000,000	0
ABN AMRO BANK N.V.	05/15/24	05/08/24	05/08/24	1,300,000,000	1,300,000,000	0	1,300,000,000	0
RABOBANK NEW YORK	05/15/24	05/08/24	05/08/24	640,000,000	640,000,000	0	640,000,000	0
DNB BANK ASA NEW YORK	05/09/24	05/08/24	05/08/24	1,000,000,000	1,000,000,000	0	1,000,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	05/09/24	05/08/24	05/08/24	1,000,000,000	1,000,000,000	0	1,000,000,000	0
RABOBANK NEW YORK	05/16/24	05/09/24	05/09/24	685,000,000	685,000,000	0	685,000,000	0
DNB BANK ASA NEW YORK	05/10/24	05/09/24	05/09/24	1,000,000,000	1,000,000,000	0	1,000,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	05/10/24	05/09/24	05/09/24	1,000,000,000	1,000,000,000	0	1,000,000,000	0
DNB BANK ASA NEW YORK	05/13/24	05/10/24	05/10/24	1,000,000,000	1,000,000,000	0	1,000,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	05/13/24	05/10/24	05/10/24	1,000,000,000	1,000,000,000	0	1,000,000,000	0
DNB BANK ASA NEW YORK	05/14/24	05/13/24	05/13/24	1,000,000,000	1,000,000,000	0	1,000,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	05/14/24	05/13/24	05/13/24	1,000,000,000	1,000,000,000	0	1,000,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	05/15/24	05/14/24	05/14/24	40,000,000	40,000,000	0	40,000,000	0
DNB BANK ASA NEW YORK	05/15/24	05/14/24	05/14/24	900,000,000	900,000,000	0	900,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	05/15/24	05/14/24	05/14/24	950,000,000	950,000,000	0	950,000,000	0
ABN AMRO BANK N.V.	05/22/24	05/15/24	05/15/24	1,325,000,000	1,325,000,000	0	1,325,000,000	0
RABOBANK NEW YORK	05/22/24	05/15/24	05/15/24	640,000,000	640,000,000	0	640,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	05/22/24	05/15/24	05/15/24	1,325,000,000	1,325,000,000	0	1,325,000,000	0
DNB BANK ASA NEW YORK	05/16/24	05/15/24	05/15/24	900,000,000	900,000,000	0	900,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	05/16/24	05/15/24	05/15/24	45,000,000	45,000,000	0	45,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	05/16/24	05/15/24	05/15/24	950,000,000	950,000,000	0	950,000,000	0
RABOBANK NEW YORK	05/23/24	05/16/24	05/16/24	690,000,000	690,000,000	0	690,000,000	0
DNB BANK ASA NEW YORK	05/17/24	05/16/24	05/16/24	1,000,000,000	1,000,000,000	0	1,000,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	05/17/24	05/16/24	05/16/24	1,000,000,000	1,000,000,000	0	1,000,000,000	0
DNB BANK ASA NEW YORK	05/20/24	05/17/24	05/17/24	800,000,000	800,000,000	0	800,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	05/20/24	05/17/24	05/17/24	1,050,000,000	1,050,000,000	0	1,050,000,000	0
DNB BANK ASA NEW YORK	05/21/24	05/20/24	05/20/24	800,000,000	800,000,000	0	800,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	05/21/24	05/20/24	05/20/24	1,000,000,000	1,000,000,000	0	1,000,000,000	0
DNB BANK ASA NEW YORK	05/22/24	05/21/24	05/21/24	800,000,000	800,000,000	0	800,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	05/22/24	05/21/24	05/21/24	1,000,000,000	1,000,000,000	0	1,000,000,000	0
ABN AMRO BANK N.V.	05/29/24	05/22/24	05/22/24	1,325,000,000	1,325,000,000	0	1,325,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	05/29/24	05/22/24	05/22/24	1,325,000,000	1,325,000,000	0	1,325,000,000	0
RABOBANK NEW YORK	05/29/24	05/22/24	05/22/24	635,000,000	635,000,000	0	635,000,000	0
DNB BANK ASA NEW YORK	05/23/24	05/22/24	05/22/24	800,000,000	800,000,000	0	800,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	05/23/24	05/22/24	05/22/24	1,000,000,000	1,000,000,000	0	1,000,000,000	0
RABOBANK NEW YORK	05/30/24	05/23/24	05/23/24	690,000,000	690,000,000	0	690,000,000	0
DNB BANK ASA NEW YORK	05/24/24	05/23/24	05/23/24	800,000,000	800,000,000	0	800,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	05/24/24	05/23/24	05/23/24	1,000,000,000	1,000,000,000	0	1,000,000,000	0
DNB BANK ASA NEW YORK	05/28/24	05/24/24	05/24/24	800,000,000	800,000,000	0	800,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	05/28/24	05/24/24	05/24/24	1,000,000,000	1,000,000,000	0	1,000,000,000	0
DNB BANK ASA NEW YORK	05/29/24	05/28/24	05/28/24	1,000,000,000	1,000,000,000	0	1,000,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	05/29/24	05/28/24	05/28/24	1,000,000,000	1,000,000,000	0	1,000,000,000	0
RABOBANK NEW YORK	06/05/24	05/29/24	05/29/24	635,000,000	635,000,000	0	635,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	06/05/24	05/29/24	05/29/24	1,325,000,000	1,325,000,000	0	1,325,000,000	0
ABN AMRO BANK N.V.	06/05/24	05/29/24	05/29/24	1,325,000,000	1,325,000,000	0	1,325,000,000	0
DNB BANK ASA NEW YORK	05/30/24	05/29/24	05/29/24	1,000,000,000	1,000,000,000	0	1,000,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	05/30/24	05/29/24	05/29/24	1,000,000,000	1,000,000,000	0	1,000,000,000	0
RABOBANK NEW YORK	06/06/24	05/30/24	05/30/24	680,000,000	680,000,000	0	680,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	05/31/24	05/30/24	05/30/24	250,000,000	250,000,000	0	250,000,000	0
DNB BANK ASA NEW YORK	05/31/24	05/30/24	05/30/24	925,000,000	925,000,000	0	925,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	05/31/24	05/30/24	05/30/24	800,000,000	800,000,000	0	800,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	06/03/24	05/31/24	05/31/24	235,000,000	235,000,000	0	235,000,000	0
DNB BANK ASA NEW YORK	06/03/24	05/31/24	05/31/24	750,000,000	750,000,000	0	750,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	06/03/24	05/31/24	05/31/24	800,000,000	800,000,000	0	800,000,000	0
Totals Deposits				62,410,000,000	62,410,000,000	0	62,410,000,000	0
Maturities								
ALBION CAPITAL LLC CPABS4	05/15/24	05/15/24	05/15/24	47,146,000	47,146,000	0	47,146,000	0
ALBION CAPITAL LLC CPABS4	05/21/24	05/21/24	05/21/24	25,347,000	25,347,000	0	25,347,000	0
ANGLESEA FUNDING LLC PABS4	05/01/24	05/01/24	05/01/24	250,000,000	250,000,000	0	250,000,000	0
ANGLESEA FUNDING LLC PABS4	05/02/24	05/02/24	05/02/24	275,000,000	275,000,000	0	275,000,000	0
ANGLESEA FUNDING LLC PABS4	05/03/24	05/03/24	05/03/24	330,000,000	330,000,000	0	330,000,000	0
ANGLESEA FUNDING LLC PABS4	05/07/24	05/07/24	05/07/24	205,000,000	205,000,000	0	205,000,000	0
ANGLESEA FUNDING LLC PABS4	05/08/24	05/08/24	05/08/24	215,350,000	215,350,000	0	215,350,000	0
ANGLESEA FUNDING LLC PABS4	05/09/24	05/09/24	05/09/24	375,000,000	375,000,000	0	375,000,000	0
ANGLESEA FUNDING LLC PABS4	05/10/24	05/10/24	05/10/24	200,000,000	200,000,000	0	200,000,000	0
ANGLESEA FUNDING LLC PABS4	05/13/24	05/13/24	05/13/24	200,000,000	200,000,000	0	200,000,000	0
ANGLESEA FUNDING LLC PABS4	05/14/24	05/14/24	05/14/24	210,000,000	210,000,000	0	210,000,000	0
ANGLESEA FUNDING LLC PABS4	05/15/24	05/15/24	05/15/24	200,000,000	200,000,000	0	200,000,000	0
ANGLESEA FUNDING LLC PABS4	05/16/24	05/16/24	05/16/24	300,000,000	300,000,000	0	300,000,000	0
ANGLESEA FUNDING LLC PABS4	05/17/24	05/17/24	05/17/24	200,000,000	200,000,000	0	200,000,000	0
ANGLESEA FUNDING LLC PABS4	05/20/24	05/20/24	05/20/24	200,000,000	200,000,000	0	200,000,000	0
ANGLESEA FUNDING LLC PABS4	05/21/24	05/21/24	05/21/24	235,000,000	235,000,000	0	235,000,000	0
ANGLESEA FUNDING LLC PABS4	05/22/24	05/22/24	05/22/24	350,000,000	350,000,000	0	350,000,000	0
ANGLESEA FUNDING LLC PABS4	05/23/24	05/23/24	05/23/24	300,000,000	300,000,000	0	300,000,000	0
ANGLESEA FUNDING LLC PABS4	05/24/24	05/24/24	05/24/24	200,000,000	200,000,000	0	200,000,000	0
ANGLESEA FUNDING LLC PABS4	05/28/24	05/28/24	05/28/24	155,000,000	155,000,000	0	155,000,000	0

# TRADING ACTIVITY FOR MAY 2024

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
ANGLESEA FUNDING LLC PABS4	05/29/24	05/29/24	05/29/24	300,000,000	300,000,000	0	300,000,000	0
ANGLESEA FUNDING LLC PABS4	05/30/24	05/30/24	05/30/24	200,000,000	200,000,000	0	200,000,000	0
ANGLESEA FUNDING LLC PABS4	05/31/24	05/31/24	05/31/24	280,000,000	280,000,000	0	280,000,000	0
ATLANTIC ASSET SECUCPABS4	05/01/24	05/01/24	05/01/24	20,000,000	20,000,000	0	20,000,000	0
ATLANTIC ASSET SECUCPABS4	05/30/24	05/30/24	05/30/24	62,000,000	62,000,000	0	62,000,000	0
ATLANTIC ASSET SECUCPABS4	05/31/24	05/31/24	05/31/24	5,332,000	5,332,000	0	5,332,000	0
BANK OF AMERICA N.A.CD	05/28/24	05/28/24	05/28/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF MONTRÉAL CDCDYAN	05/28/24	05/28/24	05/28/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF MONTRÉAL	05/03/24	05/03/24	05/03/24	100,000,000	100,000,000	0	100,000,000	0
BARTON CAPITAL S.A.CPABS4	05/15/24	05/15/24	05/15/24	50,000,000	50,000,000	0	50,000,000	0
BARTON CAPITAL S.A.CPABS4	05/24/24	05/24/24	05/24/24	100,000,000	100,000,000	0	100,000,000	0
BARTON CAPITAL S.A.CPABS4	05/28/24	05/28/24	05/28/24	50,000,000	50,000,000	0	50,000,000	0
BARTON CAPITAL S.A.CPABS4	05/29/24	05/29/24	05/29/24	50,000,000	50,000,000	0	50,000,000	0
BARTON CAPITAL S.A.CPABS4	05/31/24	05/31/24	05/31/24	50,225,000	50,225,000	0	50,225,000	0
BEDFORD ROW FUNDINGCPABS4	05/01/24	05/01/24	05/01/24	50,000,000	50,000,000	0	50,000,000	0
BEDFORD ROW FUNDINGCPABS4	05/20/24	05/20/24	05/20/24	70,000,000	70,000,000	0	70,000,000	0
BEDFORD ROW FUNDINGCPABS4	05/28/24	05/28/24	05/28/24	50,000,000	50,000,000	0	50,000,000	0
BENNINGTON STARK CAC PABS4	05/02/24	05/02/24	05/02/24	57,000,000	57,000,000	0	57,000,000	0
BENNINGTON STARK CAC PABS4	05/09/24	05/09/24	05/09/24	57,534,000	57,534,000	0	57,534,000	0
BENNINGTON STARK CAC PABS4	05/16/24	05/16/24	05/16/24	52,699,000	52,699,000	0	52,699,000	0
BENNINGTON STARK CAC PABS4	05/23/24	05/23/24	05/23/24	135,000,000	135,000,000	0	135,000,000	0
BNG BANK N.V. CP4-2CP4-2	05/09/24	05/09/24	05/09/24	100,000,000	100,000,000	0	100,000,000	0
BNG BANK N.V. CP4-2CP4-2	05/16/24	05/16/24	05/16/24	100,000,000	100,000,000	0	100,000,000	0
BNG BANK N.V. CP4-2CP4-2	05/23/24	05/23/24	05/23/24	100,000,000	100,000,000	0	100,000,000	0
CHARTA, LLC CPABS4-CPABS4	05/21/24	05/21/24	05/21/24	50,000,000	50,000,000	0	50,000,000	0
CHARTA, LLC CPABS4-CPABS4	05/22/24	05/22/24	05/22/24	50,000,000	50,000,000	0	50,000,000	0
CHESHAM FINANCE LLC CPABS4	05/13/24	05/13/24	05/13/24	100,000,000	100,000,000	0	100,000,000	0
CHESHAM FINANCE LLC CPABS4	05/20/24	05/20/24	05/20/24	100,000,000	100,000,000	0	100,000,000	0
CHESHAM FINANCE LLC CPABS4	05/24/24	05/24/24	05/24/24	100,000,000	100,000,000	0	100,000,000	0
CHESHAM FINANCE LLC CPABS4	05/31/24	05/31/24	05/31/24	100,000,000	100,000,000	0	100,000,000	0
CHESHAM FINANCE LLC CPABS4	05/02/24	05/02/24	05/02/24	100,000,000	100,000,000	0	100,000,000	0
CHESHAM FINANCE LLC CPABS4	05/09/24	05/09/24	05/09/24	100,000,000	100,000,000	0	100,000,000	0
CHESHAM FINANCE LLC CPABS4	05/16/24	05/16/24	05/16/24	100,000,000	100,000,000	0	100,000,000	0
CHESHAM FINANCE LLC CPABS4	05/23/24	05/23/24	05/23/24	100,000,000	100,000,000	0	100,000,000	0
CHESHAM FINANCE LLC CPABS4	05/30/24	05/30/24	05/30/24	100,000,000	100,000,000	0	100,000,000	0
CHESHAM FINANCE LLC CPABS4	05/23/24	05/23/24	05/23/24	40,000,000	40,000,000	0	40,000,000	0
CHESHAM FINANCE LLC CPABS4	05/24/24	05/24/24	05/24/24	19,000,000	19,000,000	0	19,000,000	0
CIESCO, LLC CPABS4-CPABS4	05/21/24	05/21/24	05/21/24	50,000,000	50,000,000	0	50,000,000	0
CIESCO, LLC CPABS4-CPABS4	05/22/24	05/22/24	05/22/24	50,000,000	50,000,000	0	50,000,000	0
CITIGROUP GLOBAL MACP4-2	05/01/24	05/01/24	05/01/24	75,000,000	75,000,000	0	75,000,000	0
CREDIT AGRICOLE CORCDYAN	05/07/24	05/07/24	05/07/24	1,000,000,000	1,000,000,000	0	1,000,000,000	0
CREDIT AGRICOLE CORCDYAN	05/09/24	05/09/24	05/09/24	100,000,000	100,000,000	0	100,000,000	0
CREDIT AGRICOLE CORCDYAN	05/14/24	05/14/24	05/14/24	1,000,000,000	1,000,000,000	0	1,000,000,000	0
CREDIT AGRICOLE CORCDYAN	05/21/24	05/21/24	05/21/24	1,000,000,000	1,000,000,000	0	1,000,000,000	0
CREDIT AGRICOLE CORCDYAN	05/28/24	05/28/24	05/28/24	1,000,000,000	1,000,000,000	0	1,000,000,000	0
CREDIT INDUSTRIEL ECP4-2	05/02/24	05/02/24	05/02/24	877,000,000	877,000,000	0	877,000,000	0
CREDIT INDUSTRIEL ECP4-2	05/03/24	05/03/24	05/03/24	907,000,000	907,000,000	0	907,000,000	0
CREDIT INDUSTRIEL ECP4-2	05/06/24	05/06/24	05/06/24	1,021,000,000	1,021,000,000	0	1,021,000,000	0
CREDIT INDUSTRIEL ECP4-2	05/07/24	05/07/24	05/07/24	897,000,000	897,000,000	0	897,000,000	0
CREDIT INDUSTRIEL ET COMMERCIAL/NEW YORK	05/08/24	05/08/24	05/08/24	1,000,000,000	1,000,000,000	0	1,000,000,000	0
CREDIT INDUSTRIEL ECP4-2	05/09/24	05/09/24	05/09/24	1,200,000,000	1,200,000,000	0	1,200,000,000	0
CREDIT INDUSTRIEL ET COMMERCIAL/NEW YORK	05/10/24	05/10/24	05/10/24	1,250,000,000	1,250,000,000	0	1,250,000,000	0
CREDIT INDUSTRIEL ECP4-2	05/13/24	05/13/24	05/13/24	1,300,000,000	1,300,000,000	0	1,300,000,000	0
CREDIT INDUSTRIEL ECP4-2	05/14/24	05/14/24	05/14/24	1,197,000,000	1,197,000,000	0	1,197,000,000	0
CREDIT INDUSTRIEL ECP4-2	05/15/24	05/15/24	05/15/24	1,299,000,000	1,299,000,000	0	1,299,000,000	0
CREDIT INDUSTRIEL ECP4-2	05/16/24	05/16/24	05/16/24	1,200,000,000	1,200,000,000	0	1,200,000,000	0
CREDIT INDUSTRIEL ET COMMERCIAL/NEW YORK	05/17/24	05/17/24	05/17/24	1,100,000,000	1,100,000,000	0	1,100,000,000	0
CREDIT INDUSTRIEL ET COMMERCIAL/NEW YORK	05/20/24	05/20/24	05/20/24	1,100,000,000	1,100,000,000	0	1,100,000,000	0
CREDIT INDUSTRIEL ECP4-2	05/21/24	05/21/24	05/21/24	1,000,000,000	1,000,000,000	0	1,000,000,000	0
CREDIT INDUSTRIEL ECP4-2	05/22/24	05/22/24	05/22/24	800,000,000	800,000,000	0	800,000,000	0
CREDIT INDUSTRIEL ET COMMERCIAL/NEW YORK	05/23/24	05/23/24	05/23/24	801,000,000	801,000,000	0	801,000,000	0
CREDIT INDUSTRIEL ET COMMERCIAL/NEW YORK	05/24/24	05/24/24	05/24/24	800,000,000	800,000,000	0	800,000,000	0
CREDIT INDUSTRIEL ECP4-2	05/28/24	05/28/24	05/28/24	800,000,000	800,000,000	0	800,000,000	0
CREDIT INDUSTRIEL ECP4-2	05/29/24	05/29/24	05/29/24	800,000,000	800,000,000	0	800,000,000	0
CREDIT INDUSTRIEL ECP4-2	05/30/24	05/30/24	05/30/24	800,000,000	800,000,000	0	800,000,000	0
CREDIT INDUSTRIEL ET COMMERCIAL/NEW YORK	05/31/24	05/31/24	05/31/24	723,000,000	723,000,000	0	723,000,000	0
DZ BANK AG DEUTSCHECP4-2	05/02/24	05/02/24	05/02/24	350,000,000	350,000,000	0	350,000,000	0
MUFG BANK LTD, ECD ECD	05/02/24	05/02/24	05/02/24	90,000,000	90,000,000	0	90,000,000	0
GOTHAM FUNDING CORPCPABS4	05/03/24	05/03/24	05/03/24	48,255,000	48,255,000	0	48,255,000	0
GOTHAM FUNDING CORPCPABS4	05/21/24	05/21/24	05/21/24	70,000,000	70,000,000	0	70,000,000	0
GREAT BEAR FUNDING CPABS4	05/02/24	05/02/24	05/02/24	85,000,000	85,000,000	0	85,000,000	0
GREAT BEAR FUNDING CPABS4	05/09/24	05/09/24	05/09/24	135,000,000	135,000,000	0	135,000,000	0
GREAT BEAR FUNDING CPABS4	05/13/24	05/13/24	05/13/24	46,000,000	46,000,000	0	46,000,000	0
GREAT BEAR FUNDING CPABS4	05/14/24	05/14/24	05/14/24	15,000,000	15,000,000	0	15,000,000	0
GREAT BEAR FUNDING CPABS4	05/16/24	05/16/24	05/16/24	150,000,000	150,000,000	0	150,000,000	0
GREAT BEAR FUNDING CPABS4	05/23/24	05/23/24	05/23/24	140,000,000	140,000,000	0	140,000,000	0
GREAT BEAR FUNDING CPABS4	05/30/24	05/30/24	05/30/24	140,000,000	140,000,000	0	140,000,000	0
GTA FUNDING LLC CPAC PABS4	05/13/24	05/13/24	05/13/24	90,000,000	90,000,000	0	90,000,000	0
JUPITER SECURITIZATCPABS4	05/07/24	05/07/24	05/07/24	150,000,000	150,000,000	0	150,000,000	0
JUPITER SECURITIZATCPABS4	05/08/24	05/08/24	05/08/24	92,000,000	92,000,000	0	92,000,000	0
JUPITER SECURITIZATCPABS4	05/10/24	05/10/24	05/10/24	47,400,000	47,400,000	0	47,400,000	0
LMA-AMERICAS LLC CPCPABS4	05/23/24	05/23/24	05/23/24	13,000,000	13,000,000	0	13,000,000	0
LONGSHIP FUNDING LLC PABS4	05/03/24	05/03/24	05/03/24	75,000,000	75,000,000	0	75,000,000	0
LONGSHIP FUNDING LLC PABS4	05/20/24	05/20/24	05/20/24	100,000,000	100,000,000	0	100,000,000	0
LONGSHIP FUNDING LLC PABS4	05/28/24	05/28/24	05/28/24	100,000,000	100,000,000	0	100,000,000	0
LONGSHIP FUNDING LLC PABS4	05/29/24	05/29/24	05/29/24	245,000,000	245,000,000	0	245,000,000	0
LONGSHIP FUNDING LLC PABS4	05/30/24	05/30/24	05/30/24	205,000,000	205,000,000	0	205,000,000	0
LONGSHIP FUNDING LLC PABS4	05/31/24	05/31/24	05/31/24	300,000,000	300,000,000	0	300,000,000	0

## TRADING ACTIVITY FOR MAY 2024

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
MATCHPOINT FINANCE CPABS4	05/10/24	05/10/24	05/10/24	75,000,000	75,000,000	0	75,000,000	0
MIZUHO BANK LTD, CDCDYAN	05/16/24	05/16/24	05/16/24	75,000,000	75,000,000	0	75,000,000	0
NATIONAL AUSTRALIA, CP4-2	05/01/24	05/01/24	05/01/24	110,000,000	110,000,000	0	110,000,000	0
NATIONAL BANK OF CACP4-2	05/24/24	05/24/24	05/24/24	130,000,000	130,000,000	0	130,000,000	0
NATIONWIDE BUILDINGCP4-2	05/10/24	05/10/24	05/10/24	100,000,000	100,000,000	0	100,000,000	0
OLD LINE FUNDING, LCPABS4	05/02/24	05/02/24	05/02/24	48,600,000	48,600,000	0	48,600,000	0
PODIUM FUNDING TRUSCPABS3	05/15/24	05/15/24	05/15/24	25,000,000	25,000,000	0	25,000,000	0
RIDGEFIELD FUNDING CPABS4	05/01/24	05/01/24	05/01/24	40,000,000	40,000,000	0	40,000,000	0
RIDGEFIELD FUNDING CPABS4	05/02/24	05/02/24	05/02/24	22,692,000	22,692,000	0	22,692,000	0
SHEFFIELD RECEIVABLECPABS4	05/13/24	05/13/24	05/13/24	90,000,000	90,000,000	0	90,000,000	0
SHEFFIELD RECEIVABLECPABS4	05/29/24	05/29/24	05/29/24	50,000,000	50,000,000	0	50,000,000	0
SHEFFIELD RECEIVABLECPABS4	05/31/24	05/31/24	05/31/24	130,000,000	130,000,000	0	130,000,000	0
STARBIRD FUNDING COCPABS4	05/17/24	05/17/24	05/17/24	50,000,000	50,000,000	0	50,000,000	0
STARBIRD FUNDING COCPABS4	05/31/24	05/31/24	05/31/24	20,000,000	20,000,000	0	20,000,000	0
SUMITOMO MITSUI TRUCDYAN	05/13/24	05/13/24	05/13/24	20,000,000	20,000,000	0	20,000,000	0
SUMITOMO MITSUI TRUCDYAN	05/20/24	05/20/24	05/20/24	30,000,000	30,000,000	0	30,000,000	0
THUNDER BAY FUNDINGCPABS4	05/06/24	05/06/24	05/06/24	40,000,000	40,000,000	0	40,000,000	0
TORONTO DOMINION BACP4-2	05/16/24	05/16/24	05/16/24	60,000,000	60,000,000	0	60,000,000	0
TOYOTA CREDIT DE PUCP	05/23/24	05/23/24	05/23/24	50,000,000	50,000,000	0	50,000,000	0
UNITEDHEALTH GROUP,CP4-2	05/22/24	05/22/24	05/22/24	125,000,000	125,000,000	0	125,000,000	0
UNITEDHEALTH GROUP,CP4-2	05/29/24	05/29/24	05/29/24	125,000,000	125,000,000	0	125,000,000	0
VICTORY RECEIVABLECPABS4	05/07/24	05/07/24	05/07/24	95,000,000	95,000,000	0	95,000,000	0
VICTORY RECEIVABLECPABS4	05/16/24	05/16/24	05/16/24	50,000,000	50,000,000	0	50,000,000	0
VICTORY RECEIVABLECPABS4	05/24/24	05/24/24	05/24/24	100,000,000	100,000,000	0	100,000,000	0
MIZUHO TRIPARTY	05/01/24	05/01/24	05/01/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	05/01/24	05/01/24	05/01/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	05/01/24	05/01/24	05/01/24	1,832,000,000	1,832,000,000	0	1,832,000,000	0
MIZUHO TRIPARTY	05/02/24	05/02/24	05/02/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	05/02/24	05/02/24	05/02/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	05/02/24	05/02/24	05/02/24	592,000,000	592,000,000	0	592,000,000	0
MIZUHO TRIPARTY	05/03/24	05/03/24	05/03/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	05/03/24	05/03/24	05/03/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	05/03/24	05/03/24	05/03/24	525,000,000	525,000,000	0	525,000,000	0
MIZUHO TRIPARTY	05/06/24	05/06/24	05/06/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	05/06/24	05/06/24	05/06/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	05/06/24	05/06/24	05/06/24	642,000,000	642,000,000	0	642,000,000	0
MIZUHO TRIPARTY	05/07/24	05/07/24	05/07/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	05/07/24	05/07/24	05/07/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	05/07/24	05/07/24	05/07/24	569,000,000	569,000,000	0	569,000,000	0
MIZUHO TRIPARTY	05/08/24	05/08/24	05/08/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	05/08/24	05/08/24	05/08/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	05/08/24	05/08/24	05/08/24	388,000,000	388,000,000	0	388,000,000	0
MIZUHO TRIPARTY	05/09/24	05/09/24	05/09/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	05/09/24	05/09/24	05/09/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	05/09/24	05/09/24	05/09/24	910,000,000	910,000,000	0	910,000,000	0
MIZUHO TRIPARTY	05/10/24	05/10/24	05/10/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	05/10/24	05/10/24	05/10/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	05/10/24	05/10/24	05/10/24	661,000,000	661,000,000	0	661,000,000	0
MIZUHO TRIPARTY	05/13/24	05/13/24	05/13/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	05/13/24	05/13/24	05/13/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	05/13/24	05/13/24	05/13/24	596,000,000	596,000,000	0	596,000,000	0
MIZUHO TRIPARTY	05/14/24	05/14/24	05/14/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	05/14/24	05/14/24	05/14/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	05/14/24	05/14/24	05/14/24	591,000,000	591,000,000	0	591,000,000	0
MIZUHO TRIPARTY	05/15/24	05/15/24	05/15/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	05/15/24	05/15/24	05/15/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	05/15/24	05/15/24	05/15/24	364,000,000	364,000,000	0	364,000,000	0
MIZUHO TRIPARTY	05/16/24	05/16/24	05/16/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	05/16/24	05/16/24	05/16/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	05/16/24	05/16/24	05/16/24	396,000,000	396,000,000	0	396,000,000	0
MIZUHO TRIPARTY	05/17/24	05/17/24	05/17/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	05/17/24	05/17/24	05/17/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	05/17/24	05/17/24	05/17/24	341,000,000	341,000,000	0	341,000,000	0
MIZUHO TRIPARTY	05/20/24	05/20/24	05/20/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	05/20/24	05/20/24	05/20/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	05/20/24	05/20/24	05/20/24	330,000,000	330,000,000	0	330,000,000	0
MIZUHO TRIPARTY	05/21/24	05/21/24	05/21/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	05/21/24	05/21/24	05/21/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	05/21/24	05/21/24	05/21/24	414,000,000	414,000,000	0	414,000,000	0
MIZUHO TRIPARTY	05/22/24	05/22/24	05/22/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	05/22/24	05/22/24	05/22/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	05/22/24	05/22/24	05/22/24	506,000,000	506,000,000	0	506,000,000	0
MIZUHO TRIPARTY	05/23/24	05/23/24	05/23/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	05/23/24	05/23/24	05/23/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	05/23/24	05/23/24	05/23/24	100,000,000	100,000,000	0	100,000,000	0
MIZUHO TRIPARTY	05/24/24	05/24/24	05/24/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	05/24/24	05/24/24	05/24/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	05/24/24	05/24/24	05/24/24	357,000,000	357,000,000	0	357,000,000	0
MIZUHO TRIPARTY	05/28/24	05/28/24	05/28/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	05/28/24	05/28/24	05/28/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	05/28/24	05/28/24	05/28/24	730,000,000	730,000,000	0	730,000,000	0
MIZUHO TRIPARTY	05/29/24	05/29/24	05/29/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	05/29/24	05/29/24	05/29/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	05/29/24	05/29/24	05/29/24	332,000,000	332,000,000	0	332,000,000	0
MIZUHO TRIPARTY	05/30/24	05/30/24	05/30/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	05/30/24	05/30/24	05/30/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	05/30/24	05/30/24	05/30/24	154,000,000	154,000,000	0	154,000,000	0
MIZUHO TRIPARTY	05/31/24	05/31/24	05/31/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	05/31/24	05/31/24	05/31/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	05/31/24	05/31/24	05/31/24	44,000,000	44,000,000	0	44,000,000	0

# TRADING ACTIVITY FOR MAY 2024

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
RABOBANK NEWYORK	05/01/24	05/01/24	05/01/24	650,000,000	650,000,000	0	650,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	05/01/24	05/01/24	05/01/24	1,335,000,000	1,335,000,000	0	1,335,000,000	0
ABN AMRO BANK N.V.	05/01/24	05/01/24	05/01/24	1,335,000,000	1,335,000,000	0	1,335,000,000	0
RABOBANK NEWYORK	05/02/24	05/02/24	05/02/24	675,000,000	675,000,000	0	675,000,000	0
DNB BANK ASA NEWYORK	05/01/24	05/01/24	05/01/24	1,000,000,000	1,000,000,000	0	1,000,000,000	0
MIZUHO BANK, LTD. NEWYORK BRANCH	05/01/24	05/01/24	05/01/24	1,000,000,000	1,000,000,000	0	1,000,000,000	0
RABOBANK NEWYORK	05/08/24	05/08/24	05/08/24	650,000,000	650,000,000	0	650,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	05/08/24	05/08/24	05/08/24	1,325,000,000	1,325,000,000	0	1,325,000,000	0
ABN AMRO BANK N.V.	05/08/24	05/08/24	05/08/24	1,325,000,000	1,325,000,000	0	1,325,000,000	0
DNB BANK ASA NEWYORK	05/02/24	05/02/24	05/02/24	1,000,000,000	1,000,000,000	0	1,000,000,000	0
MIZUHO BANK, LTD. NEWYORK BRANCH	05/02/24	05/02/24	05/02/24	1,000,000,000	1,000,000,000	0	1,000,000,000	0
RABOBANK NEWYORK	05/09/24	05/09/24	05/09/24	670,000,000	670,000,000	0	670,000,000	0
DNB BANK ASA NEWYORK	05/03/24	05/03/24	05/03/24	1,200,000,000	1,200,000,000	0	1,200,000,000	0
MIZUHO BANK, LTD. NEWYORK BRANCH	05/03/24	05/03/24	05/03/24	1,000,000,000	1,000,000,000	0	1,000,000,000	0
DNB BANK ASA NEWYORK	05/06/24	05/06/24	05/06/24	1,000,000,000	1,000,000,000	0	1,000,000,000	0
MIZUHO BANK, LTD. NEWYORK BRANCH	05/06/24	05/06/24	05/06/24	1,000,000,000	1,000,000,000	0	1,000,000,000	0
DNB BANK ASA NEWYORK	05/07/24	05/07/24	05/07/24	1,000,000,000	1,000,000,000	0	1,000,000,000	0
MIZUHO BANK, LTD. NEWYORK BRANCH	05/07/24	05/07/24	05/07/24	1,000,000,000	1,000,000,000	0	1,000,000,000	0
DNB BANK ASA NEWYORK	05/08/24	05/08/24	05/08/24	1,000,000,000	1,000,000,000	0	1,000,000,000	0
MIZUHO BANK, LTD. NEWYORK BRANCH	05/08/24	05/08/24	05/08/24	1,000,000,000	1,000,000,000	0	1,000,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	05/15/24	05/15/24	05/15/24	1,300,000,000	1,300,000,000	0	1,300,000,000	0
ABN AMRO BANK N.V.	05/15/24	05/15/24	05/15/24	1,300,000,000	1,300,000,000	0	1,300,000,000	0
RABOBANK NEWYORK	05/15/24	05/15/24	05/15/24	640,000,000	640,000,000	0	640,000,000	0
DNB BANK ASA NEWYORK	05/09/24	05/09/24	05/09/24	1,000,000,000	1,000,000,000	0	1,000,000,000	0
MIZUHO BANK, LTD. NEWYORK BRANCH	05/09/24	05/09/24	05/09/24	1,000,000,000	1,000,000,000	0	1,000,000,000	0
RABOBANK NEWYORK	05/16/24	05/16/24	05/16/24	685,000,000	685,000,000	0	685,000,000	0
DNB BANK ASA NEWYORK	05/10/24	05/10/24	05/10/24	1,000,000,000	1,000,000,000	0	1,000,000,000	0
MIZUHO BANK, LTD. NEWYORK BRANCH	05/10/24	05/10/24	05/10/24	1,000,000,000	1,000,000,000	0	1,000,000,000	0
DNB BANK ASA NEWYORK	05/13/24	05/13/24	05/13/24	1,000,000,000	1,000,000,000	0	1,000,000,000	0
MIZUHO BANK, LTD. NEWYORK BRANCH	05/13/24	05/13/24	05/13/24	1,000,000,000	1,000,000,000	0	1,000,000,000	0
DNB BANK ASA NEWYORK	05/14/24	05/14/24	05/14/24	1,000,000,000	1,000,000,000	0	1,000,000,000	0
MIZUHO BANK, LTD. NEWYORK BRANCH	05/14/24	05/14/24	05/14/24	1,000,000,000	1,000,000,000	0	1,000,000,000	0
MIZUHO BANK, LTD. CANADA BRANCH	05/15/24	05/15/24	05/15/24	40,000,000	40,000,000	0	40,000,000	0
DNB BANK ASA NEWYORK	05/15/24	05/15/24	05/15/24	900,000,000	900,000,000	0	900,000,000	0
MIZUHO BANK, LTD. NEWYORK BRANCH	05/15/24	05/15/24	05/15/24	950,000,000	950,000,000	0	950,000,000	0
ABN AMRO BANK N.V.	05/22/24	05/22/24	05/22/24	1,325,000,000	1,325,000,000	0	1,325,000,000	0
RABOBANK NEWYORK	05/22/24	05/22/24	05/22/24	640,000,000	640,000,000	0	640,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	05/22/24	05/22/24	05/22/24	1,325,000,000	1,325,000,000	0	1,325,000,000	0
DNB BANK ASA NEWYORK	05/16/24	05/16/24	05/16/24	900,000,000	900,000,000	0	900,000,000	0
MIZUHO BANK, LTD. CANADA BRANCH	05/16/24	05/16/24	05/16/24	45,000,000	45,000,000	0	45,000,000	0
MIZUHO BANK, LTD. NEWYORK BRANCH	05/16/24	05/16/24	05/16/24	950,000,000	950,000,000	0	950,000,000	0
RABOBANK NEWYORK	05/23/24	05/23/24	05/23/24	690,000,000	690,000,000	0	690,000,000	0
DNB BANK ASA NEWYORK	05/17/24	05/17/24	05/17/24	1,000,000,000	1,000,000,000	0	1,000,000,000	0
MIZUHO BANK, LTD. NEWYORK BRANCH	05/17/24	05/17/24	05/17/24	1,000,000,000	1,000,000,000	0	1,000,000,000	0
DNB BANK ASA NEWYORK	05/20/24	05/20/24	05/20/24	800,000,000	800,000,000	0	800,000,000	0
MIZUHO BANK, LTD. NEWYORK BRANCH	05/20/24	05/20/24	05/20/24	1,050,000,000	1,050,000,000	0	1,050,000,000	0
DNB BANK ASA NEWYORK	05/21/24	05/21/24	05/21/24	800,000,000	800,000,000	0	800,000,000	0
MIZUHO BANK, LTD. NEWYORK BRANCH	05/21/24	05/21/24	05/21/24	1,000,000,000	1,000,000,000	0	1,000,000,000	0
DNB BANK ASA NEWYORK	05/22/24	05/22/24	05/22/24	800,000,000	800,000,000	0	800,000,000	0
MIZUHO BANK, LTD. NEWYORK BRANCH	05/22/24	05/22/24	05/22/24	1,000,000,000	1,000,000,000	0	1,000,000,000	0
ABN AMRO BANK N.V.	05/29/24	05/29/24	05/29/24	1,325,000,000	1,325,000,000	0	1,325,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	05/29/24	05/29/24	05/29/24	1,325,000,000	1,325,000,000	0	1,325,000,000	0
RABOBANK NEWYORK	05/29/24	05/29/24	05/29/24	635,000,000	635,000,000	0	635,000,000	0
DNB BANK ASA NEWYORK	05/23/24	05/23/24	05/23/24	800,000,000	800,000,000	0	800,000,000	0
MIZUHO BANK, LTD. NEWYORK BRANCH	05/23/24	05/23/24	05/23/24	1,000,000,000	1,000,000,000	0	1,000,000,000	0
RABOBANK NEWYORK	05/30/24	05/30/24	05/30/24	690,000,000	690,000,000	0	690,000,000	0
DNB BANK ASA NEWYORK	05/24/24	05/24/24	05/24/24	800,000,000	800,000,000	0	800,000,000	0
MIZUHO BANK, LTD. NEWYORK BRANCH	05/24/24	05/24/24	05/24/24	1,000,000,000	1,000,000,000	0	1,000,000,000	0
DNB BANK ASA NEWYORK	05/28/24	05/28/24	05/28/24	800,000,000	800,000,000	0	800,000,000	0
MIZUHO BANK, LTD. NEWYORK BRANCH	05/28/24	05/28/24	05/28/24	1,000,000,000	1,000,000,000	0	1,000,000,000	0
DNB BANK ASA NEWYORK	05/29/24	05/29/24	05/29/24	1,000,000,000	1,000,000,000	0	1,000,000,000	0
MIZUHO BANK, LTD. NEWYORK BRANCH	05/29/24	05/29/24	05/29/24	1,000,000,000	1,000,000,000	0	1,000,000,000	0
DNB BANK ASA NEWYORK	05/30/24	05/30/24	05/30/24	1,000,000,000	1,000,000,000	0	1,000,000,000	0
MIZUHO BANK, LTD. NEWYORK BRANCH	05/30/24	05/30/24	05/30/24	1,000,000,000	1,000,000,000	0	1,000,000,000	0
MIZUHO BANK, LTD. CANADA BRANCH	05/31/24	05/31/24	05/31/24	250,000,000	250,000,000	0	250,000,000	0
DNB BANK ASA NEWYORK	05/31/24	05/31/24	05/31/24	925,000,000	925,000,000	0	925,000,000	0
MIZUHO BANK, LTD. NEWYORK BRANCH	05/31/24	05/31/24	05/31/24	800,000,000	800,000,000	0	800,000,000	0
Total Maturities				116,795,580,000	116,795,580,000	0	116,795,580,000	0
Paydowns								
ARIFL 2024-A A I	03/14/25	05/15/24	05/15/24	4,742,687	4,742,687	0	4,742,687	0
EFF 2023-3 A I	10/21/24	05/20/24	05/20/24	1,299,278	1,299,278	0	1,299,278	0
EFF 2024-1 A I	02/20/25	05/20/24	05/20/24	3,017,744	3,017,744	0	3,017,744	0
GALC 2024-1 A I	02/18/25	05/15/24	05/15/24	4,409,192	4,409,192	0	4,409,192	0
TLOT 2024-A A I	02/20/25	05/20/24	05/20/24	6,320,148	6,320,148	0	6,320,148	0
WLAKE 2024-1A A I	03/17/25	05/15/24	05/15/24	9,001,347	9,001,347	0	9,001,347	0
Total Paydowns				28,790,397	28,790,397	0	28,790,397	0
Sells								
DREYFUS GOVT CASH MGMT FUND	02/01/27	05/01/24	05/01/24	3,381,734	3,381,734	0	3,381,734	0
DREYFUS GOVT CASH MGMT FUND	02/01/27	05/06/24	05/06/24	5,603,454	5,603,454	0	5,603,454	0
DREYFUS GOVT CASH MGMT FUND	02/01/27	05/08/24	05/08/24	4,067,113	4,067,113	0	4,067,113	0
DREYFUS GOVT CASH MGMT FUND	02/01/27	05/10/24	05/10/24	4,314,074	4,314,074	0	4,314,074	0
DREYFUS GOVT CASH MGMT FUND	02/01/27	05/14/24	05/14/24	4,276,891	4,276,891	0	4,276,891	0
DREYFUS GOVT CASH MGMT FUND	02/01/27	05/21/24	05/21/24	354,903	354,903	0	354,903	0
DREYFUS GOVT CASH MGMT FUND	02/01/27	05/23/24	05/23/24	1,357,393	1,357,393	0	1,357,393	0
DREYFUS GOVT CASH MGMT FUND	02/01/27	05/24/24	05/24/24	921,720	921,720	0	921,720	0
DREYFUS GOVT CASH MGMT FUND	02/01/27	05/28/24	05/28/24	3,567,762	3,567,762	0	3,567,762	0
FEDERATED INS PRMVAL OB-IS	12/01/50	05/08/24	05/08/24	630,872,087	630,872,087	0	630,872,087	(227,856)
Total Sells				658,717,130	658,717,130	0	658,717,130	(227,856)



1801 Hermitage Boulevard, Suite 100  
Tallahassee, Florida 32308  
(850) 488-4406

<https://prime.sbafla.com>

## Our Mission

Our mission is to provide superior investment management and trust services by proactively and comprehensively managing risk and adhering to the highest ethical, fiduciary, and professional standards.

**Federated  
Hermes** 