



MONTHLY SUMMARY REPORT

State Board of Administration of Florida

March 2024

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Past performance is no guarantee of future results.

Views are as of the issue date and are subject to change based on market conditions and other factors. These views should not be construed as a recommendation for any specific security.

An investment in Florida PRIME is neither insured nor guaranteed by the Federal Deposit Insurance Corporation or any other government agency.

Although money market funds seek to preserve the value of your investment at \$1.00 per share, it is possible to lose money by investing in this fund.

INTRODUCTION

This report is prepared for stakeholders in Florida PRIME in accordance with Section 218.409(6)(a), Florida Statutes. The statute requires:

- (1) Reporting of any material impacts on the funds and any actions or escalations taken by staff to address such impacts;
- (2) Presentation of a management summary that provides an analysis of the status of the current investment portfolio and the individual transactions executed over the last month; and
- (3) Preparation of the management summary “in a manner that will allow anyone to ascertain whether the investment activities during the reporting period have conformed to investment policies.”

This report, which covers the period from March 1, 2024, through March 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 March 31, 2024)

Total Participants
792

Florida PRIME™
Total Participant Balance
\$27,430,299,134

Total Number of Accounts
1,468

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

It is hard to live in the present in general, but that is particularly true in business and finance as so much is predicated on what comes next. Whether it is the big “E” in the equation for determining future value or the lower-case “e” of the word itself, expectations rule.

But in the case of liquidity products, the here & now is attractive and the near & future looks good, too. For one, rates continue to be at historic highs. As expected, Federal Reserve’s Federal Open Market Committee meeting mid-March left the target federal fund range at 5.25% to 5.5%, the more than two-decade high at which it has sat since July of last year.

The Fed will eventually lower rates but based on the additional materials of the FOMC meeting rather than the statement, that action seems to be down the road. While the new Summary of Economic Projections (SEP) did not change its call for three quarter-point cuts this year that it had forecast in December, we think the first ease will not arrive until July. And it is within the realm of possibility that the June SEP will indicate just two will come by the end of 2024. The Fed is loath to alter monetary policy near a presidential election, and inflation’s recent back-up reminds us that the last mile is the hardest. Retail sales show the economy is steady and the labor market remains robust. In fact, the SEP reflected slight upticks to growth and inflation projections. But they still are consistent with a picture of inflation eventually moving back to 2% amid solid 2% economic growth, the “soft landing” holy grail. So, having reeled in market expectations for aggressive easing, the Fed might need to hold the line taut to keep them hooked even though it has penciled in 75 basis points of cuts.

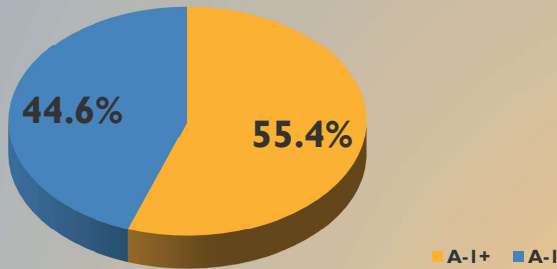
As promised, quantitative tightening was a major topic of discussion during the FOMC meeting. In his press conference following the release of the statement and SEP, Fed Chair Jerome Powell said policymakers discussed tapering the pace of the balance sheet runoff. He said that might begin “fairly soon,” which in Fed speak translates to as early as the May FOMC meeting. Unprompted, he made the point slowing the pace might allow the Fed to get to a lower balance sheet. He also commented that the Fed would be watching money market conditions as one means of judging if bank reserves are declining too much as the balance sheet continues to shrink. The situation means this remarkable period in cash management history could stretch for many more months, keeping yields attractive and assets growing. Supply of Treasuries might be a little tighter in the second quarter as the U.S. Treasury receives tax payments, but that should not have a material impact. The tax-collecting season concluded for many participants in March, with many now withdrawing assets to pay expenses. That resulted in a decline in Pool assets of \$600 million, taking total assets down to \$27.48 billion.

The Pool’s manager did not alter the portfolio’s Weighted Average Maturity (WAM) from 43 days, but extended its Weighted Average Life (WAL) by 5 days to 85 days.

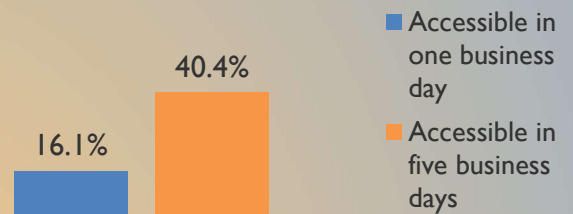
The yield of the portfolio remained at 5.59%. The Pool continued to favor both fixed- and floating-rate commercial and bank paper, finding value in instruments maturing across a wide range of 1 to 12 months. At the end of the March, yields on 1-, 3-, 6- and 12-month U.S. Treasuries were 5.40%, 5.40%, 5.33% and 5.00%, respectively.

PORTFOLIO COMPOSITION FOR MARCH 2024

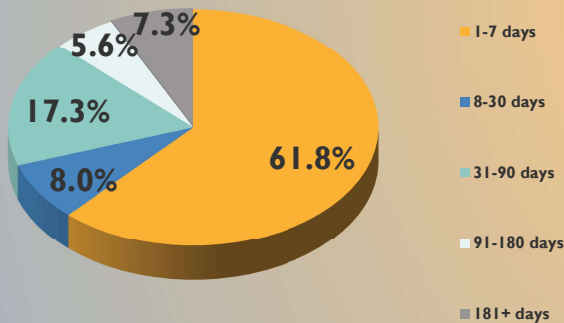
CREDIT QUALITY COMPOSITION



HIGHLY LIQUID HOLDINGS



EFFECTIVE MATURITY SCHEDULE



TOP HOLDINGS & AVG. MATURITY

1. Cooperatieve Rabobank UA	5.0%
2. Australia & New Zealand Banking Group, Melbourne	5.0%
3. ABN Amro Bank NV	5.0%
4. Bank of Montreal	5.0%
5. National Bank of Canada, Montreal	4.8%
6. Mitsubishi UFJ Financial Group, Inc.	4.2%
7. Toronto Dominion Bank	4.1%
8. Bank of America Corp.	3.8%
9. Mizuho Financial Group, Inc.	3.6%
10. Credit Agricole Group	3.6%

SEC Weighted Average Maturity (WAM) 3/28/24

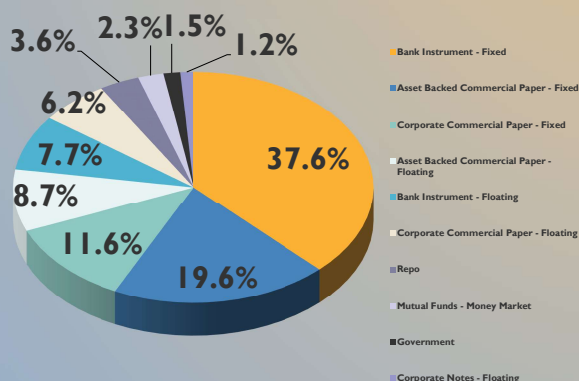
43 Days

Weighted Average Life (Spread WAL) 3/28/24

85 Days

Percentages based on total value of investments

PORTFOLIO COMPOSITION



FUND PERFORMANCE THROUGH MARCH 2024

Florida PRIME Performance Data			
	Annualized Net Participant Yield ¹	Net-of-Fee Benchmark ²	Above (Below) Benchmark
One Month	5.66%	5.25%	0.41%
Three Months	5.69%	5.39%	0.30%
One Year	5.62%	5.25%	0.38%
Three Years	2.87%	2.58%	0.29%
Five Years	2.23%	1.99%	0.24%
Ten Years	1.62%	1.38%	0.24%
Since 1/96	2.52%	2.30%	0.22%

Note: Net asset value at month end: \$27,428.5 million, which includes investments at market value, plus all cash, accrued interest receivable and payables.

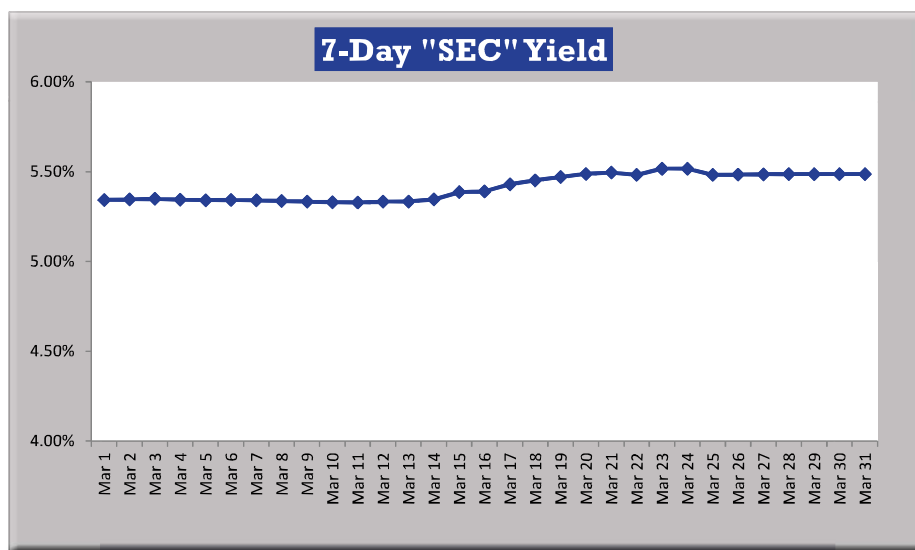
¹Net of fees. Participant yield is calculated on a 365-day basis and includes adjustments for expenses and other accounting items to reflect realized earnings by participants.

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

ABOUT ANNUALIZED YIELDS:

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

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



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

PRIME ACCOUNT SUMMARY FOR MARCH 2024

Summary of Cash Flows		
Opening Balance (03/01/24)	\$	28,086,450,657
Participant Deposits		1,861,899,070
Gross Earnings		130,832,773
Participant Withdrawals		(2,648,167,174)
Fees		(716,192)
Closing Balance (03/31/24)	\$	27,430,299,134
Net Change over Month	\$	(656,151,523)

Detailed Fee Disclosure			
March		Amount	Basis Point Equivalent*
SBA Client Service, Account Mgt. & Fiduciary Oversight Fee	\$	234,994.97	1.02
Federated Investment Management Fee		453,577.12	1.96
BNY Mellon Custodial Fee**		5,257.39	0.02
Bank of America Transfer Agent Fee		9,992.78	0.04
S&P Rating Maintenance Fee		4,562.84	0.02
Audit/External Review Fees		7,806.67	0.03
Total Fees	\$	716,191.77	3.10

*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 \$27,758,374,897.

**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 MARCH 28, 2024

Security Name	Security Classification	Cpn	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
1320 WJ Jefferson LLC, Sep 01, 2060	VARIABLE RATE DEMAND NOTE	5.45	9/1/2060	4/3/2024	5,500,000	5.53	\$5,500,000	\$5,500,000	\$0
ABN Amro Bank NV, Amsterdam TD	TIME DEPOSIT	5.33	4/3/2024		1,380,000,000	5.42	\$1,380,000,000	\$1,380,000,000	\$0
AJC Capital, LLC, Jan 01, 2042	VARIABLE RATE DEMAND NOTE	5.45	1/1/2042	4/4/2024	5,530,000	5.45	\$5,530,000	\$5,530,000	\$0
ARI Fleet Lease Trust 2024-A, AI, 5.568%, 03/14/2025	ASSET BACKED NOTE	5.57	3/14/2025		37,700,000	5.57	\$37,700,000	\$37,705,512	\$5,512
Albion Capital LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		5/21/2024		25,347,000	5.54	\$25,142,450	\$25,140,929	-\$1,521
Albion Capital LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/17/2024		80,999,000	5.56	\$80,014,862	\$80,017,596	\$2,734
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/2/2024		100,000,000	5.44	\$99,925,833	\$99,926,012	\$179
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/2/2024		200,000,000	5.44	\$199,851,389	\$199,852,024	\$635
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/2/2024		150,000,000	5.48	\$149,888,750	\$149,889,018	\$268
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/9/2024		200,000,000	5.45	\$199,644,000	\$199,644,084	\$84
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/17/2024		100,000,000	5.47	\$99,702,778	\$99,702,648	-\$130
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		5/2/2024		75,000,000	5.49	\$74,611,354	\$74,608,438	-\$2,916
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/4/2024		80,000,000	5.50	\$79,193,067	\$79,188,130	-\$4,936
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		7/8/2024		105,000,000	5.53	\$103,405,400	\$103,405,400	-\$0
Anglesea Funding LLC, Aug 02, 2024	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.55	8/2/2024	3/29/2024	65,000,000	5.63	\$65,000,000	\$65,008,581	\$8,581
Anglesea Funding LLC, Aug 30, 2024	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	5.49	8/30/2024	3/29/2024	205,000,000	5.57	\$205,000,000	\$205,000,000	\$0
Archer I LLC, Jun 01, 2060	VARIABLE RATE DEMAND NOTE	5.45	6/1/2060	4/4/2024	18,000,000	5.53	\$18,000,000	\$18,000,000	\$0
Atlantic Asset Securitization LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		5/1/2024		20,000,000	5.48	\$19,899,511	\$19,898,315	-\$1,196
Atlantic Asset Securitization LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		5/30/2024		62,000,000	5.51	\$61,419,525	\$61,412,256	-\$7,270
Atlantic Asset Securitization LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		5/31/2024		5,332,000	5.52	\$5,281,287	\$5,280,661	-\$626
Atlantic Asset Securitization LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/26/2024		75,000,000	5.53	\$73,995,000	\$73,989,375	-\$5,625
Australia & New Zealand Banking Group, Melbourne TD	TIME DEPOSIT	5.33	4/3/2024		1,380,000,000	5.42	\$1,380,000,000	\$1,380,000,000	\$0
BNG Bank N.V. CP4-2	COMMERCIAL PAPER - 4-2		4/5/2024		100,000,000	5.42	\$99,881,778	\$99,882,147	\$369
BWF Forge TL Properties Owner LLC, May 01, 2059	VARIABLE RATE DEMAND NOTE	5.45	5/1/2059	4/4/2024	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	\$100,111,679	\$111,679
Bank of America N.A. CD	CERTIFICATE OF DEPOSIT	6.00	7/31/2024		100,000,000	6.00	\$100,000,000	\$100,136,449	\$136,449
Bank of America N.A. CD	CERTIFICATE OF DEPOSIT	5.18	1/24/2025		114,000,000	5.20	\$114,000,000	\$113,770,339	-\$229,661
Bank of America N.A. CD	CERTIFICATE OF DEPOSIT	5.22	2/5/2025		95,000,000	5.24	\$95,000,000	\$94,848,105	-\$151,895
Bank of America N.A. CD	CERTIFICATE OF DEPOSIT	5.20	2/10/2025		50,000,000	5.22	\$50,000,000	\$49,912,690	-\$87,311
Bank of America N.A. CD	CERTIFICATE OF DEPOSIT	5.80	5/28/2024		100,000,000	5.80	\$100,000,000	\$100,015,443	\$15,443
Bank of America N.A. CD	CERTIFICATE OF DEPOSIT	5.80	6/7/2024		104,000,000	5.80	\$104,000,000	\$104,023,281	\$23,281
Bank of America N.A. CD	CERTIFICATE OF DEPOSIT	5.83	6/17/2024		125,000,000	5.82	\$125,000,000	\$125,043,486	\$43,486
Bank of America N.A. Triparty Repo Overnight Fixed	REPO TRIPARTY OVERNIGHT FIXED	5.34	4/1/2024		728,000,000	5.41	\$728,000,000	\$728,000,000	\$0
Bank of America N.A., Apr 19, 2024	VARIABLE RATE CERTIFICATE OF DEPOSIT	6.04	4/19/2024	3/29/2024	101,000,000	6.12	\$101,000,000	\$101,028,220	\$28,220
Bank of America, N.A. CD	CERTIFICATE OF DEPOSIT	6.00	9/23/2024		50,000,000	5.99	\$50,000,000	\$50,101,716	\$101,716
Bank of Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	5.82	5/28/2024		100,000,000	5.81	\$100,000,000	\$100,030,809	\$30,809
Bank of Montreal CP4-2	COMMERCIAL PAPER - 4-2		1/27/2025		35,000,000	5.15	\$33,552,944	\$33,486,423	-\$66,521
Bank of Montreal, Apr 12, 2024	VARIABLE RATE COMMERCIAL PAPER - 4-2	6.01	4/12/2024	3/29/2024	100,000,000	6.09	\$100,000,000	\$100,024,598	\$24,598
Bank of Montreal, Jan 06, 2025	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.84	1/6/2025	3/29/2024	165,000,000	5.92	\$165,000,000	\$165,312,736	\$312,736
Bank of Montreal, Jan 06, 2025	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.71	1/6/2025	3/29/2024	135,000,000	5.79	\$135,000,000	\$135,123,325	\$123,325
Bank of Montreal, Jan 06, 2025	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.71	1/6/2025	3/29/2024	175,000,000	5.79	\$175,000,000	\$175,158,774	\$158,774
Bank of Montreal, Jun 14, 2024	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.98	6/14/2024	3/29/2024	100,000,000	6.06	\$100,000,000	\$100,106,188	\$106,188
Bank of Montreal, Mar 07, 2025	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.63	3/7/2025	3/29/2024	100,000,000	5.71	\$100,000,000	\$100,000,000	\$0
Bank of Montreal, Mar 12, 2025	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.63	3/12/2025	3/29/2024	200,000,000	5.71	\$200,000,000	\$199,953,262	-\$46,738
Bank of Montreal, May 03, 2024	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.93	5/3/2024	3/29/2024	100,000,000	6.01	\$100,000,000	\$100,043,710	\$43,710

See notes at end of table.

INVENTORY OF HOLDINGS FOR MARCH 28, 2024

Security Name	Security Classification	Cpn	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
Bank of Montreal, Sep 16, 2024	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.90	9/16/2024	3/29/2024	40,200,000	5.98	\$40,200,000	\$40,278,341	\$78,341
Bank of Nova Scotia, Toronto CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	6.00	10/18/2024		52,000,000	5.99	\$52,000,000	\$52,130,827	\$130,827
Bank of Nova Scotia, Toronto, Jan 03, 2025	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.71	1/3/2025	3/29/2024	170,000,000	5.79	\$170,000,000	\$170,151,315	\$151,315
Bank of Nova Scotia, Toronto, Jul 03, 2024	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.97	7/3/2024	3/29/2024	75,000,000	6.05	\$75,000,000	\$75,105,139	\$105,139
Bank of Nova Scotia, Toronto, Jul 10, 2024	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.98	7/10/2024	3/29/2024	50,000,000	6.06	\$50,000,000	\$50,074,629	\$74,629
Bedford Row Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		5/1/2024		50,000,000	5.89	\$49,733,667	\$49,746,637	\$12,970
Bedford Row Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		5/20/2024		70,000,000	5.86	\$69,421,858	\$69,446,661	\$24,802
Bedford Row Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		5/28/2024		50,000,000	5.89	\$49,523,014	\$49,545,917	\$22,903
Bedford Row Funding Corp., Jun 03, 2024	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	5.73	6/3/2024	3/29/2024	50,000,000	5.81	\$50,000,000	\$50,023,782	\$23,782
Bedford Row Funding Corp., Oct 16, 2024	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	5.62	10/16/2024	3/29/2024	80,000,000	5.70	\$80,000,000	\$80,027,126	\$27,126
Bedford Row Funding Corp., Sep 23, 2024	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	5.53	9/23/2024	3/29/2024	100,000,000	5.61	\$100,000,000	\$99,989,901	-\$10,099
Bennington Stark Capital Co., LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/1/2024		55,000,000	5.45	\$54,967,306	\$54,967,349	\$44
BofA Securities, Inc. CP4-2	COMMERCIAL PAPER - 4-2		6/13/2024		100,000,000	5.51	\$98,855,694	\$98,844,073	-\$11,621
CAFCO, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/15/2024		75,000,000	5.63	\$74,795,625	\$74,799,413	\$3,788
CHARTA, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/15/2024		100,000,000	5.63	\$99,727,500	\$99,730,550	\$3,050
CHARTA, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/30/2024		50,000,000	5.70	\$49,748,375	\$49,753,142	\$4,767
CIESCO, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/14/2024		30,000,000	5.67	\$29,646,400	\$29,651,340	\$4,940
CRC Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/15/2024		100,000,000	5.63	\$99,727,500	\$99,732,550	\$5,050
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	6.00	10/17/2024		25,000,000	5.99	\$25,000,000	\$25,063,969	\$63,969
Canadian Imperial Bank of Commerce CP4-2	COMMERCIAL PAPER - 4-2		4/18/2024		75,000,000	5.56	\$74,769,700	\$74,766,681	-\$3,019
Canadian Imperial Bank of Commerce CP4-2	COMMERCIAL PAPER - 4-2		2/4/2025		50,000,000	5.20	\$47,861,167	\$47,793,828	-\$67,339
Canadian Imperial Bank of Commerce, Apr 01, 2024	VARIABLE RATE CERTIFICATE OF DEPOSIT	6.03	4/1/2024	3/29/2024	150,000,000	6.11	\$150,000,000	\$150,010,214	\$10,214
Canadian Imperial Bank of Commerce, Apr 11, 2024	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.98	4/11/2024	3/29/2024	208,000,000	6.06	\$208,000,000	\$208,046,342	\$46,342
Canadian Imperial Bank of Commerce, Jan 03, 2025	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.84	1/3/2025	3/29/2024	110,000,000	5.92	\$110,000,000	\$110,227,212	\$227,212
Chariot Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/10/2024		20,000,000	5.50	\$19,780,467	\$19,778,767	-\$1,699
Chariot Funding LLC, Aug 01, 2024	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.55	8/1/2024	3/29/2024	50,000,000	5.63	\$50,000,000	\$50,004,691	\$4,691
Chariot Funding LLC, Sep 20, 2024	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.57	9/20/2024	3/29/2024	130,000,000	5.65	\$130,000,000	\$130,000,000	\$0
Chesham Finance LLC Series IV CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/4/2024		100,000,000	5.43	\$99,896,167	\$99,896,361	\$194
Chesham Finance LLC Series VII CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/22/2024		40,000,000	5.48	\$39,851,111	\$39,851,080	-\$31
Citibank N.A., New York, Jan 10, 2025	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.70	1/10/2025	3/29/2024	220,000,000	5.78	\$220,000,000	\$220,108,528	\$108,528
Citibank N.A., New York, Oct 28, 2024	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.93	10/28/2024	3/29/2024	100,000,000	6.01	\$100,000,000	\$100,208,703	\$208,703
Citibank NA, New York CD	CERTIFICATE OF DEPOSIT	6.01	9/18/2024		130,000,000	6.00	\$130,000,000	\$130,269,200	\$269,200
Citibank NA, New York CD	CERTIFICATE OF DEPOSIT	5.92	7/22/2024		150,000,000	5.96	\$150,000,000	\$150,168,486	\$168,486
Citigroup Global Markets, Inc. CP4-2	COMMERCIAL PAPER - 4-2		4/3/2024		75,000,000	5.92	\$74,929,125	\$74,933,411	\$4,286
Citigroup Global Markets, Inc. CP4-2	COMMERCIAL PAPER - 4-2		5/1/2024		75,000,000	5.97	\$74,596,250	\$74,617,500	\$21,250
City Furniture, Inc., Aug 01, 2044	VARIABLE RATE DEMAND NOTE	5.46	8/1/2044	4/4/2024	77,000,000	5.46	\$77,000,000	\$77,000,000	\$0
Collateralized Commercial Paper FLEX Co., LLC, Jul 01, 2024	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.87	7/1/2024	3/29/2024	100,000,000	5.95	\$100,000,000	\$100,102,863	\$102,863
Collateralized Commercial Paper FLEX Co., LLC, Jul 01, 2024	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.75	7/1/2024	3/29/2024	140,000,000	5.83	\$140,000,000	\$140,099,956	\$99,956
Collateralized Commercial Paper FLEX Co., LLC, Jul 03, 2024	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	5.65	7/3/2024	3/29/2024	155,000,000	5.73	\$155,000,000	\$155,000,000	\$0
Collateralized Commercial Paper FLEX Co., LLC, Jul 08, 2024	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.87	7/8/2024	3/29/2024	115,000,000	5.95	\$115,000,000	\$115,031,057	\$31,057
Collateralized Commercial Paper FLEX Co., LLC, Jul 23, 2024	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.74	7/23/2024	3/29/2024	70,000,000	5.82	\$70,000,000	\$70,047,008	\$47,008

See notes at end of table.

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Security Name	Security Classification	Cpn	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
Collateralized Commercial Paper V Co. LLC, Dec 02, 2024	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.63	12/2/2024	3/29/2024	100,000,000	5.71	\$100,000,000	\$100,000,000	\$0
Collateralized Commercial Paper V Co. LLC, Jul 10, 2024	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.88	7/10/2024	3/29/2024	100,000,000	5.96	\$100,000,000	\$100,111,632	\$111,632
Collateralized Commercial Paper V Co. LLC, Jul 22, 2024	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.74	7/22/2024	3/29/2024	50,000,000	5.82	\$50,000,000	\$50,008,671	\$8,671
Cooperatieve Rabobank UA TD	TIME DEPOSIT	5.33	4/3/2024		680,000,000	5.42	\$680,000,000	\$680,000,000	\$0
Cooperatieve Rabobank UA TD	TIME DEPOSIT	5.33	4/4/2024		700,000,000	5.42	\$700,000,000	\$700,000,000	\$0
Credit Agricole Corporate and Investment Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	5.32	4/2/2024		840,000,000	5.41	\$840,000,000	\$840,000,000	\$0
DNB Bank ASA CP4-2	COMMERCIAL PAPER - 4-2		4/18/2024		190,000,000	5.88	\$189,375,454	\$189,414,245	\$38,791
DNB Bank ASA TD	TIME DEPOSIT	5.31	4/1/2024		750,000,000	5.40	\$750,000,000	\$750,000,000	\$0
DZ Bank AG Deutsche Zentral-Genossenschaftsbank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	5.80	4/24/2024		100,000,000	5.88	\$100,000,000	\$100,023,954	\$23,954
Dino P. Kanelos Irrevocable Trust, Sep 01, 2041	VARIABLE RATE DEMAND NOTE	5.45	9/1/2041	4/4/2024	4,515,000	5.45	\$4,515,000	\$4,515,000	\$0
Dreyfus Government Cash Management Fund	OVERNIGHT MUTUAL FUND	5.13	4/1/2024		5,022,983	5.22	\$5,022,983	\$5,022,983	\$0
Enterprise Fleet Financing, LLC 2023-3, A1, 5.906%, 10/21/2024	ASSET BACKED NOTE	5.91	10/21/2024		4,562,554	5.91	\$4,562,554	\$4,565,725	\$3,171
Enterprise Fleet Financing, LLC 2024-1, A1, 5.548%, 02/20/2025	ASSET BACKED NOTE	5.55	2/20/2025		20,693,325	5.55	\$20,693,325	\$20,696,644	\$3,319
Fairway Finance Co. LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/7/2024		35,000,000	5.68	\$34,623,799	\$34,628,884	\$5,085
Fairway Finance Co. LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/17/2024		50,000,000	5.69	\$49,386,875	\$49,395,538	\$8,663
Fairway Finance Co. LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/21/2024		100,000,000	5.69	\$98,713,194	\$98,731,690	\$18,496
Federated Hermes Institutional Prime Value Obligations Fund - Class IS	MUTUAL FUND MONEY MARKET	5.47	4/1/2024	3/29/2024	630,872,087	5.47	\$631,124,436	\$630,935,175	-\$189,262
Fiore Capital LLC, Series 2005-A, Aug 01, 2045	VARIABLE RATE DEMAND NOTE	5.45	8/1/2045	4/4/2024	8,690,000	5.45	\$8,690,000	\$8,690,000	\$0
GTA Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		5/13/2024		90,000,000	5.81	\$89,359,450	\$89,382,450	\$23,000
Gotham Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/1/2024		100,000,000	5.58	\$99,939,778	\$99,940,825	\$1,047
Gotham Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/3/2024		44,500,000	5.54	\$44,460,098	\$44,460,480	\$381
Gotham Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		5/21/2024		70,000,000	5.50	\$69,438,250	\$69,435,730	-\$2,520
Great Bear Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/4/2024		50,000,000	5.42	\$49,948,181	\$49,948,084	-\$97
GreatAmerica Leasing Receivables 2024-1, A1, 5.55%, 02/18/2025	ASSET BACKED NOTE	5.55	2/18/2025		31,437,342	5.55	\$31,437,342	\$31,440,278	\$2,936
HSBC Securities (USA), Inc. Repo Tri Party Overnight Fixed	REPO TRIPARTY OVERNIGHT FIXED	5.33	4/1/2024		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	4/4/2024	50,000,000	5.45	\$50,000,000	\$50,000,000	\$0
J.P. Morgan Securities LLC	CALLABLE COMMERCIAL PAPER	5.95	8/21/2024	3/29/2024	50,000,000	6.03	\$50,000,000	\$50,031,813	\$31,813
Jupiter Securitization Co. LLC, Jul 10, 2024	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.73	7/10/2024	3/29/2024	75,000,000	5.81	\$75,000,000	\$75,013,292	\$13,292
Jupiter Securitization Co. LLC, Nov 06, 2024	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.64	11/6/2024	3/29/2024	16,000,000	5.72	\$16,000,000	\$16,000,000	\$0
Jupiter Securitization Co. LLC, Oct 23, 2024	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.67	10/23/2024	3/29/2024	100,000,000	5.75	\$100,000,000	\$100,034,925	\$34,925
Jupiter Securitization Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/8/2024		200,000,000	5.53	\$199,671,833	\$199,673,850	\$2,017
Jupiter Securitization Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/25/2024		75,000,000	5.55	\$74,686,167	\$74,686,958	\$791
Jupiter Securitization Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/26/2024		60,000,000	5.55	\$59,739,967	\$59,740,536	\$569
Jupiter Securitization Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		5/7/2024		150,000,000	5.50	\$149,110,000	\$149,097,542	-\$12,459
Jupiter Securitization Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		5/8/2024		92,000,000	5.50	\$91,440,487	\$91,444,802	\$4,315
Jupiter Securitization Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/5/2024		73,650,000	5.51	\$72,894,781	\$72,892,381	-\$2,400
LMA-Americas LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/29/2024		50,000,000	5.54	\$49,760,000	\$49,760,000	\$0
LMA-Americas LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/30/2024		30,300,000	5.54	\$30,150,015	\$30,150,015	\$0
LMA-Americas LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		5/23/2024		13,000,000	5.50	\$12,892,216	\$12,890,948	-\$1,267
LMA-Americas LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/26/2024		50,000,000	5.53	\$49,330,000	\$49,330,000	\$0
Longship Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/2/2024		115,000,000	5.40	\$114,915,188	\$114,914,960	-\$228
Longship Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/2/2024		200,000,000	5.41	\$199,852,222	\$199,852,104	-\$118
MUFG Bank Ltd. CP	COMMERCIAL PAPER		6/13/2024		260,000,000	5.51	\$257,030,367	\$257,038,374	\$8,007
MUFG Bank Ltd. ECD (USD)	EURO CERTIFICATE OF DEPOSIT	5.46	5/2/2024		90,000,000	5.55	\$90,000,000	\$90,000,000	\$0
MUFG Bank Ltd. ECD (USD)	EURO CERTIFICATE OF DEPOSIT	5.49	6/3/2024		100,000,000	5.58	\$100,000,000	\$100,000,000	\$0
MUFG Bank Ltd. ECD (USD)	EURO CERTIFICATE OF DEPOSIT	5.50	4/23/2024		100,000,000	5.59	\$100,000,000	\$100,000,592	\$592

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Manhattan Asset Funding Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/4/2024		40,000,000	5.57	\$39,958,000	\$39,958,544	\$544
Manhattan Asset Funding Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		7/3/2024		75,000,000	5.53	\$73,916,833	\$73,913,452	-\$3,382
Matchpoint Finance plc CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/2/2024		45,000,000	5.55	\$44,966,313	\$44,966,670	\$357
Mizuho Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	5.40	5/16/2024		75,000,000	5.49	\$75,000,000	\$74,993,579	-\$6,422
Mizuho Bank Ltd.TD	TIME DEPOSIT	5.32	4/1/2024		750,000,000	5.41	\$750,000,000	\$750,000,000	\$0
Mizuho Bank Ltd., Canada Branch TD	TIME DEPOSIT	5.33	4/1/2024		150,000,000	5.42	\$150,000,000	\$150,000,000	\$0
Mizuho Securities USA, Inc. - REPO TRIPARTY OVERNIGHT FIXED	REPO TRIPARTY OVERNIGHT FIXED	5.33	4/1/2024		150,000,000	5.40	\$150,000,000	\$150,000,000	\$0
National Australia Bank Ltd., Melbourne CP4-2	COMMERCIAL PAPER - 4-2		5/1/2024		110,000,000	5.88	\$109,414,586	\$109,446,619	\$32,032
National Australia Bank Ltd., Melbourne CP4-2	COMMERCIAL PAPER - 4-2		2/10/2025		50,000,000	5.16	\$47,833,458	\$47,764,593	-\$68,866
National Australia Bank Ltd., Melbourne, Dec 09, 2024	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.78	12/9/2024	3/29/2024	100,000,000	5.86	\$100,000,000	\$100,138,267	\$138,267
National Australia Bank Ltd., Melbourne, Sep 24, 2024	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.87	9/24/2024	3/29/2024	100,000,000	5.95	\$100,000,000	\$100,166,251	\$166,251
National Bank of Canada, Montreal CP4-2	COMMERCIAL PAPER - 4-2		5/24/2024		130,000,000	5.77	\$128,861,742	\$128,898,792	\$37,050
National Bank of Canada, Montreal CP4-2	COMMERCIAL PAPER - 4-2		6/17/2024		200,000,000	5.77	\$197,518,250	\$197,586,200	\$67,950
National Bank of Canada, Montreal CP4-2	COMMERCIAL PAPER - 4-2		1/22/2025		30,000,000	5.10	\$28,792,500	\$28,709,500	-\$83,000
National Bank of Canada, Montreal CP4-2	COMMERCIAL PAPER - 4-2		1/27/2025		120,000,000	5.10	\$115,089,500	\$114,758,406	-\$331,094
National Bank of Canada, Montreal CP4-2	COMMERCIAL PAPER - 4-2		1/31/2025		115,000,000	5.08	\$110,252,129	\$109,896,114	-\$356,015
National Bank of Canada, Montreal CP4-2	COMMERCIAL PAPER - 4-2		2/5/2025		65,000,000	5.19	\$62,216,303	\$62,083,486	-\$132,816
National Bank of Canada, Montreal CP4-2	COMMERCIAL PAPER - 4-2		3/18/2025		150,000,000	5.41	\$142,441,458	\$142,456,673	\$15,214
National Bank of Canada, Montreal CP4-2	COMMERCIAL PAPER - 4-2		2/3/2025		90,000,000	5.19	\$86,170,200	\$86,005,310	-\$164,890
National Bank of Canada, Montreal, Jan 16, 2025	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.70	1/16/2025	4/1/2024	200,000,000	5.78	\$200,000,000	\$200,170,268	\$170,268
National Bank of Canada, Montreal, Jan 17, 2025	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.70	1/17/2025	3/29/2024	100,000,000	5.78	\$100,000,000	\$100,084,765	\$84,765
National Bank of Canada, Montreal, Mar 13, 2025	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.63	3/13/2025	3/29/2024	160,000,000	5.71	\$160,000,000	\$159,988,117	-\$11,883
Nordea Bank Abp CP4-2	COMMERCIAL PAPER - 4-2		4/19/2024		130,000,000	5.87	\$129,553,125	\$129,578,821	\$25,696
Old Line Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/29/2024		48,750,000	5.90	\$48,505,167	\$48,517,386	\$12,220
Old Line Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		5/2/2024		48,600,000	5.89	\$48,333,510	\$48,345,795	\$12,285
Old Line Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		7/9/2024		100,000,000	5.53	\$98,526,000	\$98,465,319	-\$60,681
Old Line Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		7/11/2024		100,000,000	5.53	\$98,511,111	\$98,435,792	-\$75,319
Old Line Funding, LLC, Aug 20, 2024	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.59	8/20/2024	3/29/2024	50,000,000	5.67	\$50,000,000	\$50,013,416	\$13,416
Old Line Funding, LLC, Aug 23, 2024	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.59	8/23/2024	3/29/2024	100,000,000	5.67	\$100,000,000	\$100,027,736	\$27,736
Old Line Funding, LLC, Jul 08, 2024	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.72	7/8/2024	3/29/2024	50,000,000	5.80	\$50,000,000	\$50,029,827	\$29,827
Old Line Funding, LLC, Jul 08, 2024	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.72	7/8/2024	3/29/2024	75,000,000	5.80	\$75,000,000	\$75,044,741	\$44,741
Old Line Funding, LLC, Oct 28, 2024	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.61	10/28/2024	3/29/2024	75,000,000	5.69	\$75,000,000	\$75,000,000	\$0
Old Line Funding, LLC, Sep 04, 2024	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.54	9/4/2024	3/29/2024	90,000,000	5.62	\$90,000,000	\$90,000,000	\$0
Overbaugh Family (2016) Survivorship Trust, Apr 01, 2042	VARIABLE RATE DEMAND NOTE	5.45	4/1/2042	4/4/2024	7,015,000	5.45	\$7,015,000	\$7,015,000	\$0
Podium Funding Trust CPABS3A3	COMMERCIAL PAPER - ABS 3A3		5/15/2024		25,000,000	5.49	\$24,822,333	\$24,821,667	-\$667
Podium Funding Trust CPABS3A3	COMMERCIAL PAPER - ABS 3A3		6/5/2024		100,000,000	5.69	\$98,953,500	\$98,975,158	\$21,658
Ridgefield Funding Company, LLC Series A CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		5/1/2024		40,000,000	5.50	\$39,798,267	\$39,797,133	-\$1,133
Ridgefield Funding Company, LLC Series A CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		5/2/2024		22,692,000	5.49	\$22,574,411	\$22,573,529	-\$882
Ridgefield Funding Company, LLC Series A CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/18/2024		118,878,000	5.52	\$117,426,632	\$117,421,938	-\$4,693
Royal Bank of Canada CP4-2	COMMERCIAL PAPER - 4-2		10/11/2024		150,000,000	6.00	\$145,354,083	\$145,713,882	\$359,799
Royal Bank of Canada CP4-2	COMMERCIAL PAPER - 4-2		10/16/2024		47,000,000	6.00	\$45,507,332	\$45,625,128	\$117,796
Scheel Investments, LLC, Sep 01, 2041	VARIABLE RATE DEMAND NOTE	5.45	9/1/2041	4/4/2024	6,720,000	5.45	\$6,720,000	\$6,720,000	\$0

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Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		5/13/2024		90,000,000	5.49	\$89,388,200	\$89,373,173	-\$15,027
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		5/29/2024		50,000,000	5.51	\$49,540,167	\$49,530,408	-\$9,759
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		5/31/2024		80,000,000	5.51	\$79,240,533	\$79,225,363	-\$15,170
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		5/31/2024		50,000,000	5.51	\$49,525,333	\$49,515,852	-\$9,481
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/10/2024		90,000,000	5.50	\$89,012,100	\$88,998,533	-\$13,567
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/11/2024		100,000,000	5.50	\$98,887,500	\$98,872,917	-\$14,583
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/24/2024		125,000,000	5.50	\$123,368,333	\$123,360,185	-\$8,148
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		7/2/2024		40,000,000	5.53	\$39,428,267	\$39,427,712	-\$555
Societe Generale, New York CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	5.31	4/1/2024		200,000,000	5.40	\$200,000,000	\$200,000,000	\$0
Sumitomo Mitsui Trust Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	5.45	4/18/2024		240,000,000	5.54	\$240,000,000	\$240,008,191	\$8,191
Sumitomo Mitsui Trust Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	5.45	4/5/2024		205,000,000	5.54	\$205,000,000	\$205,003,823	\$3,823
Sumitomo Mitsui Trust Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	5.42	7/2/2024		100,000,000	5.51	\$100,000,000	\$100,000,000	\$0
Sumitomo Mitsui Trust Bank Ltd. CP4-2	COMMERCIAL PAPER - 4-2		4/8/2024		100,000,000	5.55	\$99,835,611	\$99,838,407	\$2,796
Sumitomo Mitsui Trust Bank Ltd.(London) ECD	EURO CERTIFICATE OF DEPOSIT	0.00	6/7/2024		200,000,000	5.57	\$197,868,298	\$197,237,794	-\$630,504
Svenska Handelsbanken, Stockholm CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	5.80	4/4/2024		10,000,000	5.88	\$10,000,000	\$10,000,719	\$719
Taxable Tender Option Bond Trust 2021-MIZ9064TX, (Series 2021-MIZ9064TX), 11/01/2056	MUNICIPAL VARIABLE RATE DEMAND NOTE	5.73	11/1/2056	4/4/2024	6,500,000	5.73	\$6,500,000	\$6,500,000	\$0
Taxable Tender Option Bond Trust 2022-MIZ9084TX, (Series 2022-MIZ9084TX), 02/01/2027	MUNICIPAL VARIABLE RATE DEMAND NOTE	5.73	2/1/2027	4/4/2024	5,150,000	5.73	\$5,150,000	\$5,150,000	\$0
Taxable Tender Option Bond Trust 2022-MIZ9094TX, (Series 2022-MIZ9094TX), 12/01/2059	MUNICIPAL VARIABLE RATE DEMAND NOTE	5.73	12/1/2059	4/4/2024	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	4/3/2024	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	4/4/2024	13,625,000	5.45	\$13,625,000	\$13,625,000	\$0
Thunder Bay Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/29/2024		35,250,000	5.90	\$35,072,967	\$35,082,367	\$9,400
Thunder Bay Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		5/6/2024		40,000,000	5.89	\$39,755,600	\$39,768,167	\$12,567
Thunder Bay Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		7/9/2024		15,000,000	5.53	\$14,778,900	\$14,778,900	\$0
Thunder Bay Funding, LLC, May 29, 2024	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.72	5/29/2024	3/29/2024	100,000,000	5.80	\$100,000,000	\$100,024,352	\$24,352
Thunder Bay Funding, LLC, Oct 01, 2024	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.54	10/1/2024	3/29/2024	100,000,000	5.62	\$100,000,000	\$100,000,000	\$0
Thunder Bay Funding, LLC, Oct 17, 2024	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.61	10/17/2024	3/29/2024	50,000,000	5.69	\$50,000,000	\$50,011,951	\$11,951
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	6.00	9/6/2024		25,000,000	5.99	\$25,000,000	\$25,042,776	\$42,776
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	6.05	7/3/2024		118,500,000	6.04	\$118,500,000	\$118,616,816	\$116,816
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	6.05	7/10/2024		97,000,000	6.04	\$97,000,000	\$97,096,035	\$96,035
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	6.02	7/3/2024		100,000,000	6.01	\$100,000,000	\$100,089,038	\$89,038
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	5.15	2/12/2025		100,000,000	5.17	\$100,000,000	\$99,776,260	-\$223,740
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	5.40	3/28/2025		95,000,000	5.42	\$95,000,000	\$95,000,000	\$0
Toronto Dominion Bank CP4-2	COMMERCIAL PAPER - 4-2		5/16/2024		60,000,000	5.80	\$59,552,058	\$59,566,965	\$14,907
Toronto Dominion Bank CP4-2	COMMERCIAL PAPER - 4-2		8/23/2024		50,000,000	6.00	\$48,836,556	\$48,910,501	\$73,945
Toronto Dominion Bank CP4-2	COMMERCIAL PAPER - 4-2		2/21/2025		150,000,000	5.32	\$143,083,750	\$142,965,500	-\$118,251
Toronto Dominion Bank, Apr 29, 2024	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.92	4/29/2024	3/29/2024	100,000,000	6.00	\$100,000,000	\$100,042,909	\$42,909
Toronto Dominion Bank, Jan 16, 2025	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.67	1/16/2025	3/29/2024	235,000,000	5.75	\$235,000,000	\$235,159,257	\$159,257
Toyota Credit Canada Inc. CP	COMMERCIAL PAPER		7/18/2024		40,000,000	5.99	\$39,290,667	\$39,340,362	\$49,695
Toyota Credit De Puerto Rico Corp. CP	COMMERCIAL PAPER		4/25/2024		13,000,000	5.91	\$12,942,771	\$12,946,328	\$3,557
Toyota Credit De Puerto Rico Corp. CP	COMMERCIAL PAPER		5/23/2024		50,000,000	5.73	\$49,571,444	\$49,582,904	\$11,459
Toyota Credit De Puerto Rico Corp. CP	COMMERCIAL PAPER		6/17/2024		30,000,000	5.74	\$29,628,750	\$29,633,543	\$4,793
Toyota Credit De Puerto Rico Corp. CP	COMMERCIAL PAPER		7/17/2024		55,000,000	5.61	\$54,091,033	\$54,087,303	-\$3,731
Toyota Lease Owner Trust 2024-A,A1, 5.524%, 02/20/2025	ASSET BACKED NOTE	5.52	2/20/2025		20,960,986	5.52	\$20,960,986	\$20,965,614	\$4,628
Toyota Motor Credit Corp., Dec 09, 2024	VARIABLE MEDIUM TERM NOTE	5.82	12/9/2024	3/29/2024	95,000,000	5.90	\$95,000,000	\$95,193,905	\$193,905
Truist Bank CD	CERTIFICATE OF DEPOSIT	5.45	6/3/2024		75,000,000	5.54	\$75,000,000	\$75,000,000	\$0

See notes at end of table.

INVENTORY OF HOLDINGS FOR MARCH 28, 2024

Security Name	Security Classification	Cpn	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
U.S.Treasury Bill 04/04/2024	USTREASURY BILL	0.00	4/4/2024		400,000,000	5.40	\$399,589,528	\$399,826,956	\$237,428
UnitedHealth Group, Inc. CP4-2	COMMERCIAL PAPER - 4-2		4/1/2024		100,000,000	5.41	\$99,940,889	\$99,940,873	-\$16
UnitedHealth Group, Inc. CP4-2	COMMERCIAL PAPER - 4-2		4/1/2024		64,200,000	5.41	\$64,162,051	\$64,162,040	-\$10
UnitedHealth Group, Inc. CP4-2	COMMERCIAL PAPER - 4-2		4/1/2024		100,000,000	5.41	\$99,940,889	\$99,940,873	-\$16
Victory Receivables Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/2/2024		50,000,000	5.41	\$49,963,056	\$49,963,006	-\$50
Victory Receivables Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		5/7/2024		95,000,000	5.51	\$94,435,278	\$94,431,759	-\$3,518
Victory Receivables Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		5/16/2024		50,000,000	5.51	\$49,635,903	\$49,634,043	-\$1,860
Victory Receivables Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		5/24/2024		100,000,000	5.51	\$99,152,917	\$99,149,433	-\$3,484
Wells Fargo Bank, N.A. CD	CERTIFICATE OF DEPOSIT	5.15	2/13/2025		200,000,000	5.17	\$200,000,000	\$199,587,012	-\$412,988
Wells Fargo Bank, N.A. CD	CERTIFICATE OF DEPOSIT	5.21	2/14/2025		10,000,000	5.23	\$10,000,000	\$9,984,497	-\$15,503
Wells Fargo Bank, N.A., Jul 31, 2024	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.93	7/31/2024	3/29/2024	100,000,000	6.01	\$100,000,000	\$100,145,883	\$145,883
Wells Fargo Bank, N.A., Nov 07, 2024	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.93	11/7/2024	3/29/2024	100,000,000	6.01	\$100,000,000	\$100,209,281	\$209,281
Wells Fargo Bank, N.A., Nov 13, 2024	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.93	11/13/2024	3/29/2024	50,000,000	6.01	\$50,000,000	\$50,106,752	\$106,752
Wells Fargo Bank, N.A., Sep 12, 2024	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.93	9/12/2024	3/29/2024	225,000,000	6.01	\$225,000,000	\$225,432,997	\$432,997
Westlake Automobile Receivables Trust 2024-I, A1, 5.629%, 03/17/2025	ASSET BACKED NOTE	5.63	3/17/2025		55,000,000	5.63	\$55,000,000	\$55,009,312	\$9,312
Westpac Banking Corp. Ltd., Sydney CP4-2	COMMERCIAL PAPER - 4-2		2/7/2025		100,000,000	5.17	\$95,698,889	\$95,543,581	-\$155,308
Wylie Bice Life Insurance Trust, Aug 01, 2046	VARIABLE RATE DEMAND NOTE	5.45	8/1/2046	4/4/2024	7,625,000	5.45	\$7,625,000	\$7,625,000	\$0
<i>Total Value of Assets</i>					27,621,017,277		\$27,521,245,778	\$27,524,588,977	\$3,343,199

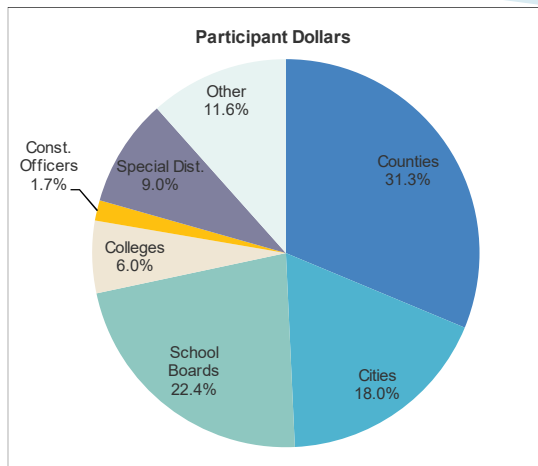
Notes: The data included in this report is unaudited. Amounts above are the value of investments. Income accruals, payables and uninvested cash are not included. Amortizations/accretions are reported with a one-day lag in the above valuations.

¹ Market values of the portfolio securities are provided by the custodian, BNY Mellon. The portfolio manager, Federated Hermes, is the source for other data shown above.

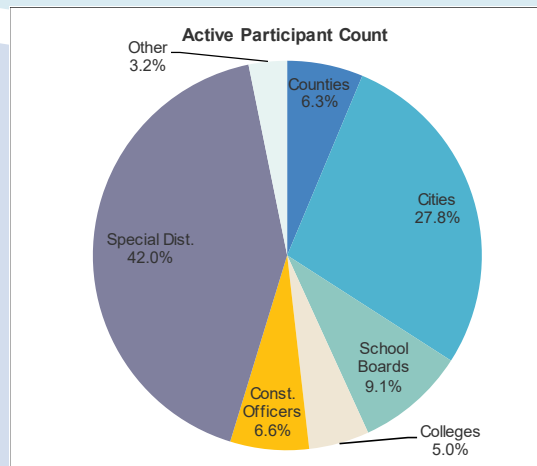
² Amortized cost is calculated using a straight line method.

PARTICIPANT CONCENTRATION DATA - AS OF MARCH 2024

Participant Balance	Share of Total Fund	Share of Participant Count	Participant Balance	Share of Total Fund	Share of Participant Count
All Participants	100.0%	100.0%	Colleges & Universities	6.0%	5.0%
Top 10	32.2%	1.3%	Top 10	5.2%	1.3%
\$100 million or more	75.9%	9.1%	\$100 million or more	3.9%	0.5%
\$10 million up to \$100 million	21.5%	20.4%	\$10 million up to \$100 million	2.0%	2.1%
\$1 million up to \$10 million	2.3%	20.3%	\$1 million up to \$10 million	0.1%	0.6%
Under \$1 million	0.3%	50.1%	Under \$1 million	0.01%	1.8%
Counties	31.3%	6.3%	Constitutional Officers	1.7%	6.6%
Top 10	25.4%	1.3%	Top 10	0.7%	1.3%
\$100 million or more	29.1%	2.1%	\$100 million or more	0.4%	0.1%
\$10 million up to \$100 million	2.0%	1.5%	\$10 million up to \$100 million	1.0%	0.9%
\$1 million up to \$10 million	0.1%	1.2%	\$1 million up to \$10 million	0.3%	2.2%
Under \$1 million	0.0%	1.5%	Under \$1 million	0.0%	3.3%
Municipalities	18.0%	27.8%	Special Districts	9.0%	42.0%
Top 10	6.0%	1.3%	Top 10	5.2%	1.3%
\$100 million or more	7.5%	1.8%	\$100 million or more	4.9%	1.2%
\$10 million up to \$100 million	9.8%	9.1%	\$10 million up to \$100 million	3.1%	3.6%
\$1 million up to \$10 million	0.7%	5.8%	\$1 million up to \$10 million	0.8%	8.2%
Under \$1 million	0.1%	11.1%	Under \$1 million	0.2%	29.0%
School Boards	22.4%	9.1%	Other	11.6%	3.2%
Top 10	13.5%	1.3%	Top 10	10.4%	1.3%
\$100 million or more	18.9%	2.4%	\$100 million or more	11.2%	1.0%
\$10 million up to \$100 million	3.3%	2.8%	\$10 million up to \$100 million	0.2%	0.4%
\$1 million up to \$10 million	0.2%	1.4%	\$1 million up to \$10 million	0.1%	0.9%
Under \$1 million	0.0%	2.4%	Under \$1 million	0.0%	0.9%



Total Fund Value: \$27,430,299,134



Total Active Participant Count: 778

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

COMPLIANCE WITH INVESTMENT POLICY FOR MARCH 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 MARCH 2024

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
ANGLESEA FUNDING LLC PABS4	03/25/24	03/22/24	03/22/24	50,000,000	49,977,833	0	49,977,833	0
ANGLESEA FUNDING LLC PABS4	03/25/24	03/22/24	03/22/24	50,000,000	49,977,833	0	49,977,833	0
ANGLESEA FUNDING LLC PABS4	03/25/24	03/22/24	03/22/24	50,000,000	49,977,833	0	49,977,833	0
ANGLESEA FUNDING LLC PABS4	03/25/24	03/22/24	03/22/24	50,000,000	49,977,833	0	49,977,833	0
ANGLESEA FUNDING LLC PABS4	03/26/24	03/25/24	03/25/24	50,000,000	49,992,611	0	49,992,611	0
ANGLESEA FUNDING LLC PABS4	03/26/24	03/25/24	03/25/24	50,000,000	49,992,611	0	49,992,611	0
ANGLESEA FUNDING LLC PABS4	03/26/24	03/25/24	03/25/24	50,000,000	49,992,611	0	49,992,611	0
ANGLESEA FUNDING LLC PABS4	03/26/24	03/25/24	03/25/24	50,000,000	49,992,611	0	49,992,611	0
ANGLESEA FUNDING LLC PABS4	03/27/24	03/26/24	03/26/24	50,000,000	49,992,611	0	49,992,611	0
ANGLESEA FUNDING LLC PABS4	03/27/24	03/26/24	03/26/24	50,000,000	49,992,611	0	49,992,611	0
ANGLESEA FUNDING LLC PABS4	03/27/24	03/26/24	03/26/24	50,000,000	49,992,611	0	49,992,611	0
ANGLESEA FUNDING LLC PABS4	03/28/24	03/27/24	03/27/24	50,000,000	49,992,611	0	49,992,611	0
ANGLESEA FUNDING LLC PABS4	03/28/24	03/27/24	03/27/24	50,000,000	49,992,611	0	49,992,611	0
ANGLESEA FUNDING LLC PABS4	03/28/24	03/27/24	03/27/24	50,000,000	49,992,611	0	49,992,611	0
ANGLESEA FUNDING LLC PABS4	04/02/24	03/25/24	03/25/24	50,000,000	49,940,667	0	49,940,667	0
ANGLESEA FUNDING LLC PABS4	04/02/24	03/25/24	03/25/24	50,000,000	49,940,667	0	49,940,667	0
ANGLESEA FUNDING LLC PABS4	04/02/24	03/28/24	03/28/24	50,000,000	49,962,847	0	49,962,847	0
ANGLESEA FUNDING LLC PABS4	04/02/24	03/28/24	03/28/24	50,000,000	49,962,847	0	49,962,847	0
ANGLESEA FUNDING LLC PABS4	04/02/24	03/28/24	03/28/24	50,000,000	49,962,847	0	49,962,847	0
ANGLESEA FUNDING LLC PABS4	04/02/24	03/28/24	03/28/24	50,000,000	49,962,847	0	49,962,847	0
ANGLESEA FUNDING LLC PABS4	04/09/24	03/19/24	03/19/24	50,000,000	49,844,250	0	49,844,250	0
ANGLESEA FUNDING LLC PABS4	04/09/24	03/19/24	03/19/24	50,000,000	49,844,250	0	49,844,250	0
ANGLESEA FUNDING LLC PABS4	04/09/24	03/19/24	03/19/24	50,000,000	49,844,250	0	49,844,250	0
ANGLESEA FUNDING LLC PABS4	04/09/24	03/19/24	03/19/24	50,000,000	49,844,250	0	49,844,250	0
ANGLESEA FUNDING LLC PABS4	04/17/24	03/14/24	03/14/24	50,000,000	49,747,361	0	49,747,361	0
ANGLESEA FUNDING LLC PABS4	04/17/24	03/14/24	03/14/24	50,000,000	49,747,361	0	49,747,361	0
ANGLESEA FUNDING LLC PABS4	06/04/24	03/04/24	03/04/24	50,000,000	49,317,667	0	49,317,667	0
ANGLESEA FUNDING LLC PABS4	06/04/24	03/04/24	03/04/24	30,000,000	29,590,600	0	29,590,600	0
ANGLESEA FUNDING LLC PABS4	07/08/24	03/28/24	03/28/24	50,000,000	49,240,667	0	49,240,667	0
ANGLESEA FUNDING LLC PABS4	07/08/24	03/28/24	03/28/24	50,000,000	49,240,667	0	49,240,667	0
ANGLESEA FUNDING LLC PABS4	07/08/24	03/28/24	03/28/24	5,000,000	4,924,067	0	4,924,067	0
ANGLESEA FUNDING LLC	08/30/24	03/05/24	03/05/24	50,000,000	50,000,000	0	50,000,000	0
ANGLESEA FUNDING LLC	08/30/24	03/05/24	03/05/24	50,000,000	50,000,000	0	50,000,000	0
ANGLESEA FUNDING LLC	08/30/24	03/05/24	03/05/24	50,000,000	50,000,000	0	50,000,000	0
ANGLESEA FUNDING LLC	08/30/24	03/05/24	03/05/24	5,000,000	5,000,000	0	5,000,000	0
ATLANTIC ASSET SECUCPABS4	06/26/24	03/26/24	03/26/24	50,000,000	49,315,111	0	49,315,111	0
ATLANTIC ASSET SECUCPABS4	06/26/24	03/26/24	03/26/24	25,000,000	24,657,556	0	24,657,556	0
BOFA SECURITIES, INCP4-2	06/13/24	03/13/24	03/13/24	50,000,000	49,316,389	0	49,316,389	0
BOFA SECURITIES, INCP4-2	06/13/24	03/13/24	03/13/24	50,000,000	49,316,389	0	49,316,389	0
BANK OF MONTREAL	03/07/25	03/07/24	03/08/24	50,000,000	50,000,000	0	50,000,000	0
BANK OF MONTREAL	03/07/25	03/07/24	03/08/24	50,000,000	50,000,000	0	50,000,000	0
BANK OF MONTREAL	03/12/25	03/12/24	03/12/24	50,000,000	50,000,000	0	50,000,000	0
BANK OF MONTREAL	03/12/25	03/12/24	03/12/24	50,000,000	50,000,000	0	50,000,000	0
BANK OF MONTREAL	03/12/25	03/12/24	03/12/24	50,000,000	50,000,000	0	50,000,000	0
BARTON CAPITAL S.A, CPABS4	03/11/24	03/04/24	03/04/24	50,000,000	49,948,278	0	49,948,278	0
BARTON CAPITAL S.A, CPABS4	03/11/24	03/04/24	03/04/24	25,000,000	24,974,139	0	24,974,139	0
BEDFORD ROW FUNDING CORP	09/23/24	03/15/24	03/18/24	50,000,000	50,000,000	0	50,000,000	0
BEDFORD ROW FUNDING CORP	09/23/24	03/15/24	03/18/24	50,000,000	50,000,000	0	50,000,000	0
BENNINGTON STARK CACPABS4	03/08/24	03/01/24	03/01/24	50,000,000	49,947,986	0	49,947,986	0
BENNINGTON STARK CACPABS4	03/08/24	03/01/24	03/01/24	50,000,000	49,947,986	0	49,947,986	0
BENNINGTON STARK CACPABS4	03/15/24	03/08/24	03/08/24	50,000,000	49,947,986	0	49,947,986	0
BENNINGTON STARK CACPABS4	03/22/24	03/15/24	03/15/24	50,000,000	49,947,986	0	49,947,986	0
BENNINGTON STARK CACPABS4	04/01/24	03/22/24	03/22/24	50,000,000	49,925,694	0	49,925,694	0
BENNINGTON STARK CACPABS4	04/01/24	03/22/24	03/22/24	5,000,000	4,992,569	0	4,992,569	0
BNG BANK N.V, CP4-2CP4-2	03/13/24	03/06/24	03/06/24	50,000,000	49,948,375	0	49,948,375	0
BNG BANK N.V, CP4-2CP4-2	03/15/24	03/08/24	03/08/24	50,000,000	49,948,375	0	49,948,375	0
BNG BANK N.V, CP4-2CP4-2	03/15/24	03/08/24	03/08/24	50,000,000	49,948,375	0	49,948,375	0
BNG BANK N.V, CP4-2CP4-2	03/20/24	03/13/24	03/13/24	50,000,000	49,948,375	0	49,948,375	0
BNG BANK N.V, CP4-2CP4-2	03/22/24	03/15/24	03/15/24	50,000,000	49,948,375	0	49,948,375	0
BNG BANK N.V, CP4-2CP4-2	03/22/24	03/15/24	03/15/24	50,000,000	49,948,375	0	49,948,375	0
BNG BANK N.V, CP4-2CP4-2	04/05/24	03/22/24	03/22/24	50,000,000	49,896,556	0	49,896,556	0
BNG BANK N.V, CP4-2CP4-2	04/05/24	03/22/24	03/22/24	50,000,000	49,896,556	0	49,896,556	0
CHARIOT FUNDING LLC PABS4	06/10/24	03/13/24	03/13/24	20,000,000	19,735,967	0	19,735,967	0
CHARIOT FUNDING LLC	09/20/24	03/19/24	03/20/24	50,000,000	50,000,000	0	50,000,000	0
CHARIOT FUNDING LLC	09/20/24	03/19/24	03/20/24	30,000,000	30,000,000	0	30,000,000	0
CHARIOT FUNDING LLC	09/20/24	03/19/24	03/20/24	50,000,000	50,000,000	0	50,000,000	0
CHARTA, LLC CPABS4-CPABS4	03/21/24	03/18/24	03/18/24	24,000,000	23,989,360	0	23,989,360	0
CHESHAM FINANCE LLC PABS4	03/14/24	03/12/24	03/13/24	50,000,000	49,992,597	0	49,992,597	0
CHESHAM FINANCE LLC PABS4	03/14/24	03/12/24	03/13/24	50,000,000	49,992,597	0	49,992,597	0
CHESHAM FINANCE LLC PABS4	03/21/24	03/13/24	03/14/24	50,000,000	49,948,083	0	49,948,083	0
CHESHAM FINANCE LLC PABS4	03/21/24	03/13/24	03/14/24	50,000,000	49,948,083	0	49,948,083	0
CHESHAM FINANCE LLC PABS4	03/28/24	03/20/24	03/21/24	50,000,000	49,948,083	0	49,948,083	0
CHESHAM FINANCE LLC PABS4	03/28/24	03/20/24	03/21/24	50,000,000	49,948,083	0	49,948,083	0
CHESHAM FINANCE LLC PABS4	04/04/24	03/28/24	03/28/24	50,000,000	49,948,083	0	49,948,083	0

TRADING ACTIVITY FOR MARCH 2024

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
SOCIETE GENERALE, NCDYAN	04/01/24	03/25/24	03/25/24	50,000,000	50,000,000	0	50,000,000	0
SOCIETE GENERALE, NCDYAN	04/01/24	03/25/24	03/25/24	50,000,000	50,000,000	0	50,000,000	0
SOCIETE GENERALE, NCDYAN	04/01/24	03/25/24	03/25/24	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	07/02/24	03/19/24	03/20/24	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	07/02/24	03/19/24	03/20/24	50,000,000	50,000,000	0	50,000,000	0
THUNDER BAY FUNDINGCPABS4	07/09/24	03/27/24	04/01/24	15,000,000	14,778,900	0	14,778,900	0
THUNDER BAY FUNDING LLC	10/01/24	03/25/24	03/25/24	50,000,000	50,000,000	0	50,000,000	0
THUNDER BAY FUNDING LLC	10/01/24	03/25/24	03/25/24	50,000,000	50,000,000	0	50,000,000	0
TORONTO DOMINION BACDYAN	03/28/25	03/28/24	03/28/24	50,000,000	50,000,000	0	50,000,000	0
TORONTO DOMINION BACDYAN	03/28/25	03/28/24	03/28/24	45,000,000	45,000,000	0	45,000,000	0
TRUIST BANK CDCD	06/03/24	03/20/24	03/20/24	50,000,000	50,000,000	0	50,000,000	0
TRUIST BANK CDCD	06/03/24	03/20/24	03/20/24	25,000,000	25,000,000	0	25,000,000	0
UNITEDHEALTH GROUP,CP4-2	03/07/24	03/06/24	03/06/24	50,000,000	49,992,625	0	49,992,625	0
UNITEDHEALTH GROUP,CP4-2	03/07/24	03/06/24	03/06/24	25,000,000	24,996,313	0	24,996,313	0
UNITEDHEALTH GROUP,CP4-2	03/08/24	03/05/24	03/05/24	25,000,000	24,988,938	0	24,988,938	0
UNITEDHEALTH GROUP,CP4-2	03/12/24	03/11/24	03/11/24	50,000,000	49,992,625	0	49,992,625	0
UNITEDHEALTH GROUP,CP4-2	03/12/24	03/11/24	03/11/24	50,000,000	49,992,625	0	49,992,625	0
UNITEDHEALTH GROUP,CP4-2	03/12/24	03/11/24	03/11/24	50,000,000	49,992,625	0	49,992,625	0
UNITEDHEALTH GROUP,CP4-2	03/14/24	03/07/24	03/07/24	15,000,000	14,984,483	0	14,984,483	0
UNITEDHEALTH GROUP,CP4-2	03/14/24	03/13/24	03/13/24	50,000,000	49,992,625	0	49,992,625	0
UNITEDHEALTH GROUP,CP4-2	03/14/24	03/13/24	03/13/24	50,000,000	49,992,625	0	49,992,625	0
UNITEDHEALTH GROUP,CP4-2	03/14/24	03/13/24	03/13/24	25,000,000	24,996,313	0	24,996,313	0
UNITEDHEALTH GROUP,CP4-2	03/14/24	03/13/24	03/13/24	50,000,000	49,992,625	0	49,992,625	0
UNITEDHEALTH GROUP,CP4-2	04/01/24	03/26/24	03/26/24	50,000,000	49,955,667	0	49,955,667	0
UNITEDHEALTH GROUP,CP4-2	04/01/24	03/26/24	03/26/24	50,000,000	49,955,667	0	49,955,667	0
UNITEDHEALTH GROUP,CP4-2	04/01/24	03/27/24	03/27/24	50,000,000	49,963,056	0	49,963,056	0
UNITEDHEALTH GROUP,CP4-2	04/01/24	03/27/24	03/27/24	14,200,000	14,189,508	0	14,189,508	0
UNITEDHEALTH GROUP,CP4-2	04/01/24	03/28/24	03/28/24	50,000,000	49,970,444	0	49,970,444	0
UNITEDHEALTH GROUP,CP4-2	04/01/24	03/28/24	03/28/24	50,000,000	49,970,444	0	49,970,444	0
VICTORY RECEIVABLESCPABS4	04/02/24	03/26/24	03/26/24	50,000,000	49,948,278	0	49,948,278	0
WLAKE 2024-1A A1	03/17/25	03/05/24	03/14/24	55,000,000	55,000,000	0	55,000,000	0
DREYFUS GOVT CASH MGMT FUND	02/01/27	03/04/24	03/04/24	3,871,265	3,871,265	0	3,871,265	0
DREYFUS GOVT CASH MGMT FUND	02/01/27	03/07/24	03/07/24	81,743,422	81,743,422	0	81,743,422	0
DREYFUS GOVT CASH MGMT FUND	02/01/27	03/11/24	03/11/24	2,722,199	2,722,199	0	2,722,199	0
DREYFUS GOVT CASH MGMT FUND	02/01/27	03/14/24	03/14/24	3,670,470	3,670,470	0	3,670,470	0
DREYFUS GOVT CASH MGMT FUND	02/01/27	03/15/24	03/15/24	4,086,563	4,086,563	0	4,086,563	0
DREYFUS GOVT CASH MGMT FUND	02/01/27	03/22/24	03/22/24	2,775,347	2,775,347	0	2,775,347	0
DREYFUS GOVT CASH MGMT FUND	02/01/27	03/25/24	03/25/24	1,137,979	1,137,979	0	1,137,979	0
DREYFUS GOVT CASH MGMT FUND	02/01/27	03/28/24	03/28/24	5,022,983	5,022,983	0	5,022,983	0
MIZUHO TRIPARTY	03/04/24	03/01/24	03/01/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	03/04/24	03/01/24	03/01/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	03/04/24	03/01/24	03/01/24	270,000,000	270,000,000	0	270,000,000	0
MIZUHO TRIPARTY	03/05/24	03/04/24	03/04/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	03/05/24	03/04/24	03/04/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	03/05/24	03/04/24	03/04/24	354,000,000	354,000,000	0	354,000,000	0
MIZUHO TRIPARTY	03/06/24	03/05/24	03/05/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	03/06/24	03/05/24	03/05/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	03/06/24	03/05/24	03/05/24	390,000,000	390,000,000	0	390,000,000	0
MIZUHO TRIPARTY	03/07/24	03/06/24	03/06/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	03/07/24	03/06/24	03/06/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	03/07/24	03/06/24	03/06/24	194,000,000	194,000,000	0	194,000,000	0
MIZUHO TRIPARTY	03/08/24	03/07/24	03/07/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	03/08/24	03/07/24	03/07/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	03/08/24	03/07/24	03/07/24	325,000,000	325,000,000	0	325,000,000	0
MIZUHO TRIPARTY	03/11/24	03/08/24	03/08/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	03/11/24	03/08/24	03/08/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	03/11/24	03/08/24	03/08/24	268,000,000	268,000,000	0	268,000,000	0
MIZUHO TRIPARTY	03/12/24	03/11/24	03/11/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	03/12/24	03/11/24	03/11/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	03/12/24	03/11/24	03/11/24	300,000,000	300,000,000	0	300,000,000	0
MIZUHO TRIPARTY	03/13/24	03/12/24	03/12/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	03/13/24	03/12/24	03/12/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	03/13/24	03/12/24	03/12/24	445,000,000	445,000,000	0	445,000,000	0
MIZUHO TRIPARTY	03/14/24	03/13/24	03/13/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	03/14/24	03/13/24	03/13/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	03/14/24	03/13/24	03/13/24	275,000,000	275,000,000	0	275,000,000	0
MIZUHO TRIPARTY	03/15/24	03/14/24	03/14/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	03/15/24	03/14/24	03/14/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	03/15/24	03/14/24	03/14/24	237,000,000	237,000,000	0	237,000,000	0
MIZUHO TRIPARTY	03/18/24	03/15/24	03/15/24	150,000,000	150,000,000	0	150,000,000	0

TRADING ACTIVITY FOR MARCH 2024

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
HSBC TRIPARTY	03/18/24	03/15/24	03/15/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	03/18/24	03/15/24	03/15/24	305,000,000	305,000,000	0	305,000,000	0
MIZUHO TRIPARTY	03/19/24	03/18/24	03/18/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	03/19/24	03/18/24	03/18/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	03/19/24	03/18/24	03/18/24	215,000,000	215,000,000	0	215,000,000	0
MIZUHO TRIPARTY	03/20/24	03/19/24	03/19/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	03/20/24	03/19/24	03/19/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	03/20/24	03/19/24	03/19/24	274,000,000	274,000,000	0	274,000,000	0
MIZUHO TRIPARTY	03/21/24	03/20/24	03/20/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	03/21/24	03/20/24	03/20/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	03/21/24	03/20/24	03/20/24	203,000,000	203,000,000	0	203,000,000	0
MIZUHO TRIPARTY	03/22/24	03/21/24	03/21/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	03/22/24	03/21/24	03/21/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	03/22/24	03/21/24	03/21/24	196,000,000	196,000,000	0	196,000,000	0
MIZUHO TRIPARTY	03/25/24	03/22/24	03/22/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	03/25/24	03/22/24	03/22/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	03/25/24	03/22/24	03/22/24	203,000,000	203,000,000	0	203,000,000	0
MIZUHO TRIPARTY	03/26/24	03/25/24	03/25/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	03/26/24	03/25/24	03/25/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	03/26/24	03/25/24	03/25/24	161,000,000	161,000,000	0	161,000,000	0
MIZUHO TRIPARTY	03/27/24	03/26/24	03/26/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	03/27/24	03/26/24	03/26/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	03/27/24	03/26/24	03/26/24	257,000,000	257,000,000	0	257,000,000	0
MIZUHO TRIPARTY	03/28/24	03/27/24	03/27/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	03/28/24	03/27/24	03/27/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	03/28/24	03/27/24	03/27/24	237,000,000	237,000,000	0	237,000,000	0
MIZUHO TRIPARTY	04/01/24	03/28/24	03/28/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	04/01/24	03/28/24	03/28/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	04/01/24	03/28/24	03/28/24	728,000,000	728,000,000	0	728,000,000	0
Total Buys				42,040,685,227	42,002,764,659	0	42,002,764,659	0
Cash Closes								
THUNDER BAY FUNDING LLC	05/06/24	03/25/24	03/25/24	75,000,000	75,000,000	226,021	75,226,021	0
Total Cash Closes				75,000,000	75,000,000	226,021	75,226,021	0
Deposits								
DNB BANK ASA NEW YORK	03/25/24	03/22/24	03/22/24	700,000,000	700,000,000	0	700,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	03/25/24	03/22/24	03/22/24	900,000,000	900,000,000	0	900,000,000	0
DNB BANK ASA NEW YORK	03/26/24	03/25/24	03/25/24	800,000,000	800,000,000	0	800,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	03/26/24	03/25/24	03/25/24	725,000,000	725,000,000	0	725,000,000	0
DNB BANK ASA NEW YORK	03/27/24	03/26/24	03/26/24	800,000,000	800,000,000	0	800,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	03/27/24	03/26/24	03/26/24	600,000,000	600,000,000	0	600,000,000	0
RABOBANK NEW YORK	04/03/24	03/27/24	03/27/24	680,000,000	680,000,000	0	680,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	04/03/24	03/27/24	03/27/24	1,380,000,000	1,380,000,000	0	1,380,000,000	0
ABN AMRO BANK N.V.	04/03/24	03/27/24	03/27/24	1,380,000,000	1,380,000,000	0	1,380,000,000	0
DNB BANK ASA NEW YORK	03/28/24	03/27/24	03/27/24	900,000,000	900,000,000	0	900,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	03/28/24	03/27/24	03/27/24	900,000,000	900,000,000	0	900,000,000	0
RABOBANK NEW YORK	04/04/24	03/28/24	03/28/24	700,000,000	700,000,000	0	700,000,000	0
DNB BANK ASA NEW YORK	04/01/24	03/28/24	03/28/24	750,000,000	750,000,000	0	750,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	04/01/24	03/28/24	03/28/24	150,000,000	150,000,000	0	150,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	04/01/24	03/28/24	03/28/24	750,000,000	750,000,000	0	750,000,000	0
DNB BANK ASA NEW YORK	03/04/24	03/01/24	03/01/24	750,000,000	750,000,000	0	750,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	03/04/24	03/01/24	03/01/24	840,000,000	840,000,000	0	840,000,000	0
DNB BANK ASA NEW YORK	03/05/24	03/04/24	03/04/24	800,000,000	800,000,000	0	800,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	03/05/24	03/04/24	03/04/24	840,000,000	840,000,000	0	840,000,000	0
DNB BANK ASA NEW YORK	03/06/24	03/05/24	03/05/24	900,000,000	900,000,000	0	900,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	03/06/24	03/05/24	03/05/24	840,000,000	840,000,000	0	840,000,000	0
RABOBANK NEW YORK	03/13/24	03/06/24	03/06/24	700,000,000	700,000,000	0	700,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	03/13/24	03/06/24	03/06/24	1,400,000,000	1,400,000,000	0	1,400,000,000	0
ABN AMRO BANK N.V.	03/13/24	03/06/24	03/06/24	1,400,000,000	1,400,000,000	0	1,400,000,000	0
DNB BANK ASA NEW YORK	03/07/24	03/06/24	03/06/24	800,000,000	800,000,000	0	800,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	03/07/24	03/06/24	03/06/24	840,000,000	840,000,000	0	840,000,000	0
RABOBANK NEW YORK	03/14/24	03/07/24	03/07/24	700,000,000	700,000,000	0	700,000,000	0
DNB BANK ASA NEW YORK	03/08/24	03/07/24	03/07/24	900,000,000	900,000,000	0	900,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	03/08/24	03/07/24	03/07/24	840,000,000	840,000,000	0	840,000,000	0
DNB BANK ASA NEW YORK	03/11/24	03/08/24	03/08/24	1,000,000,000	1,000,000,000	0	1,000,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	03/11/24	03/08/24	03/08/24	835,000,000	835,000,000	0	835,000,000	0
DNB BANK ASA NEW YORK	03/12/24	03/11/24	03/11/24	900,000,000	900,000,000	0	900,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	03/12/24	03/11/24	03/11/24	945,000,000	945,000,000	0	945,000,000	0
DNB BANK ASA NEW YORK	03/13/24	03/12/24	03/12/24	900,000,000	900,000,000	0	900,000,000	0

TRADING ACTIVITY FOR MARCH 2024

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
MIZUHO BANK, LTD., CANADA BRANCH	03/13/24	03/12/24	03/12/24	960,000,000	960,000,000	0	960,000,000	0
RABOBANK NEW YORK	03/20/24	03/13/24	03/13/24	695,000,000	695,000,000	0	695,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	03/20/24	03/13/24	03/13/24	1,395,000,000	1,395,000,000	0	1,395,000,000	0
ABN AMRO BANK N.V.	03/20/24	03/13/24	03/13/24	1,395,000,000	1,395,000,000	0	1,395,000,000	0
DNB BANK ASA NEW YORK	03/14/24	03/13/24	03/13/24	700,000,000	700,000,000	0	700,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	03/14/24	03/13/24	03/13/24	100,000,000	100,000,000	0	100,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	03/14/24	03/13/24	03/13/24	800,000,000	800,000,000	0	800,000,000	0
RABOBANK NEW YORK	03/21/24	03/14/24	03/14/24	700,000,000	700,000,000	0	700,000,000	0
DNB BANK ASA NEW YORK	03/15/24	03/14/24	03/14/24	800,000,000	800,000,000	0	800,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	03/15/24	03/14/24	03/14/24	100,000,000	100,000,000	0	100,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	03/15/24	03/14/24	03/14/24	800,000,000	800,000,000	0	800,000,000	0
DNB BANK ASA NEW YORK	03/18/24	03/15/24	03/15/24	800,000,000	800,000,000	0	800,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	03/18/24	03/15/24	03/15/24	125,000,000	125,000,000	0	125,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	03/18/24	03/15/24	03/15/24	775,000,000	775,000,000	0	775,000,000	0
DNB BANK ASA NEW YORK	03/19/24	03/18/24	03/18/24	700,000,000	700,000,000	0	700,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	03/19/24	03/18/24	03/18/24	900,000,000	900,000,000	0	900,000,000	0
DNB BANK ASA NEW YORK	03/20/24	03/19/24	03/19/24	900,000,000	900,000,000	0	900,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	03/20/24	03/19/24	03/19/24	900,000,000	900,000,000	0	900,000,000	0
ABN AMRO BANK N.V.	03/27/24	03/20/24	03/20/24	1,390,000,000	1,390,000,000	0	1,390,000,000	0
RABOBANK NEW YORK	03/27/24	03/20/24	03/20/24	690,000,000	690,000,000	0	690,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	03/27/24	03/20/24	03/20/24	1,390,000,000	1,390,000,000	0	1,390,000,000	0
DNB BANK ASA NEW YORK	03/21/24	03/20/24	03/20/24	750,000,000	750,000,000	0	750,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	03/21/24	03/20/24	03/20/24	850,000,000	850,000,000	0	850,000,000	0
RABOBANK NEW YORK	03/28/24	03/21/24	03/21/24	695,000,000	695,000,000	0	695,000,000	0
DNB BANK ASA NEW YORK	03/22/24	03/21/24	03/21/24	800,000,000	800,000,000	0	800,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	03/22/24	03/21/24	03/21/24	900,000,000	900,000,000	0	900,000,000	0
Total Deposits				50,255,000,000	50,255,000,000	0	50,255,000,000	0
Maturities								
ALBION CAPITAL LLC CPABS4	03/25/24	03/25/24	03/25/24	129,064,000	129,064,000	0	129,064,000	0
ANGLESEA FUNDING LLC PABS4	03/01/24	03/01/24	03/01/24	410,000,000	410,000,000	0	410,000,000	0
ANGLESEA FUNDING LLC PABS4	03/04/24	03/04/24	03/04/24	570,000,000	570,000,000	0	570,000,000	0
ANGLESEA FUNDING LLC PABS4	03/05/24	03/05/24	03/05/24	435,000,000	435,000,000	0	435,000,000	0
ANGLESEA FUNDING LLC PABS4	03/06/24	03/06/24	03/06/24	200,000,000	200,000,000	0	200,000,000	0
ANGLESEA FUNDING LLC PABS4	03/07/24	03/07/24	03/07/24	200,000,000	200,000,000	0	200,000,000	0
ANGLESEA FUNDING LLC PABS4	03/08/24	03/08/24	03/08/24	200,000,000	200,000,000	0	200,000,000	0
ANGLESEA FUNDING LLC PABS4	03/11/24	03/11/24	03/11/24	200,000,000	200,000,000	0	200,000,000	0
ANGLESEA FUNDING LLC PABS4	03/12/24	03/12/24	03/12/24	200,000,000	200,000,000	0	200,000,000	0
ANGLESEA FUNDING LLC PABS4	03/13/24	03/13/24	03/13/24	200,000,000	200,000,000	0	200,000,000	0
ANGLESEA FUNDING LLC PABS4	03/14/24	03/14/24	03/14/24	200,000,000	200,000,000	0	200,000,000	0
ANGLESEA FUNDING LLC PABS4	03/15/24	03/15/24	03/15/24	200,000,000	200,000,000	0	200,000,000	0
ANGLESEA FUNDING LLC PABS4	03/18/24	03/18/24	03/18/24	400,000,000	400,000,000	0	400,000,000	0
ANGLESEA FUNDING LLC PABS4	03/19/24	03/19/24	03/19/24	400,000,000	400,000,000	0	400,000,000	0
ANGLESEA FUNDING LLC PABS4	03/20/24	03/20/24	03/20/24	200,000,000	200,000,000	0	200,000,000	0
ANGLESEA FUNDING LLC PABS4	03/21/24	03/21/24	03/21/24	200,000,000	200,000,000	0	200,000,000	0
ANGLESEA FUNDING LLC PABS4	03/22/24	03/22/24	03/22/24	300,000,000	300,000,000	0	300,000,000	0
ANGLESEA FUNDING LLC PABS4	03/25/24	03/25/24	03/25/24	300,000,000	300,000,000	0	300,000,000	0
ANGLESEA FUNDING LLC PABS4	03/26/24	03/26/24	03/26/24	200,000,000	200,000,000	0	200,000,000	0
ANGLESEA FUNDING LLC PABS4	03/27/24	03/27/24	03/27/24	200,000,000	200,000,000	0	200,000,000	0
ANGLESEA FUNDING LLC PABS4	03/28/24	03/28/24	03/28/24	200,000,000	200,000,000	0	200,000,000	0
ATLANTIC ASSET SECUCPABS4	03/13/24	03/13/24	03/13/24	50,000,000	50,000,000	0	50,000,000	0
ATLANTIC ASSET SECUCPABS4	03/26/24	03/26/24	03/26/24	120,000,000	120,000,000	0	120,000,000	0
BPCE SA CP4-2CP4-2	03/07/24	03/07/24	03/07/24	200,000,000	200,000,000	0	200,000,000	0
BPCE SA CP4-2CP4-2	03/12/24	03/12/24	03/12/24	200,000,000	200,000,000	0	200,000,000	0
BARTON CAPITAL S.A.CPABS4	03/04/24	03/04/24	03/04/24	35,000,000	35,000,000	0	35,000,000	0
BARTON CAPITAL S.A.CPABS4	03/11/24	03/11/24	03/11/24	75,000,000	75,000,000	0	75,000,000	0
BEDFORD ROW FUNDINGCPABS4	03/07/24	03/07/24	03/07/24	110,000,000	110,000,000	0	110,000,000	0
BEDFORD ROW FUNDINGCPABS4	03/12/24	03/12/24	03/12/24	50,000,000	50,000,000	0	50,000,000	0
BENNINGTON STARK CACPABS4	03/01/24	03/01/24	03/01/24	60,000,000	60,000,000	0	60,000,000	0
BENNINGTON STARK CACPABS4	03/08/24	03/08/24	03/08/24	100,000,000	100,000,000	0	100,000,000	0
BENNINGTON STARK CACPABS4	03/15/24	03/15/24	03/15/24	50,000,000	50,000,000	0	50,000,000	0
BENNINGTON STARK CACPABS4	03/22/24	03/22/24	03/22/24	50,000,000	50,000,000	0	50,000,000	0
BNG BANK N.V. CP4-2CP4-2	03/06/24	03/06/24	03/06/24	50,000,000	50,000,000	0	50,000,000	0
BNG BANK N.V. CP4-2CP4-2	03/13/24	03/13/24	03/13/24	50,000,000	50,000,000	0	50,000,000	0
BNG BANK N.V. CP4-2CP4-2	03/15/24	03/15/24	03/15/24	100,000,000	100,000,000	0	100,000,000	0
BNG BANK N.V. CP4-2CP4-2	03/20/24	03/20/24	03/20/24	50,000,000	50,000,000	0	50,000,000	0
BNG BANK N.V. CP4-2CP4-2	03/22/24	03/22/24	03/22/24	100,000,000	100,000,000	0	100,000,000	0
CANADIAN IMPERIAL BANK OF COMMERCE/NEW YORK NY	03/06/24	03/06/24	03/06/24	100,000,000	100,000,000	0	100,000,000	0

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Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
CANADIAN IMPERIAL BANK OF COMMERCE	03/27/24	03/27/24	03/27/24	100,000,000	100,000,000	0	100,000,000	0
CHARIOT FUNDING LLCPCPABS4	03/19/24	03/19/24	03/19/24	125,000,000	125,000,000	0	125,000,000	0
CHARIOT FUNDING LLCPCPABS4	03/20/24	03/20/24	03/20/24	50,000,000	50,000,000	0	50,000,000	0
CHARTA, LLC CPABS4-CPABS4	03/21/24	03/21/24	03/21/24	24,000,000	24,000,000	0	24,000,000	0
CHESHAM FINANCE LLCPCPABS4	03/14/24	03/14/24	03/14/24	100,000,000	100,000,000	0	100,000,000	0
CHESHAM FINANCE LLCPCPABS4	03/21/24	03/21/24	03/21/24	100,000,000	100,000,000	0	100,000,000	0
CHESHAM FINANCE LLCPCPABS4	03/28/24	03/28/24	03/28/24	100,000,000	100,000,000	0	100,000,000	0
CHESHAM FINANCE LLCPCPABS4	03/20/24	03/20/24	03/20/24	40,000,000	40,000,000	0	40,000,000	0
CHESHAM FINANCE LLCPCPABS4	03/27/24	03/27/24	03/27/24	80,000,000	80,000,000	0	80,000,000	0
CHESHAM FINANCE LLCPCPABS4	03/28/24	03/28/24	03/28/24	10,000,000	10,000,000	0	10,000,000	0
CIESCO, LLC CPABS4-CPABS4	03/20/24	03/20/24	03/20/24	24,500,000	24,500,000	0	24,500,000	0
CIESCO, LLC CPABS4-CPABS4	03/26/24	03/26/24	03/26/24	22,428,000	22,428,000	0	22,428,000	0
COMMONWEALTH BANK OF AUSTRALIA	03/21/24	03/21/24	03/21/24	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	03/05/24	03/05/24	03/05/24	955,000,000	955,000,000	0	955,000,000	0
CREDIT AGRICOLE CORCDYAN	03/06/24	03/06/24	03/06/24	200,000,000	200,000,000	0	200,000,000	0
CREDIT AGRICOLE CORCDYAN	03/12/24	03/12/24	03/12/24	950,000,000	950,000,000	0	950,000,000	0
CREDIT AGRICOLE CORCDYAN	03/13/24	03/13/24	03/13/24	200,000,000	200,000,000	0	200,000,000	0
CREDIT AGRICOLE CORCDYAN	03/19/24	03/19/24	03/19/24	925,000,000	925,000,000	0	925,000,000	0
CREDIT AGRICOLE CORCDYAN	03/20/24	03/20/24	03/20/24	200,000,000	200,000,000	0	200,000,000	0
CREDIT AGRICOLE CORCDYAN	03/26/24	03/26/24	03/26/24	925,000,000	925,000,000	0	925,000,000	0
CREDIT INDUSTRIEL ECP4-2	03/04/24	03/04/24	03/04/24	907,000,000	907,000,000	0	907,000,000	0
CREDIT INDUSTRIEL ECP4-2	03/05/24	03/05/24	03/05/24	800,000,000	800,000,000	0	800,000,000	0
CREDIT INDUSTRIEL ECP4-2	03/06/24	03/06/24	03/06/24	785,000,000	785,000,000	0	785,000,000	0
CREDIT INDUSTRIEL ECP4-2	03/07/24	03/07/24	03/07/24	1,000,000,000	1,000,000,000	0	1,000,000,000	0
CREDIT INDUSTRIEL ECP4-2	03/08/24	03/08/24	03/08/24	900,000,000	900,000,000	0	900,000,000	0
CREDIT INDUSTRIEL ET COMMERCIAL/NEW YORK	03/11/24	03/11/24	03/11/24	900,000,000	900,000,000	0	900,000,000	0
CREDIT INDUSTRIEL ECP4-2	03/12/24	03/12/24	03/12/24	903,000,000	903,000,000	0	903,000,000	0
CREDIT INDUSTRIEL ECP4-2	03/13/24	03/13/24	03/13/24	992,000,000	992,000,000	0	992,000,000	0
CREDIT INDUSTRIEL ECP4-2	03/14/24	03/14/24	03/14/24	1,000,000,000	1,000,000,000	0	1,000,000,000	0
CREDIT INDUSTRIEL ECP4-2	03/15/24	03/15/24	03/15/24	800,000,000	800,000,000	0	800,000,000	0
CREDIT INDUSTRIEL ET COMMERCIAL/NEW YORK	03/18/24	03/18/24	03/18/24	800,000,000	800,000,000	0	800,000,000	0
CREDIT INDUSTRIEL ECP4-2	03/19/24	03/19/24	03/19/24	900,000,000	900,000,000	0	900,000,000	0
CREDIT INDUSTRIEL ECP4-2	03/20/24	03/20/24	03/20/24	701,000,000	701,000,000	0	701,000,000	0
CREDIT INDUSTRIEL ECP4-2	03/21/24	03/21/24	03/21/24	908,000,000	908,000,000	0	908,000,000	0
CREDIT INDUSTRIEL ET COMMERCIAL/NEW YORK	03/22/24	03/22/24	03/22/24	798,000,000	798,000,000	0	798,000,000	0
CREDIT INDUSTRIEL ECP4-2	03/25/24	03/25/24	03/25/24	821,000,000	821,000,000	0	821,000,000	0
CREDIT INDUSTRIEL ECP4-2	03/26/24	03/26/24	03/26/24	750,000,000	750,000,000	0	750,000,000	0
CREDIT INDUSTRIEL ET COMMERCIAL/NEW YORK	03/27/24	03/27/24	03/27/24	800,000,000	800,000,000	0	800,000,000	0
CREDIT INDUSTRIEL ET COMMERCIAL/NEW YORK	03/28/24	03/28/24	03/28/24	600,000,000	600,000,000	0	600,000,000	0
SUMITOMO MITSUI TRUED	03/07/24	03/07/24	03/07/24	200,000,000	200,000,000	0	200,000,000	0
GREAT BEAR FUNDING CPABS4	03/14/24	03/14/24	03/14/24	25,000,000	25,000,000	0	25,000,000	0
GREAT BEAR FUNDING CPABS4	03/21/24	03/21/24	03/21/24	25,000,000	25,000,000	0	25,000,000	0
GREAT BEAR FUNDING CPABS4	03/28/24	03/28/24	03/28/24	25,000,000	25,000,000	0	25,000,000	0
LMA-AMERICAS LLC CPCPABS4	03/18/24	03/18/24	03/18/24	50,000,000	50,000,000	0	50,000,000	0
LONGSHIP FUNDING LLCPCPABS4	03/01/24	03/01/24	03/01/24	65,000,000	65,000,000	0	65,000,000	0
MUFG BANK LTD, CDYACDYAN	03/28/24	03/28/24	03/28/24	100,000,000	100,000,000	0	100,000,000	0
MIZUHO BANK LTD, CDCDYAN	03/11/24	03/11/24	03/11/24	125,000,000	125,000,000	0	125,000,000	0
MIZUHO BANK LTD, CDCDYAN	03/13/24	03/13/24	03/13/24	150,000,000	150,000,000	0	150,000,000	0
MIZUHO BANK LTD, CDCDYAN	03/19/24	03/19/24	03/19/24	195,000,000	195,000,000	0	195,000,000	0
MUFG BANK LTD, CPCP	03/06/24	03/06/24	03/06/24	50,000,000	50,000,000	0	50,000,000	0
NATIONAL BANK OF CANADA	03/06/24	03/06/24	03/06/24	50,000,000	50,000,000	0	50,000,000	0
OLD LINE FUNDING, LCPABS4	03/25/24	03/25/24	03/25/24	100,000,000	100,000,000	0	100,000,000	0
OLD LINE FUNDING, LCPABS4	03/26/24	03/26/24	03/26/24	40,000,000	40,000,000	0	40,000,000	0
PODIUM FUNDING TRUSCPABS3	03/06/24	03/06/24	03/06/24	20,000,000	20,000,000	0	20,000,000	0
PODIUM FUNDING TRUSCPABS3	03/08/24	03/08/24	03/08/24	50,000,000	50,000,000	0	50,000,000	0
ROYAL BANK OF CANADCP4-2	03/20/24	03/20/24	03/20/24	45,000,000	45,000,000	0	45,000,000	0
SHEFFIELD RECEIVBLCPABS4	03/11/24	03/11/24	03/11/24	100,000,000	100,000,000	0	100,000,000	0
SHEFFIELD RECEIVBLCPABS4	03/12/24	03/12/24	03/12/24	90,000,000	90,000,000	0	90,000,000	0
SHEFFIELD RECEIVBLCPABS4	03/25/24	03/25/24	03/25/24	100,000,000	100,000,000	0	100,000,000	0
SHEFFIELD RECEIVBLCPABS4	03/26/24	03/26/24	03/26/24	20,000,000	20,000,000	0	20,000,000	0
SUMITOMO MITSUI TRUCDYAN	03/26/24	03/26/24	03/26/24	200,000,000	200,000,000	0	200,000,000	0
SUMITOMO MITSUI TRUCDYAN	03/27/24	03/27/24	03/27/24	125,000,000	125,000,000	0	125,000,000	0
SUMITOMO MITSUI BANKING CORP/NEW YORK	03/28/24	03/28/24	03/28/24	200,000,000	200,000,000	0	200,000,000	0
TOTALENERGIES CAPITAL SA	03/04/24	03/04/24	03/04/24	50,000,000	50,000,000	0	50,000,000	0
UNITEDHEALTH GROUP,CP4-2	03/07/24	03/07/24	03/07/24	75,000,000	75,000,000	0	75,000,000	0
UNITEDHEALTH GROUP,CP4-2	03/08/24	03/08/24	03/08/24	25,000,000	25,000,000	0	25,000,000	0
UNITEDHEALTH GROUP,CP4-2	03/12/24	03/12/24	03/12/24	150,000,000	150,000,000	0	150,000,000	0
UNITEDHEALTH GROUP,CP4-2	03/14/24	03/14/24	03/14/24	190,000,000	190,000,000	0	190,000,000	0
VICTORY RECEIVABLESCPABS4	03/28/24	03/28/24	03/28/24	100,000,000	100,000,000	0	100,000,000	0
MIZUHO TRIPARTY	03/01/24	03/01/24	03/01/24	150,000,000	150,000,000	0	150,000,000	0

TRADING ACTIVITY FOR MARCH 2024

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
HSBC TRIPARTY	03/01/24	03/01/24	03/01/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	03/01/24	03/01/24	03/01/24	767,000,000	767,000,000	0	767,000,000	0
MIZUHO TRIPARTY	03/04/24	03/04/24	03/04/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	03/04/24	03/04/24	03/04/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	03/04/24	03/04/24	03/04/24	270,000,000	270,000,000	0	270,000,000	0
MIZUHO TRIPARTY	03/05/24	03/05/24	03/05/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	03/05/24	03/05/24	03/05/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	03/05/24	03/05/24	03/05/24	354,000,000	354,000,000	0	354,000,000	0
MIZUHO TRIPARTY	03/06/24	03/06/24	03/06/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	03/06/24	03/06/24	03/06/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	03/06/24	03/06/24	03/06/24	390,000,000	390,000,000	0	390,000,000	0
MIZUHO TRIPARTY	03/07/24	03/07/24	03/07/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	03/07/24	03/07/24	03/07/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	03/07/24	03/07/24	03/07/24	194,000,000	194,000,000	0	194,000,000	0
MIZUHO TRIPARTY	03/08/24	03/08/24	03/08/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	03/08/24	03/08/24	03/08/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	03/08/24	03/08/24	03/08/24	325,000,000	325,000,000	0	325,000,000	0
MIZUHO TRIPARTY	03/11/24	03/11/24	03/11/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	03/11/24	03/11/24	03/11/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	03/11/24	03/11/24	03/11/24	268,000,000	268,000,000	0	268,000,000	0
MIZUHO TRIPARTY	03/12/24	03/12/24	03/12/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	03/12/24	03/12/24	03/12/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	03/12/24	03/12/24	03/12/24	300,000,000	300,000,000	0	300,000,000	0
MIZUHO TRIPARTY	03/13/24	03/13/24	03/13/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	03/13/24	03/13/24	03/13/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	03/13/24	03/13/24	03/13/24	445,000,000	445,000,000	0	445,000,000	0
MIZUHO TRIPARTY	03/14/24	03/14/24	03/14/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	03/14/24	03/14/24	03/14/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	03/14/24	03/14/24	03/14/24	275,000,000	275,000,000	0	275,000,000	0
MIZUHO TRIPARTY	03/15/24	03/15/24	03/15/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	03/15/24	03/15/24	03/15/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	03/15/24	03/15/24	03/15/24	237,000,000	237,000,000	0	237,000,000	0
MIZUHO TRIPARTY	03/18/24	03/18/24	03/18/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	03/18/24	03/18/24	03/18/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	03/18/24	03/18/24	03/18/24	305,000,000	305,000,000	0	305,000,000	0
MIZUHO TRIPARTY	03/19/24	03/19/24	03/19/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	03/19/24	03/19/24	03/19/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	03/19/24	03/19/24	03/19/24	215,000,000	215,000,000	0	215,000,000	0
MIZUHO TRIPARTY	03/20/24	03/20/24	03/20/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	03/20/24	03/20/24	03/20/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	03/20/24	03/20/24	03/20/24	274,000,000	274,000,000	0	274,000,000	0
MIZUHO TRIPARTY	03/21/24	03/21/24	03/21/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	03/21/24	03/21/24	03/21/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	03/21/24	03/21/24	03/21/24	203,000,000	203,000,000	0	203,000,000	0
MIZUHO TRIPARTY	03/22/24	03/22/24	03/22/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	03/22/24	03/22/24	03/22/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	03/22/24	03/22/24	03/22/24	196,000,000	196,000,000	0	196,000,000	0
MIZUHO TRIPARTY	03/25/24	03/25/24	03/25/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	03/25/24	03/25/24	03/25/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	03/25/24	03/25/24	03/25/24	203,000,000	203,000,000	0	203,000,000	0
MIZUHO TRIPARTY	03/26/24	03/26/24	03/26/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	03/26/24	03/26/24	03/26/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	03/26/24	03/26/24	03/26/24	161,000,000	161,000,000	0	161,000,000	0
MIZUHO TRIPARTY	03/27/24	03/27/24	03/27/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	03/27/24	03/27/24	03/27/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	03/27/24	03/27/24	03/27/24	257,000,000	257,000,000	0	257,000,000	0
MIZUHO TRIPARTY	03/28/24	03/28/24	03/28/24	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	03/28/24	03/28/24	03/28/24	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	03/28/24	03/28/24	03/28/24	237,000,000	237,000,000	0	237,000,000	0
DNB BANK ASA NEW YORK	03/25/24	03/25/24	03/25/24	700,000,000	700,000,000	0	700,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	03/25/24	03/25/24	03/25/24	900,000,000	900,000,000	0	900,000,000	0
DNB BANK ASA NEW YORK	03/26/24	03/26/24	03/26/24	800,000,000	800,000,000	0	800,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	03/26/24	03/26/24	03/26/24	725,000,000	725,000,000	0	725,000,000	0
DNB BANK ASA NEW YORK	03/27/24	03/27/24	03/27/24	800,000,000	800,000,000	0	800,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	03/27/24	03/27/24	03/27/24	600,000,000	600,000,000	0	600,000,000	0
DNB BANK ASA NEW YORK	03/28/24	03/28/24	03/28/24	900,000,000	900,000,000	0	900,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	03/28/24	03/28/24	03/28/24	900,000,000	900,000,000	0	900,000,000	0
ABN AMRO BANK N.V.	03/06/24	03/06/24	03/06/24	1,400,000,000	1,400,000,000	0	1,400,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	03/06/24	03/06/24	03/06/24	1,400,000,000	1,400,000,000	0	1,400,000,000	0
RABOBANK NEW YORK	03/06/24	03/06/24	03/06/24	700,000,000	700,000,000	0	700,000,000	0
RABOBANK NEW YORK	03/07/24	03/07/24	03/07/24	700,000,000	700,000,000	0	700,000,000	0

TRADING ACTIVITY FOR MARCH 2024

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
DNB BANK ASA NEW YORK	03/01/24	03/01/24	03/01/24	1,200,000,000	1,200,000,000	0	1,200,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	03/01/24	03/01/24	03/01/24	845,000,000	845,000,000	0	845,000,000	0
DNB BANK ASA NEW YORK	03/04/24	03/04/24	03/04/24	750,000,000	750,000,000	0	750,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	03/04/24	03/04/24	03/04/24	840,000,000	840,000,000	0	840,000,000	0
DNB BANK ASA NEW YORK	03/05/24	03/05/24	03/05/24	800,000,000	800,000,000	0	800,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	03/05/24	03/05/24	03/05/24	840,000,000	840,000,000	0	840,000,000	0
DNB BANK ASA NEW YORK	03/06/24	03/06/24	03/06/24	900,000,000	900,000,000	0	900,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	03/06/24	03/06/24	03/06/24	840,000,000	840,000,000	0	840,000,000	0
RABOBANK NEW YORK	03/13/24	03/13/24	03/13/24	700,000,000	700,000,000	0	700,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	03/13/24	03/13/24	03/13/24	1,400,000,000	1,400,000,000	0	1,400,000,000	0
ABN AMRO BANK N.V.	03/13/24	03/13/24	03/13/24	1,400,000,000	1,400,000,000	0	1,400,000,000	0
DNB BANK ASA NEW YORK	03/07/24	03/07/24	03/07/24	800,000,000	800,000,000	0	800,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	03/07/24	03/07/24	03/07/24	840,000,000	840,000,000	0	840,000,000	0
RABOBANK NEW YORK	03/14/24	03/14/24	03/14/24	700,000,000	700,000,000	0	700,000,000	0
DNB BANK ASA NEW YORK	03/08/24	03/08/24	03/08/24	900,000,000	900,000,000	0	900,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	03/08/24	03/08/24	03/08/24	840,000,000	840,000,000	0	840,000,000	0
DNB BANK ASA NEW YORK	03/11/24	03/11/24	03/11/24	1,000,000,000	1,000,000,000	0	1,000,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	03/11/24	03/11/24	03/11/24	835,000,000	835,000,000	0	835,000,000	0
DNB BANK ASA NEW YORK	03/12/24	03/12/24	03/12/24	900,000,000	900,000,000	0	900,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	03/12/24	03/12/24	03/12/24	945,000,000	945,000,000	0	945,000,000	0
DNB BANK ASA NEW YORK	03/13/24	03/13/24	03/13/24	900,000,000	900,000,000	0	900,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	03/13/24	03/13/24	03/13/24	960,000,000	960,000,000	0	960,000,000	0
RABOBANK NEW YORK	03/20/24	03/20/24	03/20/24	695,000,000	695,000,000	0	695,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	03/20/24	03/20/24	03/20/24	1,395,000,000	1,395,000,000	0	1,395,000,000	0
ABN AMRO BANK N.V.	03/20/24	03/20/24	03/20/24	1,395,000,000	1,395,000,000	0	1,395,000,000	0
DNB BANK ASA NEW YORK	03/14/24	03/14/24	03/14/24	700,000,000	700,000,000	0	700,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	03/14/24	03/14/24	03/14/24	100,000,000	100,000,000	0	100,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	03/14/24	03/14/24	03/14/24	800,000,000	800,000,000	0	800,000,000	0
RABOBANK NEW YORK	03/21/24	03/21/24	03/21/24	700,000,000	700,000,000	0	700,000,000	0
DNB BANK ASA NEW YORK	03/15/24	03/15/24	03/15/24	800,000,000	800,000,000	0	800,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	03/15/24	03/15/24	03/15/24	100,000,000	100,000,000	0	100,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	03/15/24	03/15/24	03/15/24	800,000,000	800,000,000	0	800,000,000	0
DNB BANK ASA NEW YORK	03/18/24	03/18/24	03/18/24	800,000,000	800,000,000	0	800,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	03/18/24	03/18/24	03/18/24	125,000,000	125,000,000	0	125,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	03/18/24	03/18/24	03/18/24	775,000,000	775,000,000	0	775,000,000	0
DNB BANK ASA NEW YORK	03/19/24	03/19/24	03/19/24	700,000,000	700,000,000	0	700,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	03/19/24	03/19/24	03/19/24	900,000,000	900,000,000	0	900,000,000	0
DNB BANK ASA NEW YORK	03/20/24	03/20/24	03/20/24	900,000,000	900,000,000	0	900,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	03/20/24	03/20/24	03/20/24	900,000,000	900,000,000	0	900,000,000	0
ABN AMRO BANK N.V.	03/27/24	03/27/24	03/27/24	1,390,000,000	1,390,000,000	0	1,390,000,000	0
RABOBANK NEW YORK	03/27/24	03/27/24	03/27/24	690,000,000	690,000,000	0	690,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	03/27/24	03/27/24	03/27/24	1,390,000,000	1,390,000,000	0	1,390,000,000	0
DNB BANK ASA NEW YORK	03/21/24	03/21/24	03/21/24	750,000,000	750,000,000	0	750,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	03/21/24	03/21/24	03/21/24	850,000,000	850,000,000	0	850,000,000	0
RABOBANK NEW YORK	03/28/24	03/28/24	03/28/24	695,000,000	695,000,000	0	695,000,000	0
DNB BANK ASA NEW YORK	03/22/24	03/22/24	03/22/24	800,000,000	800,000,000	0	800,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	03/22/24	03/22/24	03/22/24	900,000,000	900,000,000	0	900,000,000	0
Total Maturities				92,665,992,000	92,665,992,000	0	92,665,992,000	0
Paydowns								
EFF 2023-3 A I	10/21/24	03/20/24	03/20/24	1,182,021	1,182,021	0	1,182,021	0
EFF 2024-1 A I	02/20/25	03/20/24	03/20/24	2,603,567	2,603,567	0	2,603,567	0
GALC 2024-1 A I	02/18/25	03/15/24	03/15/24	4,245,829	4,245,829	0	4,245,829	0
TLOT 2024-A A I	02/20/25	03/20/24	03/20/24	9,039,014	9,039,014	0	9,039,014	0
Total Paydowns				17,070,432	17,070,432	0	17,070,432	0
Sells								
DREYFUS GOVT CASH MGMT FUND	02/01/27	03/01/24	03/01/24	3,189,433	3,189,433	0	3,189,433	0
DREYFUS GOVT CASH MGMT FUND	02/01/27	03/05/24	03/05/24	653,298	653,298	0	653,298	0
DREYFUS GOVT CASH MGMT FUND	02/01/27	03/06/24	03/06/24	3,217,966	3,217,966	0	3,217,966	0
DREYFUS GOVT CASH MGMT FUND	02/01/27	03/08/24	03/08/24	78,481,087	78,481,087	0	78,481,087	0
DREYFUS GOVT CASH MGMT FUND	02/01/27	03/12/24	03/12/24	3,385,094	3,385,094	0	3,385,094	0
DREYFUS GOVT CASH MGMT FUND	02/01/27	03/13/24	03/13/24	2,599,439	2,599,439	0	2,599,439	0
DREYFUS GOVT CASH MGMT FUND	02/01/27	03/18/24	03/18/24	2,837,560	2,837,560	0	2,837,560	0
DREYFUS GOVT CASH MGMT FUND	02/01/27	03/19/24	03/19/24	2,219,374	2,219,374	0	2,219,374	0
DREYFUS GOVT CASH MGMT FUND	02/01/27	03/20/24	03/20/24	2,700,098	2,700,098	0	2,700,098	0
DREYFUS GOVT CASH MGMT FUND	02/01/27	03/26/24	03/26/24	830,513	830,513	0	830,513	0
DREYFUS GOVT CASH MGMT FUND	02/01/27	03/27/24	03/27/24	3,082,813	3,082,813	0	3,082,813	0
Total Sells				103,196,676	103,196,676	0	103,196,676	0



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

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