



## **MONTHLY SUMMARY REPORT**

**State Board of Administration of Florida**

**December 31 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 December 31, 2023, through December 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 December 31, 2024)

Total Participants

**815**

Florida PRIME™

Total Participant Balance  
**\$32,619,225,628**

Total Number of Accounts  
**1,506**

**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

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### A gorgeous vista greets cash managers in 2025

- After a year of ever-changing clouds, monetary policy looks clearer in 2025. The Federal Reserve seems to finally have realized it miscalculated in September by slashing rates. Inflation had already plateaued and the labor market was weakening, but hardly weak. Faced with a strong economy, officials have wised up to the reality that policy must be restrictive for longer and now project just two quarter-point cuts this year. In retrospect, it's odd that Chair Jerome Powell eagerly supported the easing campaign, as he consistently says he wants to avoid the Fed's mistake of easing too early in the 1970s. He has to be careful. Losing favor with Trump has nothing on losing credibility with investors or his colleagues—the latter hinted at with recent Federal Open Market Committee dissents. But if this newly cautious Fed makes good on its revised projections, the slower pace is great news for liquidity products, as it could mean yields will be even more attractive.

- It's problematic enough that inflation has been persistent. If it starts to meaningfully rise, look out. But that's the danger of some of the policies Trump has promised to enact. While the post-Covid economy has not followed textbooks, a potential combination of more federal tax cuts, expanded government expenditures, additional tariffs and significant deportations could increase price pressures. While that might not be felt in 2025, the Fed might try to counter fiscal policy by further slowing the pace of cuts. The potential impact on liquidity products? See the previous paragraph's last sentence above, with an emphasis on "even more."

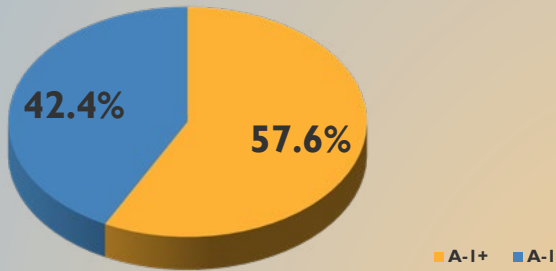
- Trump's desire to reduce regulations is sure to be disruptive, but might lead to calm at the SEC—and less market interference. The majority of the five commissioners will flip Republican, and the new administration has a pro-business agenda. The private sector is going to have more input, too. Outgoing Chair Gary Gensler had an adversarial relationship with financial institutions and issued many rules, some we feel were unnecessary, without proper dialogue with market participants. A healthy dynamic between the agency and markets should emerge if Trump's nominee, Paul Atkins, is confirmed. Expect more sensible regulations and attempts to rollback some onerous ones implemented under Gensler.

The inflow season from tax receipts continued in December, with Pool assets under management increasing by \$700 million to reach an all-time high of \$32.6 billion. The gross yield of the portfolio declined by 19 basis points due to the Fed's rate cuts in December, ending at 4.66%. Its Weighted Average Maturity (WAM) remained at 47 days, but its Weighted Average Life (WAL) was shorter by 11 days to reach 56 days. While most of the securities purchased in December were short-term, the Pool's manager found value out the yield curve in fixed-rate commercial paper.

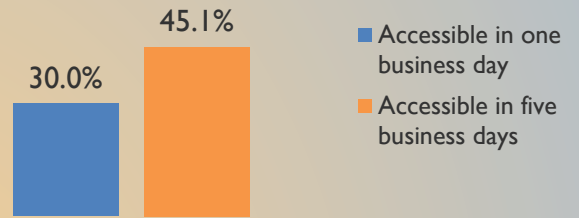
At the end of the month, yields on 1-, 3-, 6- and 12-month U.S. Treasuries were 4.61%, 4.49%, 4.43% and 4.28%, respectively.

# PORTFOLIO COMPOSITION FOR DECEMBER 31 2024

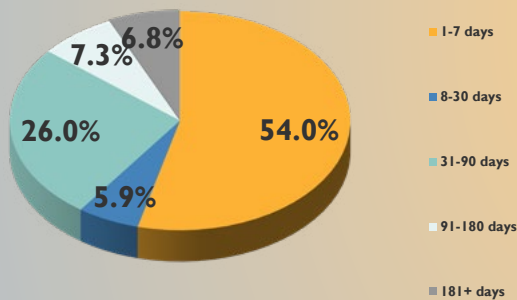
## CREDIT QUALITY COMPOSITION



## HIGHLY LIQUID HOLDINGS-11/26



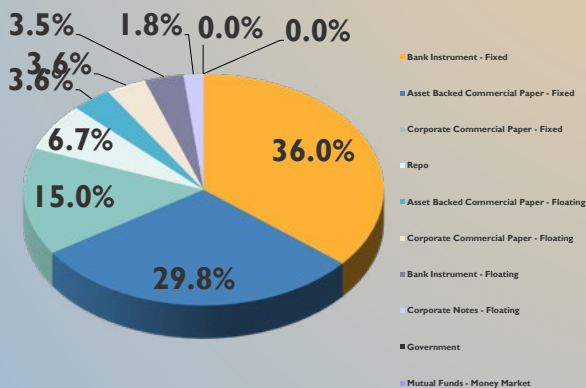
## EFFECTIVE MATURITY SCHEDULE



## TOP HOLDINGS & AVG. MATURITY

1. Cooperatieve Rabobank UA	5.0%
2. Mizuho Financial Group, Inc.	5.0%
3. Nordea Bank Abp	4.9%
4. Australia & New Zealand Banking Group Ltd.	4.9%
5. Credit Agricole Group	4.9%
6. ABN Amro Bank NV	4.6%
7. Bank of Montreal	4.1%
8. Canadian Imperial Bank of Commerce	4.1%
9. Toronto Dominion Bank	4.0%
10. National Bank of Canada	3.6%

## PORTFOLIO COMPOSITION



<b>SEC Weighted Average Maturity (WAM)</b>	47 Days
<b>Weighted Average Life (Spread WAL)</b>	56 Days

Percentages based on total value of investments

## FUND PERFORMANCE THROUGH DECEMBER 2024

Florida PRIME Performance Data			
	Annualized Net Participant Yield <sup>1</sup>	Net-of-Fee Benchmark <sup>2</sup>	Above (Below) Benchmark
One Month	4.80%	4.51%	0.29%
Three Months	4.98%	4.72%	0.26%
One Year	5.47%	5.17%	0.30%
Three Years	4.20%	3.86%	0.35%
Five Years	2.68%	2.43%	0.25%
Ten Years	2.01%	1.75%	0.26%
Since 1/96	2.59%	2.37%	0.23%

**Note:** Net asset value at month end: \$32,622.8 million, which includes investments at market value, plus all cash, accrued interest receivable and payables.

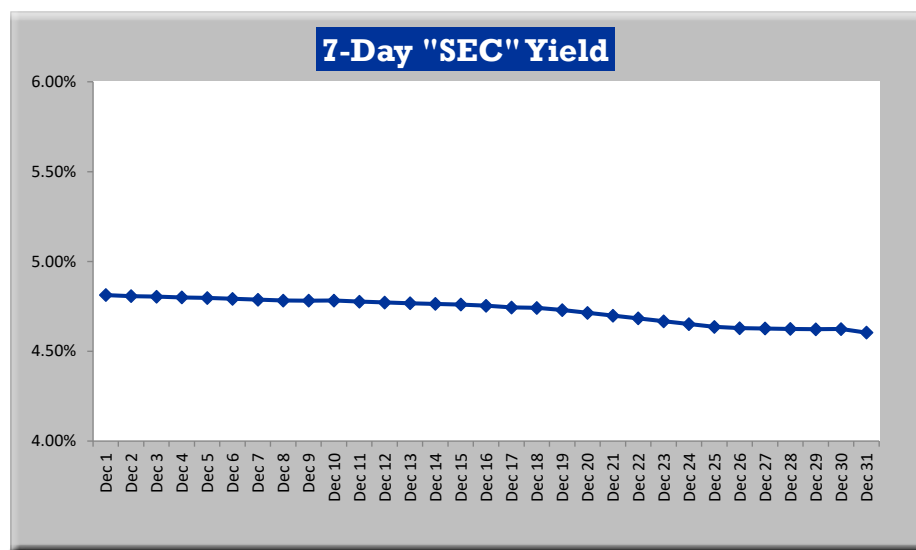
<sup>1</sup>Net of fees. Participant yield is calculated on a 365-day basis and includes adjustments for expenses and other accounting items to reflect realized earnings by participants.

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

### ABOUT ANNUALIZED YIELDS:

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

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



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

## PRIME ACCOUNT SUMMARY FOR DECEMBER 2024

Summary of Cash Flows		
Opening Balance (12/01/24)	\$	25,473,727,790
Participant Deposits		11,902,448,242
Gross Earnings		122,696,411
Participant Withdrawals		(4,878,803,330)
Fees		(843,485)
Closing Balance (12/31/24)	\$	32,619,225,628
<b>Net Change over Month</b>	<b>\$</b>	<b>7,145,497,838</b>

Detailed Fee Disclosure			
December		Amount	Basis Point Equivalent*
SBA Client Service, Account Mgt. & Fiduciary Oversight Fee	\$	259,209.59	1.07
Federated Investment Management Fee		553,900.52	2.29
BNY Mellon Custodial Fee**		11,455.52	0.05
Bank of America Transfer Agent Fee		9,611.47	0.04
S&P Rating Maintenance Fee		4,234.97	0.02
Audit/External Review Fees		5,072.83	0.02
<b>Total Fees</b>	<b>\$</b>	<b>843,484.90</b>	<b>3.48</b>

\*The basis point equivalent is an annualized rate based on the dollar amount of fees charged for the month times 12, divided by an average of the fund's beginning and ending total value (amortized cost) for the month which was \$29,046,476,709.

\*\*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 DECEMBER 29, 2024

Security Name	Security Classification	Cpn	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
1320 W Jefferson LLC, Sep 01, 2060	VARIABLE RATE DEMAND NOTE	4.45	9/1/2060	1/2/2025	5,500,000	4.51	\$5,500,000	\$5,500,000	\$0
ABN Amro Bank NV, Amsterdam TD	TIME DEPOSIT	4.33	1/2/2025		1,500,000,000	4.40	\$1,500,000,000	\$1,500,000,000	\$0
AJC Capital, LLC, Jan 01, 2042	VARIABLE RATE DEMAND NOTE	4.45	1/1/2042	1/2/2025	5,530,000	4.45	\$5,530,000	\$5,530,000	\$0
Albion Capital LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/28/2025		68,796,000	4.66	\$68,552,004	\$68,557,509	\$5,506
Albion Capital LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/28/2025		108,165,000	4.79	\$107,340,693	\$107,370,947	\$30,254
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/2/2025		170,000,000	4.41	\$169,959,011	\$169,958,836	-\$175
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/3/2025		335,000,000	4.51	\$334,876,329	\$334,878,204	\$1,875
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/6/2025		100,000,000	4.43	\$99,927,500	\$99,927,071	-\$429
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/6/2025		50,000,000	4.89	\$49,960,500	\$49,963,536	\$3,036
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/9/2025		100,000,000	4.75	\$99,883,750	\$99,890,350	\$6,600
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/9/2025		30,000,000	4.75	\$29,965,125	\$29,967,105	\$1,980
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/9/2025		30,000,000	4.82	\$29,964,750	\$29,967,105	\$2,355
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/9/2025		25,000,000	4.89	\$24,970,375	\$24,972,588	\$2,213
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/18/2025		100,000,000	5.09	\$99,335,778	\$99,392,581	\$56,803
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/19/2025		65,000,000	4.76	\$64,582,014	\$64,597,060	\$15,047
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/21/2025		85,000,000	4.77	\$84,430,311	\$84,451,838	\$21,527
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/10/2025		100,000,000	4.67	\$99,129,833	\$99,140,950	\$11,117
Anglesea Funding LLC, Mar 14, 2025	COMMERCIAL PAPER ASSET BACKED CALLABLE	4.56	3/14/2025	1/1/2025	145,000,000	4.62	\$145,000,000	\$145,022,188	\$22,188
Archer I LLC, Jun 01, 2060	VARIABLE RATE DEMAND NOTE	4.45	6/1/2060	1/2/2025	18,000,000	4.51	\$18,000,000	\$18,000,000	\$0
Ascension Health Alliance Senior Credit Group CP	COMMERCIAL PAPER		1/14/2025		10,000,000	4.88	\$9,981,528	\$9,980,869	-\$659
Ascension Health Alliance Senior Credit Group CP	COMMERCIAL PAPER		1/28/2025		40,000,000	4.89	\$39,852,222	\$39,849,352	-\$2,870
Atlantic Asset Securitization LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/10/2025		10,000,000	4.88	\$9,986,833	\$9,987,808	\$975
Atlantic Asset Securitization LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/11/2025		100,000,000	4.67	\$99,117,222	\$99,083,444	-\$33,778
Atlantic Asset Securitization LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/11/2025		100,000,000	4.67	\$99,117,222	\$99,045,778	-\$71,444
Atlantic Asset Securitization LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/14/2025		100,000,000	4.67	\$99,079,389	\$99,121,111	\$41,722
Atlantic Asset Securitization LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/17/2025		100,000,000	4.67	\$99,041,556	\$99,121,111	\$79,555
Atlantic Asset Securitization LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/19/2025		50,000,000	4.66	\$49,509,250	\$49,510,334	\$1,084
Atlantic Asset Securitization LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/19/2025		50,000,000	4.66	\$49,509,250	\$49,510,334	\$1,083
Australia & New Zealand Banking Group, Melbourne TD	TIME DEPOSIT	4.33	1/2/2025		1,600,000,000	4.40	\$1,600,000,000	\$1,600,000,000	\$0
BPCE SA CP4-2	COMMERCIAL PAPER - 4-2		3/3/2025		100,000,000	4.74	\$99,207,778	\$99,238,548	\$30,770
BPCE SA CP4-2	COMMERCIAL PAPER - 4-2		3/13/2025		250,000,000	4.75	\$247,695,000	\$247,786,000	\$91,000
BPCE SA CP4-2	COMMERCIAL PAPER - 4-2		3/20/2025		300,000,000	4.64	\$297,030,917	\$297,081,828	\$50,911
BWF Forge TL Properties Owner LLC, May 01, 2059	VARIABLE RATE DEMAND NOTE	4.45	5/1/2059	1/2/2025	28,500,000	4.45	\$28,500,000	\$28,500,000	\$0
Bank of America N.A. CD	CERTIFICATE OF DEPOSIT	5.18	1/24/2025		114,000,000	5.20	\$114,000,000	\$114,041,888	\$41,888
Bank of America N.A. CD	CERTIFICATE OF DEPOSIT	5.22	2/5/2025		95,000,000	5.24	\$95,000,000	\$95,056,852	\$56,852
Bank of America N.A. CD	CERTIFICATE OF DEPOSIT	5.20	2/10/2025		50,000,000	5.22	\$50,000,000	\$50,032,610	\$32,610
Bank of America N.A. CD	CERTIFICATE OF DEPOSIT	5.48	5/9/2025		42,000,000	5.50	\$42,000,000	\$42,128,846	\$128,846
Bank of America N.A. CD	CERTIFICATE OF DEPOSIT	5.53	5/28/2025		95,000,000	5.55	\$95,000,000	\$95,339,301	\$339,301
Bank of America N.A. Triparty Repo Overnight Fixed	REPO TRIPARTY OVERNIGHT FIXED	4.46	1/2/2025		1,577,000,000	4.52	\$1,577,000,000	\$1,577,000,000	\$0
Bank of America N.A., Jul 31, 2025	VARIABLE RATE CERTIFICATE OF DEPOSIT	4.81	7/31/2025	1/1/2025	100,000,000	4.88	\$100,000,000	\$100,064,038	\$64,038
Bank of Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	5.50	6/10/2025		100,000,000	5.52	\$100,000,000	\$100,393,701	\$393,701
Bank of Montreal CP4-2	COMMERCIAL PAPER - 4-2		1/27/2025		35,000,000	5.15	\$34,871,900	\$34,885,165	\$13,265
Bank of Montreal CP4-2	COMMERCIAL PAPER - 4-2		5/2/2025		105,000,000	5.56	\$103,131,875	\$103,443,110	\$311,235
Bank of Montreal CP4-2	COMMERCIAL PAPER - 4-2		5/8/2025		25,000,000	5.52	\$24,536,889	\$24,610,993	\$74,104
Bank of Montreal CP4-2	COMMERCIAL PAPER - 4-2		6/24/2025		150,000,000	5.45	\$146,244,792	\$146,812,326	\$567,534

See notes at end of table.



# INVENTORY OF HOLDINGS FOR DECEMBER 29, 2024

Security Name	Security Classification	Cpn	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
Bank of Montreal, Jan 06, 2025	VARIABLE RATE CERTIFICATE OF DEPOSIT	4.88	1/6/2025	1/1/2025	165,000,000	4.95	\$165,000,000	\$165,011,550	\$11,550
Bank of Montreal, Jan 06, 2025	VARIABLE RATE CERTIFICATE OF DEPOSIT	4.75	1/6/2025	1/1/2025	135,000,000	4.82	\$135,000,000	\$135,006,514	\$6,514
Bank of Montreal, Jan 06, 2025	VARIABLE RATE COMMERCIAL PAPER - 4-2	4.75	1/6/2025	1/1/2025	175,000,000	4.82	\$175,000,000	\$175,008,500	\$8,500
Bank of Montreal, Mar 07, 2025	VARIABLE RATE COMMERCIAL PAPER - 4-2	4.67	3/7/2025	1/1/2025	100,000,000	4.73	\$100,000,000	\$100,024,884	\$24,884
Bank of Montreal, Mar 12, 2025	VARIABLE RATE COMMERCIAL PAPER - 4-2	4.67	3/12/2025	1/1/2025	200,000,000	4.73	\$200,000,000	\$200,051,402	\$51,402
Bank of Nova Scotia, Toronto CP4-2	COMMERCIAL PAPER - 4-2		12/3/2025		100,000,000	4.57	\$95,927,917	\$95,959,744	\$31,827
Bank of Nova Scotia, Toronto, Jan 03, 2025	VARIABLE RATE CERTIFICATE OF DEPOSIT	4.75	1/3/2025	1/1/2025	170,000,000	4.82	\$170,000,000	\$170,003,885	\$3,885
Barton Capital S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/2/2025		150,000,000	4.42	\$149,963,750	\$149,963,679	-\$71
Barton Capital S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/6/2025		100,000,000	4.74	\$99,922,667	\$99,927,071	\$4,404
Barton Capital S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/14/2025		50,000,000	4.63	\$49,717,500	\$49,720,000	\$2,500
Bedford Row Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/13/2025		100,000,000	4.68	\$99,834,611	\$99,841,544	\$6,933
Bedford Row Funding Corp., Jan 08, 2025	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	4.60	1/8/2025	1/1/2025	50,000,000	4.66	\$50,000,000	\$50,001,306	\$1,306
Bedford Row Funding Corp., Jan 16, 2025	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	4.60	1/16/2025	1/1/2025	75,000,000	4.66	\$75,000,000	\$75,004,481	\$4,481
Bennington Stark Capital Co., LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/3/2025		202,000,000	4.45	\$201,926,438	\$201,926,799	\$361
Bennington Stark Capital Co., LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/17/2025		95,000,000	4.73	\$94,792,293	\$94,801,251	\$8,957
BofA Securities, Inc. CP4-2	COMMERCIAL PAPER - 4-2		4/2/2025		100,000,000	4.58	\$98,875,556	\$98,847,785	-\$27,771
BofA Securities, Inc. CP4-2	COMMERCIAL PAPER - 4-2		4/4/2025		15,000,000	4.66	\$14,824,533	\$14,823,463	-\$1,071
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	4.17	10/1/2025		256,000,000	4.20	\$256,000,000	\$255,322,870	-\$677,130
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	4.46	10/8/2025		150,000,000	4.48	\$150,000,000	\$149,917,931	-\$82,070
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	4.57	12/4/2025		200,000,000	4.59	\$200,000,000	\$200,069,186	\$69,186
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	5.53	4/10/2025		150,000,000	5.55	\$150,000,000	\$150,393,129	\$393,129
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	5.55	4/17/2025		15,000,000	5.57	\$15,000,000	\$15,043,197	\$43,197
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	5.50	5/23/2025		100,000,000	5.52	\$100,000,000	\$100,353,227	\$353,227
Canadian Imperial Bank of Commerce CP4-2	COMMERCIAL PAPER - 4-2		2/4/2025		50,000,000	5.20	\$49,760,833	\$49,786,857	\$26,023
Canadian Imperial Bank of Commerce CP4-2	COMMERCIAL PAPER - 4-2		5/22/2025		200,000,000	5.52	\$195,890,283	\$196,564,284	\$674,001
Canadian Imperial Bank of Commerce CP4-2	COMMERCIAL PAPER - 4-2		11/12/2025		100,000,000	4.65	\$96,118,467	\$96,204,957	\$86,490
Canadian Imperial Bank of Commerce, Jan 03, 2025	VARIABLE RATE CERTIFICATE OF DEPOSIT	4.88	1/3/2025	1/1/2025	110,000,000	4.95	\$110,000,000	\$110,004,250	\$4,250
Chariot Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/6/2025		300,000,000	4.75	\$299,767,500	\$299,781,213	\$13,713
Chariot Funding LLC, Jun 04, 2025	COMMERCIAL PAPER ASSET BACKED CALLABLE	4.76	6/4/2025	1/1/2025	135,000,000	4.83	\$135,000,000	\$135,016,417	\$16,417
Chariot Funding LLC, Jun 09, 2025	COMMERCIAL PAPER ASSET BACKED CALLABLE		6/9/2025		75,000,000	4.73	\$73,483,333	\$73,274,792	-\$208,542
Chariot Funding LLC, Jun 16, 2025	COMMERCIAL PAPER ASSET BACKED CALLABLE		6/16/2025		146,000,000	4.73	\$142,918,386	\$142,641,594	-\$276,792
Chariot Funding LLC, Jun 17, 2025	COMMERCIAL PAPER ASSET BACKED CALLABLE	4.76	6/17/2025	1/1/2025	83,000,000	4.83	\$83,000,000	\$83,006,992	\$6,992
Chesham Finance LLC Series III CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/6/2025		550,000,000	4.43	\$549,601,250	\$549,598,891	-\$2,360
Chesham Finance LLC Series IV CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/7/2025		250,000,000	4.43	\$249,788,542	\$249,787,083	-\$1,459
Citibank N.A., New York, Jan 10, 2025	VARIABLE RATE CERTIFICATE OF DEPOSIT	4.84	1/10/2025	1/1/2025	220,000,000	4.91	\$220,000,000	\$220,018,124	\$18,124

See notes at end of table.

## INVENTORY OF HOLDINGS FOR DECEMBER 29, 2024

Security Name	Security Classification	Cpn	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
Citigroup Global Markets, Inc. CP4-2	COMMERCIAL PAPER - 4-2		8/18/2025		75,000,000	4.68	\$72,858,125	\$72,882,083	\$23,958
City Furniture, Inc., Aug 01, 2044	VARIABLE RATE DEMAND NOTE	4.33	8/1/2044	1/2/2025	76,200,000	4.33	\$76,200,000	\$76,200,000	\$0
Collateralized Commercial Paper V Co. LLC, Apr 01, 2025	COMMERCIAL PAPER ASSET BACKED CALLABLE	4.65	4/1/2025	1/1/2025	100,000,000	4.71	\$100,000,000	\$100,012,047	\$12,047
Cooperative Rabobank UA TD	TIME DEPOSIT	4.33	1/2/2025		670,000,000	4.40	\$670,000,000	\$670,000,000	\$0
Cooperative Rabobank UA TD	TIME DEPOSIT	4.33	1/6/2025		960,000,000	4.40	\$960,000,000	\$960,000,000	\$0
Credit Agricole Corporate and Investment Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	4.56	3/20/2025		180,000,000	4.64	\$180,000,000	\$180,047,815	\$47,815
Credit Agricole Corporate and Investment Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	4.33	1/2/2025		250,000,000	4.40	\$250,000,000	\$250,000,043	\$43
Credit Agricole Corporate and Investment Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	4.33	1/3/2025		350,000,000	4.40	\$350,000,000	\$350,000,189	\$189
DNB Bank ASA CP4-2	COMMERCIAL PAPER - 4-2		4/10/2025		25,000,000	4.75	\$24,682,986	\$24,699,005	\$16,019
Dino P. Kanelos Irrevocable Trust, Sep 01, 2041	VARIABLE RATE DEMAND NOTE	4.45	9/1/2041	1/2/2025	4,515,000	4.45	\$4,515,000	\$4,515,000	\$0
Dreyfus Government Cash Management Fund	OVERNIGHT MUTUAL FUND	4.33	1/2/2025		0	4.40	\$0	\$0	\$0
EDMC Group, Inc., (Series 2024-2) , Dec 01, 2054	VARIABLE RATE DEMAND NOTE	4.37	12/1/2054	1/2/2025	29,100,000	4.43	\$29,100,000	\$29,100,000	\$0
Enterprise Fleet Financing, LLC 2024-3, AI, 5.493%, 07/21/2025	ASSET BACKED NOTE	5.49	7/21/2025		6,125,542	5.49	\$6,125,542	\$6,139,102	\$13,560
Fairway Finance Co. LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/28/2025		36,600,000	4.54	\$36,213,473	\$36,202,152	-\$11,322
Fairway Finance Co. LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		5/1/2025		30,000,000	4.72	\$29,543,225	\$29,548,300	\$5,075
Falcon Asset Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/8/2025		50,000,000	4.75	\$49,948,333	\$49,951,300	\$2,967
Falcon Asset Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/17/2025		45,000,000	4.66	\$44,902,887	\$44,906,280	\$3,393
Falcon Asset Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/28/2025		50,000,000	4.83	\$49,817,222	\$49,827,178	\$9,956
Falcon Asset Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/30/2025		100,000,000	4.89	\$99,605,000	\$99,629,167	\$24,167
Falcon Asset Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/4/2025		68,000,000	4.84	\$67,689,278	\$67,705,585	\$16,307
Falcon Asset Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/6/2025		25,000,000	4.79	\$24,790,104	\$24,798,079	\$7,975
Falcon Asset Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/7/2025		203,000,000	4.79	\$201,269,425	\$201,334,927	\$65,502
Falcon Asset Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/19/2025		75,000,000	4.58	\$74,275,250	\$74,271,675	-\$3,575
Glencove Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/13/2025		60,000,000	4.70	\$59,900,333	\$59,904,710	\$4,376
Glencove Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/28/2025		100,000,000	4.61	\$99,649,222	\$99,654,356	\$5,134
Gotham Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/27/2025		120,000,000	4.84	\$119,577,000	\$119,600,310	\$23,310
Gotham Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/7/2025		140,000,000	4.77	\$138,811,633	\$138,851,674	\$40,040
Gotham Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/26/2025		75,000,000	4.57	\$74,211,979	\$74,205,486	-\$6,493
Gotham Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/8/2025		130,000,000	4.62	\$128,411,039	\$128,412,926	\$1,887
Great Bear Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/6/2025		75,000,000	4.75	\$74,941,875	\$74,945,822	\$3,947
Great Bear Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/7/2025		125,000,000	4.75	\$124,886,979	\$124,894,758	\$7,778
HSBC Securities (USA), Inc. Repo Tri Party Overnight Fixed	REPO TRIPARTY OVERNIGHT FIXED	4.46	1/2/2025		100,000,000	4.52	\$100,000,000	\$100,000,000	\$0
HW Hellman Building, LP, Mar 01, 2062	VARIABLE RATE DEMAND NOTE	4.45	3/1/2062	1/2/2025	50,000,000	4.45	\$50,000,000	\$50,000,000	\$0
Jupiter Securitization Co. LLC, Jul 08, 2025	COMMERCIAL PAPER ASSET BACKED CALLABLE	4.78	7/8/2025	1/1/2025	75,000,000	4.85	\$75,000,000	\$74,999,555	-\$446
Jupiter Securitization Co. LLC, Jun 04, 2025	COMMERCIAL PAPER ASSET BACKED CALLABLE	4.76	6/4/2025	1/1/2025	55,000,000	4.83	\$55,000,000	\$55,001,712	\$1,712
Jupiter Securitization Co. LLC, Jun 11, 2025	COMMERCIAL PAPER ASSET BACKED CALLABLE		6/11/2025		100,000,000	4.73	\$97,952,500	\$97,699,720	-\$252,780
Jupiter Securitization Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/10/2025		100,000,000	4.70	\$99,872,222	\$99,878,083	\$5,861
Jupiter Securitization Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/4/2025		140,000,000	4.84	\$139,360,278	\$139,393,852	\$33,574
Jupiter Securitization Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/7/2025		74,000,000	4.79	\$73,369,150	\$73,393,028	\$23,878
LMA-Americas LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/15/2025		10,000,000	4.69	\$9,980,833	\$9,981,608	\$775
LMA-Americas LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/15/2025		50,000,000	4.75	\$49,903,125	\$49,908,042	\$4,917
LMA-Americas LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/16/2025		50,000,000	4.75	\$49,896,667	\$49,901,841	\$5,174
LMA-Americas LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/17/2025		25,900,000	4.87	\$25,842,149	\$25,845,937	\$3,787
LMA-Americas LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/28/2025		58,400,000	4.68	\$58,191,966	\$58,197,336	\$5,370
LMA-Americas LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/30/2025		50,000,000	4.84	\$49,804,167	\$49,813,750	\$9,583

See notes at end of table.

# INVENTORY OF HOLDINGS FOR DECEMBER 29, 2024

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LMA-Americas LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/4/2025		30,500,000	4.83	\$30,360,928	\$30,367,353	\$6,425
LMA-Americas LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/11/2025		50,000,000	4.69	\$49,732,833	\$49,738,784	\$5,950
LMA-Americas LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/5/2025		100,000,000	4.76	\$99,176,889	\$99,204,859	\$27,970
LMA-Americas LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/6/2025		64,400,000	4.76	\$63,861,634	\$63,879,851	\$18,217
LMA-Americas LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/7/2025		50,000,000	4.76	\$49,575,583	\$49,589,884	\$14,300
LMA-Americas LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/13/2025		60,000,000	4.68	\$59,454,000	\$59,462,640	\$8,640
LMA-Americas LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/14/2025		30,950,000	4.68	\$30,664,443	\$30,668,920	\$4,477
LMA-Americas LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/21/2025		50,000,000	4.68	\$49,494,444	\$49,501,852	\$7,408
La Fayette Asset Securitization LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/14/2025		50,000,000	4.67	\$49,539,694	\$49,545,913	\$6,219
La Fayette Asset Securitization LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/18/2025		50,000,000	4.67	\$49,514,472	\$49,520,747	\$6,274
La Fayette Asset Securitization LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/18/2025		25,000,000	4.67	\$24,757,236	\$24,760,373	\$3,137
Longship Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/3/2025		49,000,000	4.43	\$48,982,238	\$48,982,261	\$24
Longship Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/31/2025		130,000,000	4.78	\$129,478,339	\$129,506,251	\$27,912
Longship Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/10/2025		100,000,000	4.81	\$99,468,139	\$99,496,915	\$28,776
Longship Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/14/2025		200,000,000	4.79	\$198,837,500	\$198,895,000	\$57,500
Longship Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/6/2025		83,000,000	4.58	\$82,330,121	\$82,335,116	\$4,995
MUFG Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	4.75	1/29/2025		100,000,000	4.83	\$100,000,000	\$100,031,695	\$31,695
MUFG Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	4.35	1/7/2025		150,000,000	4.42	\$150,000,000	\$149,999,111	-\$890
Matchpoint Finance plc CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/2/2025		250,000,000	4.41	\$249,939,722	\$249,939,465	-\$257
Matchpoint Finance plc CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/2/2025		312,000,000	4.42	\$311,924,600	\$311,924,452	-\$148
Matchpoint Finance plc CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/13/2025		100,000,000	4.72	\$99,833,167	\$99,841,183	\$8,016
Mizuho Bank Ltd. CP4-2	COMMERCIAL PAPER - 4-2		4/10/2025		100,000,000	4.61	\$98,755,556	\$98,771,667	\$16,111
Mizuho Bank Ltd., Canada Branch TD	TIME DEPOSIT	4.34	1/2/2025		1,500,000,000	4.41	\$1,500,000,000	\$1,500,000,000	\$0
Mizuho Securities USA, Inc. - REPO TRIPARTY OVERNIGHT FIXED	REPO TRIPARTY OVERNIGHT FIXED	4.46	1/2/2025		500,000,000	4.52	\$500,000,000	\$500,000,000	\$0
NRW.Bank CP4-2	COMMERCIAL PAPER - 4-2		4/25/2025		200,000,000	4.43	\$197,281,528	\$197,225,092	-\$56,436
National Australia Bank Ltd., Melbourne CP4-2	COMMERCIAL PAPER - 4-2		2/10/2025		50,000,000	5.16	\$49,721,542	\$49,749,540	\$27,998
National Bank of Canada, Montreal CP4-2	COMMERCIAL PAPER - 4-2		1/22/2025		30,000,000	5.10	\$29,911,450	\$29,919,892	\$8,442
National Bank of Canada, Montreal CP4-2	COMMERCIAL PAPER - 4-2		1/27/2025		120,000,000	5.10	\$119,565,300	\$119,605,590	\$40,290
National Bank of Canada, Montreal CP4-2	COMMERCIAL PAPER - 4-2		1/31/2025		115,000,000	5.08	\$114,523,676	\$114,565,202	\$41,526
National Bank of Canada, Montreal CP4-2	COMMERCIAL PAPER - 4-2		2/5/2025		65,000,000	5.19	\$64,680,850	\$64,714,390	\$33,540
National Bank of Canada, Montreal CP4-2	COMMERCIAL PAPER - 4-2		3/18/2025		150,000,000	5.41	\$148,360,542	\$148,572,399	\$211,857
National Bank of Canada, Montreal CP4-2	COMMERCIAL PAPER - 4-2		5/28/2025		90,000,000	5.56	\$88,057,500	\$88,356,707	\$299,207
National Bank of Canada, Montreal CP4-2	COMMERCIAL PAPER - 4-2		10/31/2025		50,000,000	4.57	\$48,163,333	\$48,149,372	-\$13,961
National Bank of Canada, Montreal CP4-2	COMMERCIAL PAPER - 4-2		2/3/2025		90,000,000	5.19	\$89,582,650	\$89,626,623	\$43,973
National Bank of Canada, Montreal, Jan 16, 2025	VARIABLE RATE COMMERCIAL PAPER - 4-2	4.74	1/16/2025	1/1/2025	200,000,000	4.81	\$200,000,000	\$200,025,432	\$25,432
National Bank of Canada, Montreal, Jan 17, 2025	VARIABLE RATE COMMERCIAL PAPER - 4-2	4.74	1/17/2025	1/1/2025	100,000,000	4.81	\$100,000,000	\$100,013,610	\$13,610
National Bank of Canada, Montreal, Mar 13, 2025	VARIABLE RATE COMMERCIAL PAPER - 4-2	4.67	3/13/2025	1/1/2025	160,000,000	4.73	\$160,000,000	\$160,051,925	\$51,925
Nationwide Building Society CP4-2	COMMERCIAL PAPER - 4-2		1/3/2025		26,800,000	4.64	\$26,789,838	\$26,790,320	\$482
Nordea Bank Abp TD	TIME DEPOSIT	4.33	1/2/2025		1,050,000,000	4.40	\$1,050,000,000	\$1,050,000,000	\$0
Old Line Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/25/2025		25,000,000	4.21	\$24,251,833	\$24,186,570	-\$65,263
Old Line Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		10/20/2025		75,000,000	4.54	\$72,363,000	\$72,321,248	-\$41,753
Old Line Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		10/28/2025		50,000,000	4.53	\$48,198,181	\$48,163,162	-\$35,019
Old Line Funding, LLC, Apr 21, 2025	COMMERCIAL PAPER ASSET BACKED CALLABLE	4.75	4/21/2025	1/1/2025	50,000,000	4.82	\$50,000,000	\$50,005,206	\$5,206
Old Line Funding, LLC, Apr 28, 2025	COMMERCIAL PAPER ASSET BACKED CALLABLE	4.75	4/28/2025	1/1/2025	100,000,000	4.82	\$100,000,000	\$99,997,478	-\$2,522
Old Line Funding, LLC, Mar 05, 2025	COMMERCIAL PAPER ASSET BACKED CALLABLE	4.71	3/5/2025	1/1/2025	90,000,000	4.78	\$90,000,000	\$90,025,028	\$25,028
Old Line Funding, LLC, May 01, 2025	COMMERCIAL PAPER ASSET BACKED CALLABLE	4.70	5/1/2025	1/1/2025	75,000,000	4.77	\$75,000,000	\$75,009,489	\$9,489

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Security Name	Security Classification	Cpn	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
Overbaugh Family (2016) Survivorship Trust, Apr 01, 2042	VARIABLE RATE DEMAND NOTE	4.45	4/1/2042	1/2/2025	7,015,000	4.45	\$7,015,000	\$7,015,000	\$0
Paradelle Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/21/2025		60,000,000	5.13	\$59,573,600	\$59,611,329	\$37,729
Paradelle Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		10/30/2025		20,000,000	4.56	\$19,269,433	\$19,259,115	-\$10,319
Pennsylvania State Higher Education Assistance Agency, (Taxable Series A), 06/01/2054	MUNICIPAL VARIABLE RATE DEMAND NOTE	4.35	6/1/2054	1/2/2025	35,390,000	4.35	\$35,390,000	\$35,390,000	\$0
Podium Funding Trust CPABS3A3	COMMERCIAL PAPER - ABS 3A3		6/3/2025		75,000,000	4.72	\$73,543,417	\$73,578,281	\$34,864
Podium Funding Trust CPABS3A3	COMMERCIAL PAPER - ABS 3A3		6/12/2025		27,000,000	4.66	\$26,452,320	\$26,457,903	\$5,583
Podium Funding Trust CPABS3A3	COMMERCIAL PAPER - ABS 3A3		8/29/2025		50,000,000	4.67	\$48,507,139	\$48,523,987	\$16,848
Ridgefield Funding Company, LLC Series A CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/17/2025		200,000,000	4.68	\$198,078,889	\$198,103,660	\$24,771
Ridgefield Funding Company, LLC Series A CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/21/2025		150,000,000	4.62	\$148,500,000	\$148,501,112	\$1,112
Royal Bank of Canada CP4-2	COMMERCIAL PAPER - 4-2		10/9/2025		150,000,000	4.54	\$144,924,000	\$144,957,371	\$33,371
Royal Bank of Canada CP4-2	COMMERCIAL PAPER - 4-2		11/6/2025		100,000,000	4.57	\$96,254,167	\$95,601,666	-\$652,501
Royal Bank of Canada CP4-2	COMMERCIAL PAPER - 4-2		12/11/2025		200,000,000	4.58	\$191,885,556	\$191,207,332	-\$678,224
Royal Bank of Canada, Jul 09, 2025	VARIABLE RATE COMMERCIAL PAPER - 4-2	4.72	7/9/2025	1/1/2025	200,000,000	4.79	\$200,000,000	\$200,137,308	\$137,308
Scheel Investments, LLC, Sep 01, 2041	VARIABLE RATE DEMAND NOTE	4.45	9/1/2041	1/2/2025	6,720,000	4.45	\$6,720,000	\$6,720,000	\$0
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/4/2025		60,000,000	4.80	\$59,728,167	\$59,739,639	\$11,472
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/10/2025		100,000,000	4.81	\$99,469,278	\$99,491,220	\$21,942
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/21/2025		50,000,000	4.83	\$49,662,722	\$49,676,493	\$13,770
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/13/2025		200,000,000	4.68	\$198,180,000	\$198,202,400	\$22,400
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/17/2025		260,000,000	4.68	\$257,502,556	\$257,532,561	\$30,005
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/19/2025		100,000,000	4.68	\$99,014,167	\$99,025,867	\$11,700
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/20/2025		50,000,000	4.66	\$49,502,958	\$49,506,653	\$3,694
Societe Generale, Paris CP4-2	COMMERCIAL PAPER - 4-2		1/31/2025		175,000,000	4.67	\$174,312,833	\$174,336,222	\$23,388
Starbird Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/2/2025		137,130,000	4.42	\$137,096,860	\$137,096,795	-\$65
Sumitomo Mitsui Banking Corp. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	4.56	3/28/2025		350,000,000	4.64	\$350,000,000	\$350,037,310	\$37,310
Sumitomo Mitsui Trust Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	4.73	2/3/2025		130,000,000	4.81	\$130,000,000	\$130,034,661	\$34,661
Sumitomo Mitsui Trust Bank Ltd. CP4-2	COMMERCIAL PAPER - 4-2		3/19/2025		50,000,000	4.65	\$49,511,417	\$49,519,065	\$7,648
Sumitomo Mitsui Trust Bank Ltd. CP4-2	COMMERCIAL PAPER - 4-2		3/21/2025		100,000,000	4.65	\$98,997,778	\$99,014,148	\$16,370
Sumitomo Mitsui Trust Bank Ltd. ECD(USD)	EURO CERTIFICATE OF DEPOSIT	0.00	1/31/2025		100,000,000	4.88	\$99,591,675	\$99,598,931	\$7,256
Sumitomo Mitsui Trust Bank Ltd. ECD(USD)	EURO CERTIFICATE OF DEPOSIT	4.66	3/11/2025		200,000,000	4.74	\$200,000,000	\$200,000,000	\$0
Sumitomo Mitsui Trust Bank Ltd. ECD(USD)	EURO CERTIFICATE OF DEPOSIT	4.66	3/17/2025		180,000,000	4.74	\$180,000,000	\$180,000,000	\$0
Sumitomo Mitsui Trust Bank Ltd. ECD(USD)	EURO CERTIFICATE OF DEPOSIT	4.71	2/25/2025		150,000,000	4.79	\$150,000,000	\$150,000,000	\$0
Sumitomo Mitsui Trust Bank Ltd. ECD(USD)	EURO CERTIFICATE OF DEPOSIT	4.78	1/6/2025		150,000,000	4.86	\$150,000,000	\$150,000,993	\$993
Svenska Handelsbanken, Stockholm CP4-2	COMMERCIAL PAPER - 4-2		4/2/2025		50,000,000	4.54	\$49,441,611	\$49,439,047	-\$2,564
Taxable Tender Option Bond Trust 2021-MIZ9064TX, (Series 2021-MIZ-9064TX), 11/01/2056	MUNICIPAL VARIABLE RATE DEMAND NOTE	4.74	11/1/2056	1/2/2025	13,000,000	4.74	\$13,000,000	\$13,000,000	\$0
Taxable Tender Option Bond Trust 2022-MIZ9084TX, (Series 2022-MIZ-9084TX), 02/01/2027	MUNICIPAL VARIABLE RATE DEMAND NOTE	4.74	2/1/2027	1/2/2025	10,300,000	4.74	\$10,300,000	\$10,300,000	\$0
Taxable Tender Option Bond Trust 2022-MIZ9094TX, (Series 2022-MIZ-9094TX), 12/01/2059	MUNICIPAL VARIABLE RATE DEMAND NOTE	4.74	12/1/2059	1/2/2025	3,200,000	4.74	\$3,200,000	\$3,200,000	\$0

See notes at end of table.

# INVENTORY OF HOLDINGS FOR DECEMBER 29, 2024

Security Name	Security Classification	Cpn	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
Texas State, Veterans Bonds (Taxable Series 2023A), 12/01/2054	MUNICIPAL VARIABLE RATE DEMAND NOTE	4.78	12/1/2054	1/1/2025	17,725,000	4.78	\$17,725,000	\$17,725,000	\$0
The Greathouse 2021 Children's Trust, Dec 01, 2046	VARIABLE RATE DEMAND NOTE	4.45	12/1/2046	1/2/2025	13,625,000	4.45	\$13,625,000	\$13,625,000	\$0
Thunder Bay Funding, LLC, Apr 14, 2025	COMMERCIAL PAPER ASSET BACKED CALLABLE	4.71	4/14/2025	1/1/2025	100,000,000	4.78	\$100,000,000	\$100,010,819	\$10,819
Thunder Bay Funding, LLC, Apr 17, 2025	COMMERCIAL PAPER ASSET BACKED CALLABLE	4.70	4/17/2025	1/1/2025	50,000,000	4.77	\$50,000,000	\$50,004,088	\$4,088
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	5.15	2/12/2025		100,000,000	5.17	\$100,000,000	\$100,060,389	\$60,389
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	4.55	10/22/2025		10,000,000	4.57	\$10,000,000	\$10,001,005	\$1,005
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	5.40	3/28/2025		95,000,000	5.42	\$95,000,000	\$95,158,467	\$158,467
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	5.53	5/28/2025		15,000,000	5.55	\$15,000,000	\$15,054,411	\$54,411
Toronto Dominion Bank CP4-2	COMMERCIAL PAPER - 4-2		2/21/2025		150,000,000	5.32	\$148,910,167	\$149,044,154	\$133,987
Toronto Dominion Bank CP4-2	COMMERCIAL PAPER - 4-2		2/24/2025		25,000,000	5.08	\$24,813,993	\$24,831,410	\$17,417
Toronto Dominion Bank CP4-2	COMMERCIAL PAPER - 4-2		3/20/2025		50,000,000	4.64	\$49,510,639	\$49,512,329	\$1,690
Toronto Dominion Bank CP4-2	COMMERCIAL PAPER - 4-2		4/2/2025		100,000,000	5.44	\$98,686,444	\$98,860,665	\$174,221
Toronto Dominion Bank CP4-2	COMMERCIAL PAPER - 4-2		5/28/2025		40,000,000	5.55	\$39,138,311	\$39,277,914	\$139,602
Toronto Dominion Bank CP4-2	COMMERCIAL PAPER - 4-2		7/1/2025		125,000,000	5.44	\$121,748,646	\$122,231,494	\$482,848
Toronto Dominion Bank CP4-2	COMMERCIAL PAPER - 4-2		7/3/2025		200,000,000	5.44	\$194,745,778	\$195,522,802	\$777,024
Toronto Dominion Bank CP4-2	COMMERCIAL PAPER - 4-2		12/3/2025		90,000,000	4.61	\$86,309,850	\$86,360,737	\$50,887
Toronto Dominion Bank, Jan 16, 2025	VARIABLE RATE CERTIFICATE OF DEPOSIT	4.81	1/16/2025	1/1/2025	235,000,000	4.88	\$235,000,000	\$235,026,111	\$26,111
Toyota Credit Canada Inc. CP	COMMERCIAL PAPER		7/23/2025		50,000,000	4.71	\$48,725,000	\$48,732,934	\$7,934
Toyota Credit De Puerto Rico Corp. CP	COMMERCIAL PAPER		1/13/2025		50,000,000	5.50	\$49,904,847	\$49,921,134	\$16,286
Toyota Credit De Puerto Rico Corp. CP	COMMERCIAL PAPER		2/14/2025		75,000,000	5.61	\$74,500,313	\$74,585,156	\$84,844
Toyota Finance Australia Ltd. CP	COMMERCIAL PAPER		2/5/2025		50,000,000	5.26	\$49,747,500	\$49,777,900	\$30,400
Toyota Motor Credit Corp. CP	COMMERCIAL PAPER		4/24/2025		100,000,000	4.73	\$98,559,167	\$98,594,000	\$34,833
Toyota Motor Credit Corp., Apr 14, 2025	VARIABLE MEDIUM TERM NOTE	4.81	4/14/2025	1/1/2025	110,000,000	4.88	\$110,000,000	\$110,027,884	\$27,884
Toyota Motor Credit Corp., Sep 17, 2025	VARIABLE MEDIUM TERM NOTE	4.81	9/17/2025	1/1/2025	150,000,000	4.88	\$150,000,000	\$150,052,500	\$52,500
Truist Bank CD	CERTIFICATE OF DEPOSIT	4.49	1/31/2025		230,000,000	4.56	\$230,000,000	\$230,003,397	\$3,397
Truist Bank CD	CERTIFICATE OF DEPOSIT	4.48	1/31/2025		100,000,000	4.55	\$100,000,000	\$100,000,667	\$667
Victory Receivables Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/7/2025		75,000,000	4.75	\$74,364,750	\$74,384,825	\$20,075
Victory Receivables Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/26/2025		90,000,000	4.61	\$89,048,000	\$89,046,583	-\$1,417
Victory Receivables Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/27/2025		50,000,000	4.60	\$49,464,889	\$49,464,013	-\$876
Wells Fargo Bank, N.A. CD	CERTIFICATE OF DEPOSIT	5.15	2/13/2025		200,000,000	5.17	\$200,000,000	\$200,130,868	\$130,868
Wells Fargo Bank, N.A. CD	CERTIFICATE OF DEPOSIT	5.21	2/14/2025		10,000,000	5.23	\$10,000,000	\$10,007,414	\$7,414
Westlake Automobile Receivables Trust 2024-2, A1, 5.67%, 06/16/2025	ASSET BACKED NOTE	5.67	6/16/2025		8,358,227	5.67	\$8,358,227	\$8,364,173	\$5,946
Westlake Automobile Receivables Trust 2024-3, A1, 4.919%, 10/15/2025	ASSET BACKED NOTE	4.92	10/15/2025		16,729,787	0.00	\$16,729,787	\$16,736,492	\$6,705
Westpac Banking Corp. Ltd., Sydney CP4-2	COMMERCIAL PAPER - 4-2		2/7/2025		100,000,000	5.17	\$99,482,778	\$99,535,844	\$53,066
Westpac Banking Corp. Ltd., Sydney CP4-2	COMMERCIAL PAPER - 4-2		9/26/2025		75,000,000	4.19	\$72,758,333	\$72,607,787	-\$150,547
Westpac Banking Corp. Ltd., Sydney CP4-2	COMMERCIAL PAPER - 4-2		9/29/2025		100,000,000	4.25	\$96,940,000	\$96,775,440	-\$164,560
Wylie Bice Life Insurance Trust, Aug 01, 2046	VARIABLE RATE DEMAND NOTE	4.45	8/1/2046	1/2/2025	7,625,000	4.45	\$7,625,000	\$7,625,000	\$0
<b>Total Value of Assets</b>					<b>32,671,799,555</b>		<b>\$32,527,715,145</b>	<b>\$32,533,211,923</b>	<b>\$5,496,778</b>

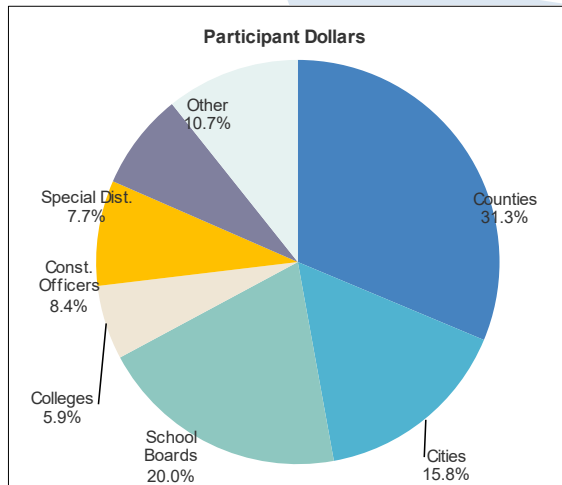
**Notes:** The data included in this report is unaudited. Amounts above are the value of investments. Income accruals, payables and uninvested cash are not included. Amortizations/accretions are reported with a one-day lag in the above valuations.

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

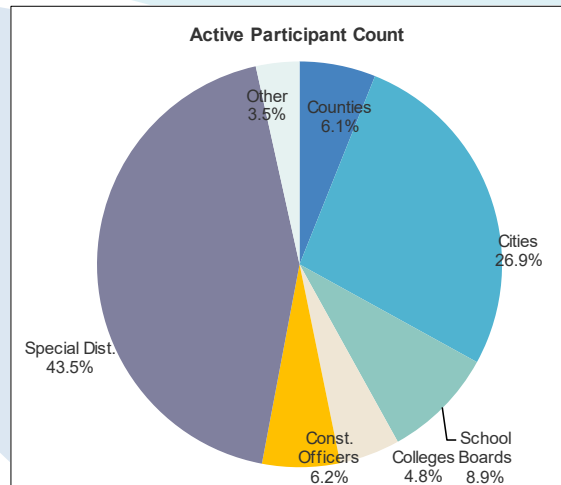
<sup>2</sup> Amortized cost is calculated using a straight line method.

**PARTICIPANT CONCENTRATION DATA - AS OF DECEMBER 31 2024**

Participant Balance	Share of Total Fund	Share of Participant Count	Participant Balance	Share of Total Fund	Share of Participant Count
<b>All Participants</b>	<b>100.0%</b>	<b>100.0%</b>	<b>Colleges &amp; Universities</b>	<b>5.9%</b>	<b>4.8%</b>
Top 10	36.2%	1.2%	Top 10	5.2%	1.2%
\$100 million or more	80.4%	9.8%	\$100 million or more	4.3%	0.5%
\$10 million up to \$100 million	17.4%	20.1%	\$10 million up to \$100 million	1.6%	2.0%
\$1 million up to \$10 million	2.0%	21.2%	\$1 million up to \$10 million	0.1%	0.6%
Under \$1 million	0.3%	48.9%	Under \$1 million	0.00%	1.7%
<b>Counties</b>	<b>31.3%</b>	<b>6.1%</b>	<b>Constitutional Officers</b>	<b>8.4%</b>	<b>6.2%</b>
Top 10	24.6%	1.2%	Top 10	7.4%	1.2%
\$100 million or more	30.4%	2.5%	\$100 million or more	7.7%	0.5%
\$10 million up to \$100 million	0.8%	1.0%	\$10 million up to \$100 million	0.6%	1.0%
\$1 million up to \$10 million	0.1%	1.1%	\$1 million up to \$10 million	0.2%	1.7%
Under \$1 million	0.0%	1.5%	Under \$1 million	0.0%	3.0%
<b>Municipalities</b>	<b>15.8%</b>	<b>26.9%</b>	<b>Special Districts</b>	<b>7.7%</b>	<b>43.5%</b>
Top 10	5.6%	1.2%	Top 10	4.5%	1.2%
\$100 million or more	7.3%	1.9%	\$100 million or more	3.5%	0.7%
\$10 million up to \$100 million	7.9%	8.9%	\$10 million up to \$100 million	3.4%	4.1%
\$1 million up to \$10 million	0.7%	6.1%	\$1 million up to \$10 million	0.7%	9.2%
Under \$1 million	0.1%	10.0%	Under \$1 million	0.2%	29.5%
<b>School Boards</b>	<b>20.0%</b>	<b>8.9%</b>	<b>Other</b>	<b>10.7%</b>	<b>3.5%</b>
Top 10	12.4%	1.2%	Top 10	8.4%	1.2%
\$100 million or more	17.4%	2.7%	\$100 million or more	9.9%	1.0%
\$10 million up to \$100 million	2.4%	2.6%	\$10 million up to \$100 million	0.6%	0.5%
\$1 million up to \$10 million	0.2%	1.4%	\$1 million up to \$10 million	0.1%	1.1%
Under \$1 million	0.0%	2.2%	Under \$1 million	0.0%	0.9%



**Total Fund Value: \$32,619,225,628**



**Total Active Participant Count: 806**

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



## COMPLIANCE WITH INVESTMENT POLICY FOR DECEMBER 31 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 DECEMBER 31 2024

Description	Maturity Date	Trade Date	Settle Date	event type	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
ALBION CAPITAL LLC CPABS4	01/28/25	12/23/24	12/23/24	BUY	50,000,000	49,772,000	0	49,772,000	0
ALBION CAPITAL LLC CPABS4	01/28/25	12/23/24	12/23/24	BUY	18,796,000	18,710,290	0	18,710,290	0
ANGLESEA FUNDING LLCPABS4	12/09/24	12/02/24	12/02/24	BUY	50,000,000	49,955,181	0	49,955,181	0
ANGLESEA FUNDING LLCPABS4	12/09/24	12/02/24	12/02/24	BUY	50,000,000	49,955,181	0	49,955,181	0
ANGLESEA FUNDING LLCPABS4	12/09/24	12/02/24	12/02/24	BUY	5,000,000	4,995,518	0	4,995,518	0
ANGLESEA FUNDING LLCPABS4	12/19/24	12/18/24	12/18/24	BUY	50,000,000	49,993,625	0	49,993,625	0
ANGLESEA FUNDING LLCPABS4	12/19/24	12/18/24	12/18/24	BUY	50,000,000	49,993,625	0	49,993,625	0
ANGLESEA FUNDING LLCPABS4	12/19/24	12/18/24	12/18/24	BUY	50,000,000	49,993,625	0	49,993,625	0
ANGLESEA FUNDING LLCPABS4	12/19/24	12/18/24	12/18/24	BUY	50,000,000	49,993,625	0	49,993,625	0
ANGLESEA FUNDING LLCPABS4	12/23/24	12/16/24	12/16/24	BUY	50,000,000	49,956,639	0	49,956,639	0
ANGLESEA FUNDING LLCPABS4	12/23/24	12/16/24	12/16/24	BUY	50,000,000	49,956,639	0	49,956,639	0
ANGLESEA FUNDING LLCPABS4	12/27/24	12/17/24	12/17/24	BUY	50,000,000	49,938,889	0	49,938,889	0
ANGLESEA FUNDING LLCPABS4	12/27/24	12/17/24	12/17/24	BUY	25,000,000	24,969,444	0	24,969,444	0
ANGLESEA FUNDING LLCPABS4	12/30/24	12/23/24	12/23/24	BUY	50,000,000	49,957,806	0	49,957,806	0
ANGLESEA FUNDING LLCPABS4	12/30/24	12/23/24	12/23/24	BUY	50,000,000	49,957,806	0	49,957,806	0
ANGLESEA FUNDING LLCPABS4	01/02/25	12/31/24	12/31/24	BUY	50,000,000	49,987,944	0	49,987,944	0
ANGLESEA FUNDING LLCPABS4	01/02/25	12/31/24	12/31/24	BUY	50,000,000	49,987,944	0	49,987,944	0
ANGLESEA FUNDING LLCPABS4	01/02/25	12/31/24	12/31/24	BUY	20,000,000	19,995,178	0	19,995,178	0
ANGLESEA FUNDING LLCPABS4	01/03/25	12/19/24	12/19/24	BUY	50,000,000	49,907,708	0	49,907,708	0
ANGLESEA FUNDING LLCPABS4	01/03/25	12/19/24	12/19/24	BUY	35,000,000	34,935,396	0	34,935,396	0
ANGLESEA FUNDING LLCPABS4	01/03/25	12/19/24	12/19/24	BUY	50,000,000	49,907,708	0	49,907,708	0
ANGLESEA FUNDING LLCPABS4	01/03/25	12/19/24	12/19/24	BUY	50,000,000	49,907,708	0	49,907,708	0
ANGLESEA FUNDING LLCPABS4	01/03/25	12/19/24	12/19/24	BUY	50,000,000	49,907,708	0	49,907,708	0
ANGLESEA FUNDING LLCPABS4	01/03/25	12/19/24	12/19/24	BUY	50,000,000	49,907,708	0	49,907,708	0
ANGLESEA FUNDING LLCPABS4	01/03/25	12/19/24	12/19/24	BUY	50,000,000	49,907,708	0	49,907,708	0
ANGLESEA FUNDING LLCPABS4	01/06/25	12/30/24	12/30/24	BUY	50,000,000	49,957,708	0	49,957,708	0
ANGLESEA FUNDING LLCPABS4	01/06/25	12/30/24	12/30/24	BUY	50,000,000	49,957,708	0	49,957,708	0
ANGLESEA FUNDING LLCPABS4	01/09/25	12/02/24	12/02/24	BUY	30,000,000	29,852,750	0	29,852,750	0
ANGLESEA FUNDING LLCPABS4	01/09/25	12/04/24	12/04/24	BUY	50,000,000	49,767,500	0	49,767,500	0
ANGLESEA FUNDING LLCPABS4	01/09/25	12/04/24	12/04/24	BUY	50,000,000	49,767,500	0	49,767,500	0
ANGLESEA FUNDING LLCPABS4	03/10/25	12/09/24	12/09/24	BUY	50,000,000	49,426,194	0	49,426,194	0
ANGLESEA FUNDING LLCPABS4	03/10/25	12/09/24	12/09/24	BUY	50,000,000	49,426,194	0	49,426,194	0
ATLANTIC ASSET SECUCPABS4	03/11/25	12/11/24	12/11/24	BUY	50,000,000	49,432,500	0	49,432,500	0
ATLANTIC ASSET SECUCPABS4	03/11/25	12/11/24	12/11/24	BUY	50,000,000	49,432,500	0	49,432,500	0
ATLANTIC ASSET SECUCPABS4	03/11/25	12/11/24	12/11/24	BUY	50,000,000	49,438,806	0	49,438,806	0
ATLANTIC ASSET SECUCPABS4	03/11/25	12/11/24	12/11/24	BUY	50,000,000	49,438,806	0	49,438,806	0
ATLANTIC ASSET SECUCPABS4	03/14/25	12/11/24	12/11/24	BUY	50,000,000	49,419,889	0	49,419,889	0
ATLANTIC ASSET SECUCPABS4	03/14/25	12/11/24	12/11/24	BUY	50,000,000	49,419,889	0	49,419,889	0
ATLANTIC ASSET SECUCPABS4	03/17/25	12/11/24	12/11/24	BUY	50,000,000	49,394,667	0	49,394,667	0
ATLANTIC ASSET SECUCPABS4	03/17/25	12/11/24	12/11/24	BUY	50,000,000	49,394,667	0	49,394,667	0
ATLANTIC ASSET SECUCPABS4	03/19/25	12/18/24	12/18/24	BUY	50,000,000	49,427,458	0	49,427,458	0
ATLANTIC ASSET SECUCPABS4	03/19/25	12/18/24	12/18/24	BUY	50,000,000	49,433,750	0	49,433,750	0
BPCE SA CP4-2CP4-2	03/13/25	12/03/24	12/03/24	BUY	50,000,000	49,359,722	0	49,359,722	0
BPCE SA CP4-2CP4-2	03/13/25	12/03/24	12/03/24	BUY	50,000,000	49,359,722	0	49,359,722	0
BPCE SA CP4-2CP4-2	03/13/25	12/03/24	12/03/24	BUY	50,000,000	49,359,722	0	49,359,722	0
BPCE SA CP4-2CP4-2	03/13/25	12/03/24	12/03/24	BUY	50,000,000	49,359,722	0	49,359,722	0
BPCE SA CP4-2CP4-2	03/20/25	12/10/24	12/10/24	BUY	50,000,000	49,373,611	0	49,373,611	0
BPCE SA CP4-2CP4-2	03/20/25	12/10/24	12/10/24	BUY	50,000,000	49,373,611	0	49,373,611	0
BPCE SA CP4-2CP4-2	03/20/25	12/10/24	12/10/24	BUY	50,000,000	49,373,611	0	49,373,611	0
BPCE SA CP4-2CP4-2	03/20/25	12/10/24	12/10/24	BUY	50,000,000	49,373,611	0	49,373,611	0
BPCE SA CP4-2CP4-2	03/20/25	12/10/24	12/10/24	BUY	50,000,000	49,373,611	0	49,373,611	0
BANK OF NEW YORK MECPC4-2	12/11/24	12/04/24	12/04/24	BUY	50,000,000	49,955,375	0	49,955,375	0
BANK OF NEW YORK MECPC4-2	12/11/24	12/04/24	12/04/24	BUY	50,000,000	49,955,375	0	49,955,375	0
BANK OF NEW YORK MECPC4-2	12/11/24	12/04/24	12/04/24	BUY	50,000,000	49,955,375	0	49,955,375	0
BANK OF NEW YORK MECPC4-2	12/11/24	12/04/24	12/04/24	BUY	50,000,000	49,955,375	0	49,955,375	0
BANK OF NEW YORK MECPC4-2	12/11/24	12/04/24	12/04/24	BUY	15,000,000	14,986,613	0	14,986,613	0
BANK OF NOVA SCOTIACP4-2	12/03/25	12/04/24	12/04/24	BUY	50,000,000	47,800,833	0	47,800,833	0
BANK OF NOVA SCOTIACP4-2	12/03/25	12/04/24	12/04/24	BUY	50,000,000	47,800,833	0	47,800,833	0
BARTON CAPITAL S.A,CPABS4	01/02/25	12/31/24	12/31/24	BUY	50,000,000	49,987,917	0	49,987,917	0
BARTON CAPITAL S.A,CPABS4	01/02/25	12/31/24	12/31/24	BUY	50,000,000	49,987,917	0	49,987,917	0
BARTON CAPITAL S.A,CPABS4	01/02/25	12/31/24	12/31/24	BUY	50,000,000	49,987,917	0	49,987,917	0
BARTON CAPITAL S.A,CPABS4	01/06/25	12/04/24	12/05/24	BUY	50,000,000	49,793,778	0	49,793,778	0
BARTON CAPITAL S.A,CPABS4	01/06/25	12/04/24	12/05/24	BUY	50,000,000	49,793,778	0	49,793,778	0



# TRADING ACTIVITY FOR DECEMBER 31 2024

Description	Maturity Date	Trade Date	Settle Date	event type	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
BARTON CAPITAL S.A.CPABS4	02/14/25	12/17/24	12/17/24	BUY	50,000,000	49,629,611	0	49,629,611	0
BEDFORD ROW FUNDINGCPABS4	01/13/25	12/10/24	12/10/24	BUY	50,000,000	49,783,722	0	49,783,722	0
BEDFORD ROW FUNDINGCPABS4	01/13/25	12/10/24	12/10/24	BUY	50,000,000	49,783,722	0	49,783,722	0
BENNINGTON STARK CACPABS4	12/10/24	12/03/24	12/03/24	BUY	50,000,000	49,955,278	0	49,955,278	0
BENNINGTON STARK CACPABS4	12/10/24	12/03/24	12/03/24	BUY	50,000,000	49,955,278	0	49,955,278	0
BENNINGTON STARK CACPABS4	12/10/24	12/03/24	12/03/24	BUY	50,000,000	49,955,278	0	49,955,278	0
BENNINGTON STARK CACPABS4	12/10/24	12/03/24	12/03/24	BUY	36,941,000	36,907,958	0	36,907,958	0
BENNINGTON STARK CACPABS4	12/17/24	12/10/24	12/10/24	BUY	50,000,000	49,955,278	0	49,955,278	0
BENNINGTON STARK CACPABS4	12/17/24	12/10/24	12/10/24	BUY	50,000,000	49,955,278	0	49,955,278	0
BENNINGTON STARK CACPABS4	12/17/24	12/10/24	12/10/24	BUY	37,381,000	37,347,565	0	37,347,565	0
BENNINGTON STARK CACPABS4	12/23/24	12/17/24	12/17/24	BUY	50,000,000	49,963,000	0	49,963,000	0
BENNINGTON STARK CACPABS4	12/23/24	12/17/24	12/17/24	BUY	50,000,000	49,963,000	0	49,963,000	0
BENNINGTON STARK CACPABS4	12/23/24	12/17/24	12/17/24	BUY	22,000,000	21,983,720	0	21,983,720	0
BENNINGTON STARK CACPABS4	12/27/24	12/23/24	12/23/24	BUY	50,000,000	49,975,833	0	49,975,833	0
BENNINGTON STARK CACPABS4	12/27/24	12/23/24	12/23/24	BUY	50,000,000	49,975,833	0	49,975,833	0
BENNINGTON STARK CACPABS4	12/27/24	12/23/24	12/23/24	BUY	22,000,000	21,989,367	0	21,989,367	0
BENNINGTON STARK CACPABS4	01/03/25	12/27/24	12/27/24	BUY	50,000,000	49,957,514	0	49,957,514	0
BENNINGTON STARK CACPABS4	01/03/25	12/27/24	12/27/24	BUY	50,000,000	49,957,514	0	49,957,514	0
BENNINGTON STARK CACPABS4	01/03/25	12/27/24	12/27/24	BUY	50,000,000	49,957,514	0	49,957,514	0
BENNINGTON STARK CACPABS4	01/03/25	12/27/24	12/27/24	BUY	50,000,000	49,957,514	0	49,957,514	0
BENNINGTON STARK CACPABS4	01/03/25	12/27/24	12/27/24	BUY	2,000,000	1,998,301	0	1,998,301	0
BENNINGTON STARK CACPABS4	01/17/25	12/11/24	12/11/24	BUY	50,000,000	49,762,069	0	49,762,069	0
BENNINGTON STARK CACPABS4	01/17/25	12/11/24	12/11/24	BUY	45,000,000	44,785,863	0	44,785,863	0
CANADIAN IMPERIAL BCDYAN	12/04/25	12/04/24	12/04/24	BUY	50,000,000	50,000,000	0	50,000,000	0
CANADIAN IMPERIAL BCDYAN	12/04/25	12/04/24	12/04/24	BUY	50,000,000	50,000,000	0	50,000,000	0
CANADIAN IMPERIAL BCDYAN	12/04/25	12/04/24	12/04/24	BUY	50,000,000	50,000,000	0	50,000,000	0
CANADIAN IMPERIAL BCDYAN	12/04/25	12/04/24	12/04/24	BUY	50,000,000	50,000,000	0	50,000,000	0
CHARIOT FUNDING LLCCPABS4	01/06/25	12/06/24	12/06/24	BUY	50,000,000	49,799,792	0	49,799,792	0
CHARIOT FUNDING LLCCPABS4	01/06/25	12/06/24	12/06/24	BUY	50,000,000	49,799,792	0	49,799,792	0
CHARIOT FUNDING LLCCPABS4	01/06/25	12/06/24	12/06/24	BUY	50,000,000	49,799,792	0	49,799,792	0
CHARIOT FUNDING LLCCPABS4	01/06/25	12/06/24	12/06/24	BUY	50,000,000	49,799,792	0	49,799,792	0
CHARIOT FUNDING LLCCPABS4	01/06/25	12/06/24	12/06/24	BUY	50,000,000	49,799,792	0	49,799,792	0
CHARIOT FUNDING LLC, JUN	06/09/25	12/09/24	12/09/24	BUY	50,000,000	48,849,861	0	48,849,861	0
CHARIOT FUNDING LLC, JUN	06/09/25	12/09/24	12/09/24	BUY	25,000,000	24,424,931	0	24,424,931	0
CHARIOT FUNDING LLC, JUN	06/16/25	12/16/24	12/16/24	BUY	50,000,000	48,849,861	0	48,849,861	0
CHARIOT FUNDING LLC, JUN	06/16/25	12/16/24	12/16/24	BUY	50,000,000	48,849,861	0	48,849,861	0
CHARIOT FUNDING LLC, JUN	06/16/25	12/16/24	12/16/24	BUY	46,000,000	44,941,872	0	44,941,872	0
CHESHAM FINANCE LLCCPABS4	12/16/24	12/06/24	12/09/24	BUY	50,000,000	49,955,278	0	49,955,278	0
CHESHAM FINANCE LLCCPABS4	12/16/24	12/06/24	12/09/24	BUY	50,000,000	49,955,278	0	49,955,278	0
CHESHAM FINANCE LLCCPABS4	12/16/24	12/06/24	12/09/24	BUY	50,000,000	49,955,278	0	49,955,278	0
CHESHAM FINANCE LLCCPABS4	12/23/24	12/13/24	12/16/24	BUY	50,000,000	49,956,639	0	49,956,639	0
CHESHAM FINANCE LLCCPABS4	12/23/24	12/13/24	12/16/24	BUY	50,000,000	49,956,639	0	49,956,639	0
CHESHAM FINANCE LLCCPABS4	12/23/24	12/13/24	12/16/24	BUY	50,000,000	49,956,639	0	49,956,639	0
CHESHAM FINANCE LLCCPABS4	12/23/24	12/17/24	12/18/24	BUY	50,000,000	49,969,444	0	49,969,444	0
CHESHAM FINANCE LLCCPABS4	12/23/24	12/17/24	12/18/24	BUY	50,000,000	49,969,444	0	49,969,444	0
CHESHAM FINANCE LLCCPABS4	12/30/24	12/20/24	12/23/24	BUY	50,000,000	49,957,708	0	49,957,708	0
CHESHAM FINANCE LLCCPABS4	12/30/24	12/20/24	12/23/24	BUY	50,000,000	49,957,708	0	49,957,708	0
CHESHAM FINANCE LLCCPABS4	12/30/24	12/20/24	12/23/24	BUY	50,000,000	49,957,708	0	49,957,708	0
CHESHAM FINANCE LLCCPABS4	01/06/25	12/27/24	12/30/24	BUY	50,000,000	49,957,708	0	49,957,708	0
CHESHAM FINANCE LLCCPABS4	01/06/25	12/27/24	12/30/24	BUY	50,000,000	49,957,708	0	49,957,708	0
CHESHAM FINANCE LLCCPABS4	01/06/25	12/27/24	12/30/24	BUY	50,000,000	49,957,708	0	49,957,708	0
CHESHAM FINANCE LLCCPABS4	01/06/25	12/27/24	12/30/24	BUY	50,000,000	49,957,708	0	49,957,708	0
CHESHAM FINANCE LLCCPABS4	01/06/25	12/27/24	12/30/24	BUY	50,000,000	49,957,708	0	49,957,708	0
CHESHAM FINANCE LLCCPABS4	01/06/25	12/27/24	12/30/24	BUY	50,000,000	49,957,708	0	49,957,708	0
CHESHAM FINANCE LLCCPABS4	01/06/25	12/27/24	12/30/24	BUY	50,000,000	49,957,708	0	49,957,708	0
CHESHAM FINANCE LLCCPABS4	01/06/25	12/27/24	12/30/24	BUY	50,000,000	49,957,708	0	49,957,708	0
CHESHAM FINANCE LLCCPABS4	01/06/25	12/27/24	12/30/24	BUY	50,000,000	49,957,708	0	49,957,708	0
CHESHAM FINANCE LLCCPABS4	01/06/25	12/27/24	12/30/24	BUY	50,000,000	49,957,708	0	49,957,708	0
CHESHAM FINANCE LLCCPABS4	12/11/24	12/03/24	12/04/24	BUY	50,000,000	49,955,278	0	49,955,278	0
CHESHAM FINANCE LLCCPABS4	12/11/24	12/03/24	12/04/24	BUY	50,000,000	49,955,278	0	49,955,278	0
CHESHAM FINANCE LLCCPABS4	12/11/24	12/03/24	12/04/24	BUY	50,000,000	49,955,278	0	49,955,278	0
CHESHAM FINANCE LLCCPABS4	12/11/24	12/03/24	12/04/24	BUY	50,000,000	49,955,278	0	49,955,278	0
CHESHAM FINANCE LLCCPABS4	12/18/24	12/11/24	12/11/24	BUY	50,000,000	49,955,278	0	49,955,278	0
CHESHAM FINANCE LLCCPABS4	12/18/24	12/11/24	12/11/24	BUY	50,000,000	49,955,278	0	49,955,278	0
CHESHAM FINANCE LLCCPABS4	12/18/24	12/11/24	12/11/24	BUY	50,000,000	49,955,278	0	49,955,278	0
CHESHAM FINANCE LLCCPABS4	12/18/24	12/11/24	12/11/24	BUY	50,000,000	49,955,278	0	49,955,278	0
CHESHAM FINANCE LLCCPABS4	01/07/25	12/30/24	12/31/24	BUY	50,000,000	49,957,708	0	49,957,708	0
CHESHAM FINANCE LLCCPABS4	01/07/25	12/30/24	12/31/24	BUY	50,000,000	49,957,708	0	49,957,708	0





# TRADING ACTIVITY FOR DECEMBER 31 2024

Description	Maturity Date	Trade Date	Settle Date	event type	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
GOTHAM FUNDING CORPCPABS4	03/26/25	12/31/24	12/31/24	BUY	50,000,000	49,474,653	0	49,474,653	0
GOTHAM FUNDING CORPCPABS4	03/26/25	12/31/24	12/31/24	BUY	25,000,000	24,737,326	0	24,737,326	0
GOTHAM FUNDING CORPCPABS4	04/08/25	12/26/24	12/26/24	BUY	50,000,000	49,357,681	0	49,357,681	0
GOTHAM FUNDING CORPCPABS4	04/08/25	12/26/24	12/26/24	BUY	50,000,000	49,357,681	0	49,357,681	0
GOTHAM FUNDING CORPCPABS4	04/08/25	12/26/24	12/26/24	BUY	30,000,000	29,614,608	0	29,614,608	0
GREAT BEAR FUNDING CPABS4	01/06/25	12/02/24	12/02/24	BUY	50,000,000	49,773,958	0	49,773,958	0
GREAT BEAR FUNDING CPABS4	01/06/25	12/02/24	12/02/24	BUY	25,000,000	24,886,979	0	24,886,979	0
GREAT BEAR FUNDING CPABS4	01/07/25	12/04/24	12/04/24	BUY	50,000,000	49,780,417	0	49,780,417	0
GREAT BEAR FUNDING CPABS4	01/07/25	12/04/24	12/04/24	BUY	50,000,000	49,780,417	0	49,780,417	0
GREAT BEAR FUNDING CPABS4	01/07/25	12/04/24	12/04/24	BUY	25,000,000	24,890,208	0	24,890,208	0
JUPITER SECURITIZATION CO	06/11/25	12/11/24	12/11/24	BUY	50,000,000	48,849,861	0	48,849,861	0
JUPITER SECURITIZATION CO	06/11/25	12/11/24	12/11/24	BUY	50,000,000	48,849,861	0	48,849,861	0
JUPITER SECURITIZATCPABS4	01/10/25	12/10/24	12/10/24	BUY	50,000,000	49,801,944	0	49,801,944	0
JUPITER SECURITIZATCPABS4	01/10/25	12/10/24	12/10/24	BUY	50,000,000	49,801,944	0	49,801,944	0
LA FAYETTE ASSET SECPABS4	12/11/24	12/10/24	12/10/24	BUY	50,000,000	49,993,597	0	49,993,597	0
LA FAYETTE ASSET SECPABS4	12/11/24	12/10/24	12/10/24	BUY	12,757,000	12,755,366	0	12,755,366	0
LA FAYETTE ASSET SECPABS4	03/14/25	12/11/24	12/12/24	BUY	50,000,000	49,419,889	0	49,419,889	0
LA FAYETTE ASSET SECPABS4	03/18/25	12/12/24	12/12/24	BUY	25,000,000	24,697,333	0	24,697,333	0
LA FAYETTE ASSET SECPABS4	03/18/25	12/12/24	12/13/24	BUY	50,000,000	49,400,972	0	49,400,972	0
LMA-AMERICAS LLC CPCPABS4	12/03/24	12/02/24	12/02/24	BUY	50,000,000	49,993,625	0	49,993,625	0
LMA-AMERICAS LLC CPCPABS4	12/03/24	12/02/24	12/02/24	BUY	50,000,000	49,993,625	0	49,993,625	0
LMA-AMERICAS LLC CPCPABS4	12/03/24	12/02/24	12/02/24	BUY	50,000,000	49,993,625	0	49,993,625	0
LMA-AMERICAS LLC CPCPABS4	12/03/24	12/02/24	12/02/24	BUY	50,000,000	49,993,625	0	49,993,625	0
LMA-AMERICAS LLC CPCPABS4	12/03/24	12/02/24	12/02/24	BUY	50,000,000	49,993,625	0	49,993,625	0
LMA-AMERICAS LLC CPCPABS4	12/03/24	12/02/24	12/02/24	BUY	50,000,000	49,993,625	0	49,993,625	0
LMA-AMERICAS LLC CPCPABS4	12/03/24	12/02/24	12/02/24	BUY	10,900,000	10,898,610	0	10,898,610	0
LMA-AMERICAS LLC CPCPABS4	12/04/24	12/03/24	12/03/24	BUY	50,000,000	49,993,611	0	49,993,611	0
LMA-AMERICAS LLC CPCPABS4	12/04/24	12/03/24	12/03/24	BUY	50,000,000	49,993,611	0	49,993,611	0
LMA-AMERICAS LLC CPCPABS4	12/04/24	12/03/24	12/03/24	BUY	50,000,000	49,993,611	0	49,993,611	0
LMA-AMERICAS LLC CPCPABS4	12/04/24	12/03/24	12/03/24	BUY	50,000,000	49,993,611	0	49,993,611	0
LMA-AMERICAS LLC CPCPABS4	01/15/25	12/06/24	12/06/24	BUY	50,000,000	49,741,667	0	49,741,667	0
LMA-AMERICAS LLC CPCPABS4	01/15/25	12/16/24	12/16/24	BUY	10,000,000	9,961,667	0	9,961,667	0
LMA-AMERICAS LLC CPCPABS4	01/16/25	12/06/24	12/06/24	BUY	50,000,000	49,735,208	0	49,735,208	0
LMA-AMERICAS LLC CPCPABS4	01/28/25	12/16/24	12/16/24	BUY	50,000,000	49,726,472	0	49,726,472	0
LMA-AMERICAS LLC CPCPABS4	01/28/25	12/16/24	12/16/24	BUY	8,400,000	8,354,047	0	8,354,047	0
LMA-AMERICAS LLC CPCPABS4	02/11/25	12/10/24	12/10/24	BUY	50,000,000	49,599,250	0	49,599,250	0
LMA-AMERICAS LLC CPCPABS4	03/05/25	12/04/24	12/06/24	BUY	50,000,000	49,427,681	0	49,427,681	0
LMA-AMERICAS LLC CPCPABS4	03/05/25	12/04/24	12/06/24	BUY	50,000,000	49,427,681	0	49,427,681	0
LMA-AMERICAS LLC CPCPABS4	03/06/25	12/03/24	12/03/24	BUY	50,000,000	49,401,958	0	49,401,958	0
LMA-AMERICAS LLC CPCPABS4	03/06/25	12/03/24	12/03/24	BUY	14,400,000	14,227,764	0	14,227,764	0
LMA-AMERICAS LLC CPCPABS4	03/07/25	12/03/24	12/04/24	BUY	50,000,000	49,401,958	0	49,401,958	0
LMA-AMERICAS LLC CPCPABS4	03/13/25	12/11/24	12/11/24	BUY	50,000,000	49,418,611	0	49,418,611	0
LMA-AMERICAS LLC CPCPABS4	03/13/25	12/11/24	12/11/24	BUY	10,000,000	9,883,722	0	9,883,722	0
LMA-AMERICAS LLC CPCPABS4	03/14/25	12/11/24	12/11/24	BUY	30,950,000	30,586,209	0	30,586,209	0
LMA-AMERICAS LLC CPCPABS4	03/21/25	12/18/24	12/20/24	BUY	50,000,000	49,424,931	0	49,424,931	0
LONGSHIP FUNDING LLCPABS4	12/13/24	12/06/24	12/06/24	BUY	50,000,000	49,955,375	0	49,955,375	0
LONGSHIP FUNDING LLCPABS4	12/13/24	12/06/24	12/06/24	BUY	10,000,000	9,991,075	0	9,991,075	0
LONGSHIP FUNDING LLCPABS4	12/16/24	12/13/24	12/13/24	BUY	50,000,000	49,980,875	0	49,980,875	0
LONGSHIP FUNDING LLCPABS4	12/16/24	12/13/24	12/13/24	BUY	50,000,000	49,980,875	0	49,980,875	0
LONGSHIP FUNDING LLCPABS4	12/16/24	12/13/24	12/13/24	BUY	20,000,000	19,992,350	0	19,992,350	0
LONGSHIP FUNDING LLCPABS4	12/20/24	12/16/24	12/16/24	BUY	45,000,000	44,977,350	0	44,977,350	0
LONGSHIP FUNDING LLCPABS4	01/03/25	12/27/24	12/27/24	BUY	49,000,000	48,958,554	0	48,958,554	0
LONGSHIP FUNDING LLCPABS4	03/06/25	12/27/24	12/27/24	BUY	50,000,000	49,571,625	0	49,571,625	0
LONGSHIP FUNDING LLCPABS4	03/06/25	12/27/24	12/27/24	BUY	33,000,000	32,717,273	0	32,717,273	0
MUFG BANK LTD, CDYACDYAN	12/09/24	12/02/24	12/02/24	BUY	50,000,000	50,000,000	0	50,000,000	0
MUFG BANK LTD, CDYACDYAN	12/09/24	12/02/24	12/02/24	BUY	50,000,000	50,000,000	0	50,000,000	0
MUFG BANK LTD, CDYACDYAN	12/09/24	12/02/24	12/02/24	BUY	50,000,000	50,000,000	0	50,000,000	0
MUFG BANK LTD, CDYACDYAN	12/16/24	12/09/24	12/09/24	BUY	50,000,000	50,000,000	0	50,000,000	0
MUFG BANK LTD, CDYACDYAN	12/16/24	12/09/24	12/09/24	BUY	50,000,000	50,000,000	0	50,000,000	0
MUFG BANK LTD, CDYACDYAN	12/16/24	12/09/24	12/09/24	BUY	50,000,000	50,000,000	0	50,000,000	0
MUFG BANK LTD, CDYACDYAN	12/16/24	12/09/24	12/09/24	BUY	50,000,000	50,000,000	0	50,000,000	0
MUFG BANK LTD, CDYACDYAN	12/23/24	12/16/24	12/16/24	BUY	50,000,000	50,000,000	0	50,000,000	0
MUFG BANK LTD, CDYACDYAN	12/23/24	12/16/24	12/16/24	BUY	50,000,000	50,000,000	0	50,000,000	0
MUFG BANK LTD, CDYACDYAN	12/23/24	12/16/24	12/16/24	BUY	50,000,000	50,000,000	0	50,000,000	0
MUFG BANK LTD, CDYACDYAN	12/30/24	12/23/24	12/23/24	BUY	50,000,000	50,000,000	0	50,000,000	0
MUFG BANK LTD, CDYACDYAN	12/30/24	12/23/24	12/23/24	BUY	50,000,000	50,000,000	0	50,000,000	0

## TRADING ACTIVITY FOR DECEMBER 31 2024

Description	Maturity Date	Trade Date	Settle Date	event type	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
MUFG BANK LTD, CDYACDYAN	12/30/24	12/23/24	12/23/24	BUY	50,000,000	50,000,000	0	50,000,000	0
MUFG BANK LTD, CDYACDYAN	01/07/25	12/30/24	12/30/24	BUY	50,000,000	50,000,000	0	50,000,000	0
MUFG BANK LTD, CDYACDYAN	01/07/25	12/30/24	12/30/24	BUY	50,000,000	50,000,000	0	50,000,000	0
MUFG BANK LTD, CDYACDYAN	01/07/25	12/30/24	12/30/24	BUY	50,000,000	50,000,000	0	50,000,000	0
MATCHPOINT FINANCE CPABS4	12/04/24	12/03/24	12/03/24	BUY	50,000,000	49,993,611	0	49,993,611	0
MATCHPOINT FINANCE CPABS4	12/04/24	12/03/24	12/03/24	BUY	50,000,000	49,993,611	0	49,993,611	0
MATCHPOINT FINANCE CPABS4	12/05/24	12/04/24	12/04/24	BUY	50,000,000	49,993,625	0	49,993,625	0
MATCHPOINT FINANCE CPABS4	12/05/24	12/04/24	12/04/24	BUY	31,055,000	31,051,040	0	31,051,040	0
MATCHPOINT FINANCE CPABS4	12/06/24	12/05/24	12/05/24	BUY	50,000,000	49,993,611	0	49,993,611	0
MATCHPOINT FINANCE CPABS4	12/06/24	12/05/24	12/05/24	BUY	50,000,000	49,993,611	0	49,993,611	0
MATCHPOINT FINANCE CPABS4	12/06/24	12/05/24	12/05/24	BUY	5,400,000	5,399,310	0	5,399,310	0
MATCHPOINT FINANCE CPABS4	12/17/24	12/16/24	12/16/24	BUY	50,000,000	49,993,611	0	49,993,611	0
MATCHPOINT FINANCE CPABS4	12/17/24	12/16/24	12/16/24	BUY	50,000,000	49,993,611	0	49,993,611	0
MATCHPOINT FINANCE CPABS4	12/19/24	12/18/24	12/18/24	BUY	50,000,000	49,993,611	0	49,993,611	0
MATCHPOINT FINANCE CPABS4	12/19/24	12/18/24	12/18/24	BUY	50,000,000	49,993,611	0	49,993,611	0
MATCHPOINT FINANCE CPABS4	12/19/24	12/18/24	12/18/24	BUY	50,000,000	49,993,611	0	49,993,611	0
MATCHPOINT FINANCE CPABS4	12/30/24	12/27/24	12/27/24	BUY	50,000,000	49,981,875	0	49,981,875	0
MATCHPOINT FINANCE CPABS4	12/30/24	12/27/24	12/27/24	BUY	50,000,000	49,981,875	0	49,981,875	0
MATCHPOINT FINANCE CPABS4	12/30/24	12/27/24	12/27/24	BUY	50,000,000	49,981,875	0	49,981,875	0
MATCHPOINT FINANCE CPABS4	12/30/24	12/27/24	12/27/24	BUY	50,000,000	49,981,875	0	49,981,875	0
MATCHPOINT FINANCE CPABS4	12/31/24	12/30/24	12/30/24	BUY	50,000,000	49,993,958	0	49,993,958	0
MATCHPOINT FINANCE CPABS4	12/31/24	12/30/24	12/30/24	BUY	50,000,000	49,993,958	0	49,993,958	0
MATCHPOINT FINANCE CPABS4	12/31/24	12/30/24	12/30/24	BUY	50,000,000	49,993,958	0	49,993,958	0
MATCHPOINT FINANCE CPABS4	12/31/24	12/30/24	12/30/24	BUY	50,000,000	49,993,958	0	49,993,958	0
MATCHPOINT FINANCE CPABS4	01/02/25	12/31/24	12/31/24	BUY	50,000,000	49,987,917	0	49,987,917	0
MATCHPOINT FINANCE CPABS4	01/02/25	12/31/24	12/31/24	BUY	50,000,000	49,987,917	0	49,987,917	0
MATCHPOINT FINANCE CPABS4	01/02/25	12/31/24	12/31/24	BUY	50,000,000	49,987,917	0	49,987,917	0
MATCHPOINT FINANCE CPABS4	01/02/25	12/31/24	12/31/24	BUY	50,000,000	49,987,917	0	49,987,917	0
MATCHPOINT FINANCE CPABS4	01/02/25	12/31/24	12/31/24	BUY	50,000,000	49,987,917	0	49,987,917	0
MATCHPOINT FINANCE CPABS4	01/02/25	12/31/24	12/31/24	BUY	12,000,000	11,997,100	0	11,997,100	0
MATCHPOINT FINANCE CPABS4	01/02/25	12/31/24	12/31/24	BUY	50,000,000	49,987,944	0	49,987,944	0
MATCHPOINT FINANCE CPABS4	01/02/25	12/31/24	12/31/24	BUY	50,000,000	49,987,944	0	49,987,944	0
MATCHPOINT FINANCE CPABS4	01/02/25	12/31/24	12/31/24	BUY	50,000,000	49,987,944	0	49,987,944	0
MATCHPOINT FINANCE CPABS4	01/02/25	12/31/24	12/31/24	BUY	50,000,000	49,987,944	0	49,987,944	0
MATCHPOINT FINANCE CPABS4	01/02/25	12/31/24	12/31/24	BUY	50,000,000	49,987,944	0	49,987,944	0
MATCHPOINT FINANCE CPABS4	01/13/25	12/09/24	12/09/24	BUY	50,000,000	49,775,417	0	49,775,417	0
MATCHPOINT FINANCE CPABS4	01/13/25	12/09/24	12/09/24	BUY	50,000,000	49,775,417	0	49,775,417	0
MIZUHO BANK LTD, CPCP4-2	04/10/25	12/26/24	12/26/24	BUY	50,000,000	49,346,667	0	49,346,667	0
MIZUHO BANK LTD, CPCP4-2	04/10/25	12/26/24	12/26/24	BUY	50,000,000	49,346,667	0	49,346,667	0
NATIONWIDE BUILDING SOCIETY	01/03/25	12/12/24	12/12/24	BUY	26,800,000	26,725,481	0	26,725,481	0
PODIUM FUNDING TRUSCPABS3	06/03/25	12/02/24	12/03/24	BUY	25,000,000	24,426,194	0	24,426,194	0
PODIUM FUNDING TRUSCPABS3	06/03/25	12/02/24	12/03/24	BUY	50,000,000	48,852,389	0	48,852,389	0
PODIUM FUNDING TRUSCPABS3	06/16/25	12/18/24	12/18/24	BUY	27,000,000	26,408,640	0	26,408,640	0
PODIUM FUNDING TRUSCPABS3	08/29/25	12/03/24	12/03/24	BUY	50,000,000	48,333,694	0	48,333,694	0
RIDGEFIELD FUNDING CPABS4	03/17/25	12/10/24	12/10/24	BUY	50,000,000	49,387,014	0	49,387,014	0
RIDGEFIELD FUNDING CPABS4	03/17/25	12/10/24	12/10/24	BUY	50,000,000	49,387,014	0	49,387,014	0
RIDGEFIELD FUNDING CPABS4	03/17/25	12/10/24	12/10/24	BUY	50,000,000	49,387,014	0	49,387,014	0
RIDGEFIELD FUNDING CPABS4	03/17/25	12/10/24	12/10/24	BUY	50,000,000	49,387,014	0	49,387,014	0
RIDGEFIELD FUNDING CPABS4	03/21/25	12/27/24	12/27/24	BUY	50,000,000	49,475,000	0	49,475,000	0
RIDGEFIELD FUNDING CPABS4	03/21/25	12/27/24	12/27/24	BUY	50,000,000	49,475,000	0	49,475,000	0
RIDGEFIELD FUNDING CPABS4	03/21/25	12/27/24	12/27/24	BUY	50,000,000	49,475,000	0	49,475,000	0
ROYAL BANK OF CANADCP4-2	12/01/25	12/03/24	12/03/24	BUY	50,000,000	47,801,833	0	47,801,833	0
ROYAL BANK OF CANADCP4-2	12/01/25	12/03/24	12/03/24	BUY	50,000,000	47,801,833	0	47,801,833	0
ROYAL BANK OF CANADCP4-2	12/01/25	12/03/24	12/03/24	BUY	50,000,000	47,801,833	0	47,801,833	0
ROYAL BANK OF CANADCP4-2	12/01/25	12/03/24	12/03/24	BUY	50,000,000	47,801,833	0	47,801,833	0
SHEFFIELD RECEIVABCPABS4	03/13/25	12/09/24	12/09/24	BUY	50,000,000	49,405,972	0	49,405,972	0
SHEFFIELD RECEIVABCPABS4	03/13/25	12/09/24	12/09/24	BUY	50,000,000	49,405,972	0	49,405,972	0
SHEFFIELD RECEIVABCPABS4	03/13/25	12/09/24	12/09/24	BUY	50,000,000	49,405,972	0	49,405,972	0
SHEFFIELD RECEIVABCPABS4	03/13/25	12/09/24	12/09/24	BUY	50,000,000	49,405,972	0	49,405,972	0
SHEFFIELD RECEIVABCPABS4	03/17/25	12/12/24	12/12/24	BUY	50,000,000	49,399,653	0	49,399,653	0
SHEFFIELD RECEIVABCPABS4	03/17/25	12/12/24	12/12/24	BUY	50,000,000	49,399,653	0	49,399,653	0
SHEFFIELD RECEIVABCPABS4	03/17/25	12/12/24	12/12/24	BUY	50,000,000	49,399,653	0	49,399,653	0
SHEFFIELD RECEIVABCPABS4	03/17/25	12/12/24	12/12/24	BUY	50,000,000	49,399,653	0	49,399,653	0
SHEFFIELD RECEIVABCPABS4	03/17/25	12/12/24	12/12/24	BUY	50,000,000	49,399,653	0	49,399,653	0



# TRADING ACTIVITY FOR DECEMBER 31 2024

Description	Maturity Date	Trade Date	Settle Date	event type	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
SHEFFIELD RECEIVABLCPABS4	03/17/25	12/12/24	12/12/24	BUY	10,000,000	9,879,931	0	9,879,931	0
SHEFFIELD RECEIVABLCPABS4	03/19/25	12/13/24	12/13/24	BUY	50,000,000	49,393,333	0	49,393,333	0
SHEFFIELD RECEIVABLCPABS4	03/19/25	12/13/24	12/13/24	BUY	50,000,000	49,393,333	0	49,393,333	0
SHEFFIELD RECEIVABLCPABS4	03/20/25	12/17/24	12/17/24	BUY	50,000,000	49,414,875	0	49,414,875	0
SOCIETE GENERALE, PCP4-2	01/31/25	12/11/24	12/11/24	BUY	50,000,000	49,677,000	0	49,677,000	0
SOCIETE GENERALE, PCP4-2	01/31/25	12/11/24	12/11/24	BUY	50,000,000	49,677,000	0	49,677,000	0
SOCIETE GENERALE, PCP4-2	01/31/25	12/11/24	12/11/24	BUY	50,000,000	49,677,000	0	49,677,000	0
SOCIETE GENERALE, PCP4-2	01/31/25	12/11/24	12/11/24	BUY	25,000,000	24,838,500	0	24,838,500	0
STARBIRD FUNDING COCPABS4	12/03/24	12/02/24	12/02/24	BUY	50,000,000	49,993,625	0	49,993,625	0
STARBIRD FUNDING COCPABS4	12/03/24	12/02/24	12/02/24	BUY	50,000,000	49,993,625	0	49,993,625	0
STARBIRD FUNDING COCPABS4	12/03/24	12/02/24	12/02/24	BUY	50,000,000	49,993,625	0	49,993,625	0
STARBIRD FUNDING COCPABS4	12/03/24	12/02/24	12/02/24	BUY	50,000,000	49,993,625	0	49,993,625	0
STARBIRD FUNDING COCPABS4	12/03/24	12/02/24	12/02/24	BUY	50,000,000	49,993,625	0	49,993,625	0
STARBIRD FUNDING COCPABS4	12/04/24	12/03/24	12/03/24	BUY	50,000,000	49,993,611	0	49,993,611	0
STARBIRD FUNDING COCPABS4	12/04/24	12/03/24	12/03/24	BUY	50,000,000	49,993,611	0	49,993,611	0
STARBIRD FUNDING COCPABS4	12/04/24	12/03/24	12/03/24	BUY	50,000,000	49,993,611	0	49,993,611	0
STARBIRD FUNDING COCPABS4	12/04/24	12/03/24	12/03/24	BUY	50,000,000	49,993,611	0	49,993,611	0
STARBIRD FUNDING COCPABS4	12/04/24	12/03/24	12/03/24	BUY	50,000,000	49,993,611	0	49,993,611	0
STARBIRD FUNDING COCPABS4	12/04/24	12/03/24	12/03/24	BUY	50,000,000	49,993,611	0	49,993,611	0
STARBIRD FUNDING COCPABS4	12/04/24	12/03/24	12/03/24	BUY	50,000,000	49,993,611	0	49,993,611	0
STARBIRD FUNDING COCPABS4	12/11/24	12/10/24	12/10/24	BUY	50,000,000	49,993,597	0	49,993,597	0
STARBIRD FUNDING COCPABS4	12/11/24	12/10/24	12/10/24	BUY	50,000,000	49,993,597	0	49,993,597	0
STARBIRD FUNDING COCPABS4	12/11/24	12/10/24	12/10/24	BUY	50,000,000	49,993,597	0	49,993,597	0
STARBIRD FUNDING COCPABS4	12/11/24	12/10/24	12/10/24	BUY	50,000,000	49,993,597	0	49,993,597	0
STARBIRD FUNDING COCPABS4	12/11/24	12/10/24	12/10/24	BUY	15,995,952	15,992,952	0	15,992,952	0
STARBIRD FUNDING COCPABS4	12/13/24	12/12/24	12/12/24	BUY	50,000,000	49,993,611	0	49,993,611	0
STARBIRD FUNDING COCPABS4	12/13/24	12/12/24	12/12/24	BUY	20,000,000	19,997,444	0	19,997,444	0
STARBIRD FUNDING COCPABS4	12/13/24	12/12/24	12/12/24	BUY	50,000,000	49,993,611	0	49,993,611	0
STARBIRD FUNDING COCPABS4	12/13/24	12/12/24	12/12/24	BUY	50,000,000	49,993,611	0	49,993,611	0
STARBIRD FUNDING COCPABS4	12/16/24	12/13/24	12/13/24	BUY	30,000,000	29,988,500	0	29,988,500	0
STARBIRD FUNDING COCPABS4	12/16/24	12/13/24	12/13/24	BUY	50,000,000	49,980,875	0	49,980,875	0
STARBIRD FUNDING COCPABS4	12/16/24	12/13/24	12/13/24	BUY	50,000,000	49,980,875	0	49,980,875	0
STARBIRD FUNDING COCPABS4	12/16/24	12/13/24	12/13/24	BUY	50,000,000	49,980,875	0	49,980,875	0
STARBIRD FUNDING COCPABS4	12/16/24	12/13/24	12/13/24	BUY	50,000,000	49,980,875	0	49,980,875	0
STARBIRD FUNDING COCPABS4	12/17/24	12/16/24	12/16/24	BUY	50,000,000	49,993,611	0	49,993,611	0
STARBIRD FUNDING COCPABS4	12/17/24	12/16/24	12/16/24	BUY	50,000,000	49,993,611	0	49,993,611	0
STARBIRD FUNDING COCPABS4	12/17/24	12/16/24	12/16/24	BUY	20,000,000	19,997,444	0	19,997,444	0
STARBIRD FUNDING COCPABS4	12/19/24	12/18/24	12/18/24	BUY	50,000,000	49,993,611	0	49,993,611	0
STARBIRD FUNDING COCPABS4	12/19/24	12/18/24	12/18/24	BUY	50,000,000	49,993,611	0	49,993,611	0
STARBIRD FUNDING COCPABS4	12/19/24	12/18/24	12/18/24	BUY	50,000,000	49,993,611	0	49,993,611	0
STARBIRD FUNDING COCPABS4	12/19/24	12/18/24	12/18/24	BUY	50,000,000	49,993,611	0	49,993,611	0
STARBIRD FUNDING COCPABS4	12/19/24	12/18/24	12/18/24	BUY	50,000,000	49,993,611	0	49,993,611	0
STARBIRD FUNDING COCPABS4	12/27/24	12/17/24	12/17/24	BUY	50,000,000	49,937,500	0	49,937,500	0
STARBIRD FUNDING COCPABS4	12/27/24	12/17/24	12/17/24	BUY	6,000,000	5,992,500	0	5,992,500	0
STARBIRD FUNDING COCPABS4	12/30/24	12/27/24	12/27/24	BUY	50,000,000	49,981,917	0	49,981,917	0
STARBIRD FUNDING COCPABS4	12/30/24	12/27/24	12/27/24	BUY	50,000,000	49,981,917	0	49,981,917	0
STARBIRD FUNDING COCPABS4	12/30/24	12/27/24	12/27/24	BUY	50,000,000	49,981,917	0	49,981,917	0
STARBIRD FUNDING COCPABS4	12/30/24	12/27/24	12/27/24	BUY	50,000,000	49,981,917	0	49,981,917	0
STARBIRD FUNDING COCPABS4	12/30/24	12/27/24	12/27/24	BUY	50,000,000	49,981,875	0	49,981,875	0
STARBIRD FUNDING COCPABS4	12/30/24	12/27/24	12/27/24	BUY	50,000,000	49,981,875	0	49,981,875	0
STARBIRD FUNDING COCPABS4	12/30/24	12/27/24	12/27/24	BUY	50,000,000	49,981,875	0	49,981,875	0
STARBIRD FUNDING COCPABS4	12/30/24	12/27/24	12/27/24	BUY	50,000,000	49,981,875	0	49,981,875	0
STARBIRD FUNDING COCPABS4	12/30/24	12/27/24	12/27/24	BUY	25,000,000	24,990,938	0	24,990,938	0
STARBIRD FUNDING COCPABS4	12/31/24	12/30/24	12/30/24	BUY	50,000,000	49,993,958	0	49,993,958	0
STARBIRD FUNDING COCPABS4	12/31/24	12/30/24	12/30/24	BUY	50,000,000	49,993,958	0	49,993,958	0
STARBIRD FUNDING COCPABS4	12/31/24	12/30/24	12/30/24	BUY	50,000,000	49,993,958	0	49,993,958	0
STARBIRD FUNDING COCPABS4	12/31/24	12/30/24	12/30/24	BUY	50,000,000	49,993,958	0	49,993,958	0
STARBIRD FUNDING COCPABS4	12/31/24	12/30/24	12/30/24	BUY	50,000,000	49,993,958	0	49,993,958	0
STARBIRD FUNDING COCPABS4	12/31/24	12/30/24	12/30/24	BUY	50,000,000	49,993,958	0	49,993,958	0
STARBIRD FUNDING COCPABS4	12/31/24	12/30/24	12/30/24	BUY	50,000,000	49,993,958	0	49,993,958	0





# TRADING ACTIVITY FOR DECEMBER 31 2024

Description	Maturity Date	Trade Date	Settle Date	event type	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
TRUIST BANK CDCD	01/31/25	12/27/24	12/27/24	BUY	50,000,000	50,000,000	0	50,000,000	0
TRUIST BANK CDCD	01/31/25	12/27/24	12/27/24	BUY	50,000,000	50,000,000	0	50,000,000	0
UNITEDHEALTH GROUP,CP4-2	12/18/24	12/17/24	12/17/24	BUY	40,000,000	39,994,889	0	39,994,889	0
UNITEDHEALTH GROUP,CP4-2	12/19/24	12/18/24	12/18/24	BUY	30,000,000	29,996,175	0	29,996,175	0
UNITEDHEALTH GROUP,CP4-2	12/19/24	12/18/24	12/18/24	BUY	50,000,000	49,993,625	0	49,993,625	0
UNITEDHEALTH GROUP,CP4-2	12/19/24	12/18/24	12/18/24	BUY	50,000,000	49,993,625	0	49,993,625	0
UNITEDHEALTH GROUP,CP4-2	12/19/24	12/18/24	12/18/24	BUY	50,000,000	49,993,625	0	49,993,625	0
UNITEDHEALTH GROUP,CP4-2	12/19/24	12/18/24	12/18/24	BUY	50,000,000	49,993,625	0	49,993,625	0
UNITEDHEALTH GROUP,CP4-2	12/19/24	12/18/24	12/18/24	BUY	50,000,000	49,993,625	0	49,993,625	0
UNITEDHEALTH GROUP,CP4-2	12/19/24	12/18/24	12/18/24	BUY	50,000,000	49,993,625	0	49,993,625	0
UNITEDHEALTH GROUP,CP4-2	12/20/24	12/19/24	12/19/24	BUY	50,000,000	49,993,958	0	49,993,958	0
UNITEDHEALTH GROUP,CP4-2	12/20/24	12/19/24	12/19/24	BUY	50,000,000	49,993,958	0	49,993,958	0
UNITEDHEALTH GROUP,CP4-2	12/20/24	12/19/24	12/19/24	BUY	50,000,000	49,993,958	0	49,993,958	0
UNITEDHEALTH GROUP,CP4-2	12/20/24	12/19/24	12/19/24	BUY	50,000,000	49,993,958	0	49,993,958	0
UNITEDHEALTH GROUP,CP4-2	12/23/24	12/20/24	12/20/24	BUY	50,000,000	49,981,917	0	49,981,917	0
UNITEDHEALTH GROUP,CP4-2	12/23/24	12/20/24	12/20/24	BUY	50,000,000	49,981,917	0	49,981,917	0
UNITEDHEALTH GROUP,CP4-2	12/23/24	12/20/24	12/20/24	BUY	50,000,000	49,981,917	0	49,981,917	0
UNITEDHEALTH GROUP,CP4-2	12/23/24	12/20/24	12/20/24	BUY	50,000,000	49,981,917	0	49,981,917	0
UNITEDHEALTH GROUP,CP4-2	12/26/24	12/19/24	12/19/24	BUY	50,000,000	49,957,708	0	49,957,708	0
UNITEDHEALTH GROUP,CP4-2	12/26/24	12/19/24	12/19/24	BUY	50,000,000	49,957,708	0	49,957,708	0
UNITEDHEALTH GROUP,CP4-2	12/26/24	12/19/24	12/19/24	BUY	50,000,000	49,957,708	0	49,957,708	0
VICTORY RECEIVABLESCPABS4	03/07/25	12/04/24	12/04/24	BUY	25,000,000	24,701,625	0	24,701,625	0
VICTORY RECEIVABLESCPABS4	03/07/25	12/04/24	12/04/24	BUY	50,000,000	49,403,250	0	49,403,250	0
VICTORY RECEIVABLESCPABS4	03/26/25	12/26/24	12/26/24	BUY	50,000,000	49,440,000	0	49,440,000	0
VICTORY RECEIVABLESCPABS4	03/26/25	12/26/24	12/26/24	BUY	40,000,000	39,552,000	0	39,552,000	0
VICTORY RECEIVABLESCPABS4	03/27/25	12/27/24	12/30/24	BUY	50,000,000	49,458,667	0	49,458,667	0
DREYFUS GOVT CASH MGMT FUND	02/01/27	12/03/24	12/03/24	BUY	3,765,958	3,765,958	0	3,765,958	0
DREYFUS GOVT CASH MGMT FUND	02/01/27	12/06/24	12/06/24	BUY	20,154	20,154	0	20,154	0
DREYFUS GOVT CASH MGMT FUND	02/01/27	12/10/24	12/10/24	BUY	4,426,124	4,426,124	0	4,426,124	0
DREYFUS GOVT CASH MGMT FUND	02/01/27	12/13/24	12/13/24	BUY	4,353,576	4,353,576	0	4,353,576	0
DREYFUS GOVT CASH MGMT FUND	02/01/27	12/17/24	12/17/24	BUY	27,606,776	27,606,776	0	27,606,776	0
DREYFUS GOVT CASH MGMT FUND	02/01/27	12/19/24	12/19/24	BUY	457,226	457,226	0	457,226	0
DREYFUS GOVT CASH MGMT FUND	02/01/27	12/24/24	12/24/24	BUY	208,077,979	208,077,979	0	208,077,979	0
DREYFUS GOVT CASH MGMT FUND	02/01/27	12/30/24	12/30/24	BUY	1,172,310	1,172,310	0	1,172,310	0
MIZUHO TRIPARTY	12/03/24	12/02/24	12/02/24	BUY	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	12/03/24	12/02/24	12/02/24	BUY	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/03/24	12/02/24	12/02/24	BUY	2,004,000,000	2,004,000,000	0	2,004,000,000	0
MIZUHO TRIPARTY	12/04/24	12/03/24	12/03/24	BUY	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	12/04/24	12/03/24	12/03/24	BUY	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/04/24	12/03/24	12/03/24	BUY	2,000,000,000	2,000,000,000	0	2,000,000,000	0
MIZUHO TRIPARTY	12/05/24	12/04/24	12/04/24	BUY	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	12/05/24	12/04/24	12/04/24	BUY	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/05/24	12/04/24	12/04/24	BUY	2,366,000,000	2,366,000,000	0	2,366,000,000	0
MIZUHO TRIPARTY	12/06/24	12/05/24	12/05/24	BUY	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	12/06/24	12/05/24	12/05/24	BUY	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/06/24	12/05/24	12/05/24	BUY	1,787,000,000	1,787,000,000	0	1,787,000,000	0
MIZUHO TRIPARTY	12/09/24	12/06/24	12/06/24	BUY	700,000,000	700,000,000	0	700,000,000	0
HSBC TRIPARTY	12/09/24	12/06/24	12/06/24	BUY	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/09/24	12/06/24	12/06/24	BUY	2,407,000,000	2,407,000,000	0	2,407,000,000	0
MIZUHO TRIPARTY	12/10/24	12/09/24	12/09/24	BUY	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	12/10/24	12/09/24	12/09/24	BUY	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/10/24	12/09/24	12/09/24	BUY	2,420,000,000	2,420,000,000	0	2,420,000,000	0
MIZUHO TRIPARTY	12/11/24	12/10/24	12/10/24	BUY	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	12/11/24	12/10/24	12/10/24	BUY	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/11/24	12/10/24	12/10/24	BUY	2,164,000,000	2,164,000,000	0	2,164,000,000	0
MIZUHO TRIPARTY	12/12/24	12/11/24	12/11/24	BUY	650,000,000	650,000,000	0	650,000,000	0
HSBC TRIPARTY	12/12/24	12/11/24	12/11/24	BUY	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/12/24	12/11/24	12/11/24	BUY	2,357,000,000	2,357,000,000	0	2,357,000,000	0
MIZUHO TRIPARTY	12/13/24	12/12/24	12/12/24	BUY	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	12/13/24	12/12/24	12/12/24	BUY	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/13/24	12/12/24	12/12/24	BUY	1,885,000,000	1,885,000,000	0	1,885,000,000	0
MIZUHO TRIPARTY	12/16/24	12/13/24	12/13/24	BUY	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	12/16/24	12/13/24	12/13/24	BUY	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/16/24	12/13/24	12/13/24	BUY	2,296,000,000	2,296,000,000	0	2,296,000,000	0
MIZUHO TRIPARTY	12/17/24	12/16/24	12/16/24	BUY	150,000,000	150,000,000	0	150,000,000	0

## TRADING ACTIVITY FOR DECEMBER 31 2024

Description	Maturity Date	Trade Date	Settle Date	event type	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
HSBC TRIPARTY	12/17/24	12/16/24	12/16/24	BUY	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/17/24	12/16/24	12/16/24	BUY	2,314,000,000	2,314,000,000	0	2,314,000,000	0
MIZUHO TRIPARTY	12/18/24	12/17/24	12/17/24	BUY	500,000,000	500,000,000	0	500,000,000	0
HSBC TRIPARTY	12/18/24	12/17/24	12/17/24	BUY	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/18/24	12/17/24	12/17/24	BUY	2,394,000,000	2,394,000,000	0	2,394,000,000	0
MIZUHO TRIPARTY	12/19/24	12/18/24	12/18/24	BUY	500,000,000	500,000,000	0	500,000,000	0
HSBC TRIPARTY	12/19/24	12/18/24	12/18/24	BUY	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/19/24	12/18/24	12/18/24	BUY	1,769,000,000	1,769,000,000	0	1,769,000,000	0
MIZUHO TRIPARTY	12/20/24	12/19/24	12/19/24	BUY	500,000,000	500,000,000	0	500,000,000	0
HSBC TRIPARTY	12/20/24	12/19/24	12/19/24	BUY	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/20/24	12/19/24	12/19/24	BUY	2,454,000,000	2,454,000,000	0	2,454,000,000	0
MIZUHO TRIPARTY	12/23/24	12/20/24	12/20/24	BUY	500,000,000	500,000,000	0	500,000,000	0
HSBC TRIPARTY	12/23/24	12/20/24	12/20/24	BUY	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/23/24	12/20/24	12/20/24	BUY	2,490,000,000	2,490,000,000	0	2,490,000,000	0
MIZUHO TRIPARTY	12/26/24	12/23/24	12/23/24	BUY	436,000,000	436,000,000	0	436,000,000	0
HSBC TRIPARTY	12/26/24	12/23/24	12/23/24	BUY	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/26/24	12/23/24	12/23/24	BUY	2,000,000,000	2,000,000,000	0	2,000,000,000	0
MIZUHO TRIPARTY	12/27/24	12/26/24	12/26/24	BUY	500,000,000	500,000,000	0	500,000,000	0
HSBC TRIPARTY	12/27/24	12/26/24	12/26/24	BUY	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/27/24	12/26/24	12/26/24	BUY	2,063,000,000	2,063,000,000	0	2,063,000,000	0
MIZUHO TRIPARTY	12/30/24	12/27/24	12/27/24	BUY	500,000,000	500,000,000	0	500,000,000	0
HSBC TRIPARTY	12/30/24	12/27/24	12/27/24	BUY	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/30/24	12/27/24	12/27/24	BUY	1,837,000,000	1,837,000,000	0	1,837,000,000	0
MIZUHO TRIPARTY	12/31/24	12/30/24	12/30/24	BUY	500,000,000	500,000,000	0	500,000,000	0
HSBC TRIPARTY	12/31/24	12/30/24	12/30/24	BUY	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/31/24	12/30/24	12/30/24	BUY	2,273,000,000	2,273,000,000	0	2,273,000,000	0
MIZUHO TRIPARTY	01/02/25	12/31/24	12/31/24	BUY	500,000,000	500,000,000	0	500,000,000	0
HSBC TRIPARTY	01/02/25	12/31/24	12/31/24	BUY	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	01/02/25	12/31/24	12/31/24	BUY	1,577,000,000	1,577,000,000	0	1,577,000,000	0
					75,948,134,102	75,863,248,149	0	75,863,248,149	0
CHARIOT FUNDING LLC	03/04/25	12/04/24	12/04/24	CA_CASH_CLOSE	125,000,000	125,000,000	0	125,000,000	0
CHARIOT FUNDING LLC	03/24/25	12/24/24	12/24/24	CA_CASH_CLOSE	130,000,000	130,000,000	0	130,000,000	0
CHARIOT FUNDING LLC	03/14/25	12/16/24	12/16/24	CA_CASH_CLOSE	35,000,000	35,000,000	0	35,000,000	0
CHARIOT FUNDING LLC	03/20/25	12/20/24	12/20/24	CA_CASH_CLOSE	50,000,000	50,000,000	0	50,000,000	0
COLLATERALIZED COMMERCIAL PAPER FLEX CO LLC	03/05/25	12/05/24	12/05/24	CA_CASH_CLOSE	115,000,000	115,000,000	46,990	115,046,990	0
COLLATERALIZED COMMERCIAL PAPER FLEX CO LLC	03/10/25	12/10/24	12/10/24	CA_CASH_CLOSE	150,000,000	150,000,000	162,792	150,162,792	0
COLLATERALIZED COMMERCIAL PAPER FLEX CO LLC	03/10/25	12/09/24	12/09/24	CA_CASH_CLOSE	75,000,000	75,000,000	71,229	75,071,229	0
COLLATERALIZED COMMERCIAL PAPER FLEX CO LLC	03/24/25	12/24/24	12/24/24	CA_CASH_CLOSE	70,000,000	70,000,000	206,850	70,206,850	0
COLLATERALIZED COMMERCIAL PAPER V CO LLC	03/20/25	12/20/24	12/20/24	CA_CASH_CLOSE	45,000,000	45,000,000	110,075	45,110,075	0
COLLATERALIZED COMMERCIAL PAPER V CO LLC	03/25/25	12/26/24	12/26/24	CA_CASH_CLOSE	50,000,000	50,000,000	160,500	50,160,500	0
ECMC GROUP INC	12/01/54	12/01/24	12/01/24	CA_CASH_CLOSE	900,000	900,000	3,511	903,511	0
JUPITER SECURITIZATION CO LLC	03/11/25	12/11/24	12/11/24	CA_CASH_CLOSE	60,000,000	60,000,000	0	60,000,000	0
JUPITER SECURITIZATION CO LLC	03/10/25	12/10/24	12/10/24	CA_CASH_CLOSE	38,000,000	38,000,000	0	38,000,000	0
PENNSYLVANIA HIGHER EDUCATION ASSISTANCE AGENCY	06/01/54	12/01/24	12/01/24	CA_CASH_CLOSE	1,605,000	1,605,000	6,307	1,611,307	0
STATE OF TEXAS	12/01/54	12/02/24	12/02/24	CA_CASH_CLOSE	195,000	195,000	0	195,000	0
					945,700,000	945,700,000	768,254	946,468,254	0
ABN AMRO BANK N.V.	12/09/24	12/02/24	12/02/24	DEPOSIT	1,270,000,000	1,270,000,000	0	1,270,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	12/09/24	12/02/24	12/02/24	DEPOSIT	1,270,000,000	1,270,000,000	0	1,270,000,000	0
RABOBANK NEW YORK	12/09/24	12/02/24	12/02/24	DEPOSIT	700,000,000	700,000,000	0	700,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	12/03/24	12/02/24	12/02/24	DEPOSIT	1,245,000,000	1,245,000,000	0	1,245,000,000	0
DNB BANK ASA NEW YORK	12/03/24	12/02/24	12/02/24	DEPOSIT	1,000,000,000	1,000,000,000	0	1,000,000,000	0



# TRADING ACTIVITY FOR DECEMBER 31 2024

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NORDEA BANK ABP	12/03/24	12/02/24	12/02/24	DEPOSIT	800,000,000	800,000,000	0	800,000,000	0
RABOBANK NEW YORK	12/10/24	12/03/24	12/03/24	DEPOSIT	620,000,000	620,000,000	0	620,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	12/04/24	12/03/24	12/03/24	DEPOSIT	1,290,000,000	1,290,000,000	0	1,290,000,000	0
DNB BANK ASA NEW YORK	12/04/24	12/03/24	12/03/24	DEPOSIT	1,100,000,000	1,100,000,000	0	1,100,000,000	0
NORDEA BANK ABP	12/04/24	12/03/24	12/03/24	DEPOSIT	700,000,000	700,000,000	0	700,000,000	0
DNB BANK ASA NEW YORK	12/05/24	12/04/24	12/04/24	DEPOSIT	1,150,000,000	1,150,000,000	0	1,150,000,000	0
NORDEA BANK ABP	12/05/24	12/04/24	12/04/24	DEPOSIT	450,000,000	450,000,000	0	450,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	12/05/24	12/04/24	12/04/24	DEPOSIT	1,340,000,000	1,340,000,000	0	1,340,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	12/06/24	12/05/24	12/05/24	DEPOSIT	1,365,000,000	1,365,000,000	0	1,365,000,000	0
DNB BANK ASA NEW YORK	12/06/24	12/05/24	12/05/24	DEPOSIT	1,200,000,000	1,200,000,000	0	1,200,000,000	0
NORDEA BANK ABP	12/06/24	12/05/24	12/05/24	DEPOSIT	800,000,000	800,000,000	0	800,000,000	0
DNB BANK ASA NEW YORK	12/09/24	12/06/24	12/06/24	DEPOSIT	1,200,000,000	1,200,000,000	0	1,200,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	12/09/24	12/06/24	12/06/24	DEPOSIT	1,350,000,000	1,350,000,000	0	1,350,000,000	0
ABN AMRO BANK N.V.	12/16/24	12/09/24	12/09/24	DEPOSIT	1,420,000,000	1,420,000,000	0	1,420,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	12/16/24	12/09/24	12/09/24	DEPOSIT	1,420,000,000	1,420,000,000	0	1,420,000,000	0
RABOBANK NEW YORK	12/16/24	12/09/24	12/09/24	DEPOSIT	800,000,000	800,000,000	0	800,000,000	0
DNB BANK ASA NEW YORK	12/10/24	12/09/24	12/09/24	DEPOSIT	1,390,000,000	1,390,000,000	0	1,390,000,000	0
NORDEA BANK ABP	12/10/24	12/09/24	12/09/24	DEPOSIT	900,000,000	900,000,000	0	900,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	12/10/24	12/09/24	12/09/24	DEPOSIT	1,395,000,000	1,395,000,000	0	1,395,000,000	0
RABOBANK NEW YORK	12/17/24	12/10/24	12/10/24	DEPOSIT	650,000,000	650,000,000	0	650,000,000	0
DNB BANK ASA NEW YORK	12/11/24	12/10/24	12/10/24	DEPOSIT	1,400,000,000	1,400,000,000	0	1,400,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	12/11/24	12/10/24	12/10/24	DEPOSIT	1,425,000,000	1,425,000,000	0	1,425,000,000	0
NORDEA BANK ABP	12/11/24	12/10/24	12/10/24	DEPOSIT	300,000,000	300,000,000	0	300,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	12/12/24	12/11/24	12/11/24	DEPOSIT	1,435,000,000	1,435,000,000	0	1,435,000,000	0
NORDEA BANK ABP	12/12/24	12/11/24	12/11/24	DEPOSIT	975,000,000	975,000,000	0	975,000,000	0
DNB BANK ASA NEW YORK	12/12/24	12/11/24	12/11/24	DEPOSIT	400,000,000	400,000,000	0	400,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	12/13/24	12/12/24	12/12/24	DEPOSIT	1,480,000,000	1,480,000,000	0	1,480,000,000	0
DNB BANK ASA NEW YORK	12/13/24	12/12/24	12/12/24	DEPOSIT	1,480,000,000	1,480,000,000	0	1,480,000,000	0
NORDEA BANK ABP	12/13/24	12/12/24	12/12/24	DEPOSIT	600,000,000	600,000,000	0	600,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	12/16/24	12/13/24	12/13/24	DEPOSIT	1,480,000,000	1,480,000,000	0	1,480,000,000	0
NORDEA BANK ABP	12/16/24	12/13/24	12/13/24	DEPOSIT	800,000,000	800,000,000	0	800,000,000	0
DNB BANK ASA NEW YORK	12/16/24	12/13/24	12/13/24	DEPOSIT	1,400,000,000	1,400,000,000	0	1,400,000,000	0
RABOBANK NEW YORK	12/23/24	12/16/24	12/16/24	DEPOSIT	890,000,000	890,000,000	0	890,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	12/23/24	12/16/24	12/16/24	DEPOSIT	1,525,000,000	1,525,000,000	0	1,525,000,000	0
ABN AMRO BANK N.V.	12/23/24	12/16/24	12/16/24	DEPOSIT	1,525,000,000	1,525,000,000	0	1,525,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	12/17/24	12/16/24	12/16/24	DEPOSIT	1,500,000,000	1,500,000,000	0	1,500,000,000	0
NORDEA BANK ABP	12/17/24	12/16/24	12/16/24	DEPOSIT	1,000,000,000	1,000,000,000	0	1,000,000,000	0
RABOBANK NEW YORK	12/26/24	12/17/24	12/17/24	DEPOSIT	655,000,000	655,000,000	0	655,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	12/18/24	12/17/24	12/17/24	DEPOSIT	1,500,000,000	1,500,000,000	0	1,500,000,000	0
NORDEA BANK ABP	12/18/24	12/17/24	12/17/24	DEPOSIT	1,000,000,000	1,000,000,000	0	1,000,000,000	0
NORDEA BANK ABP	12/19/24	12/18/24	12/18/24	DEPOSIT	200,000,000	200,000,000	0	200,000,000	0
DNB BANK ASA NEW YORK	12/19/24	12/18/24	12/18/24	DEPOSIT	500,000,000	500,000,000	0	500,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	12/19/24	12/18/24	12/18/24	DEPOSIT	1,500,000,000	1,500,000,000	0	1,500,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	12/20/24	12/19/24	12/19/24	DEPOSIT	1,545,000,000	1,545,000,000	0	1,545,000,000	0
NORDEA BANK ABP	12/20/24	12/19/24	12/19/24	DEPOSIT	600,000,000	600,000,000	0	600,000,000	0
DNB BANK ASA NEW YORK	12/20/24	12/19/24	12/19/24	DEPOSIT	200,000,000	200,000,000	0	200,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	12/23/24	12/20/24	12/20/24	DEPOSIT	1,570,000,000	1,570,000,000	0	1,570,000,000	0
NORDEA BANK ABP	12/23/24	12/20/24	12/20/24	DEPOSIT	600,000,000	600,000,000	0	600,000,000	0
DNB BANK ASA NEW YORK	12/23/24	12/20/24	12/20/24	DEPOSIT	500,000,000	500,000,000	0	500,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	01/02/25	12/23/24	12/23/24	DEPOSIT	1,600,000,000	1,600,000,000	0	1,600,000,000	0
RABOBANK NEW YORK	12/30/24	12/23/24	12/23/24	DEPOSIT	950,000,000	950,000,000	0	950,000,000	0
ABN AMRO BANK N.V.	01/02/25	12/23/24	12/23/24	DEPOSIT	1,500,000,000	1,500,000,000	0	1,500,000,000	0
NORDEA BANK ABP	12/26/24	12/23/24	12/23/24	DEPOSIT	500,000,000	500,000,000	0	500,000,000	0
DNB BANK ASA NEW YORK	12/26/24	12/23/24	12/23/24	DEPOSIT	1,500,000,000	1,500,000,000	0	1,500,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	12/26/24	12/23/24	12/23/24	DEPOSIT	1,500,000,000	1,500,000,000	0	1,500,000,000	0
RABOBANK NEW YORK	01/02/25	12/26/24	12/26/24	DEPOSIT	670,000,000	670,000,000	0	670,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	12/27/24	12/26/24	12/26/24	DEPOSIT	1,500,000,000	1,500,000,000	0	1,500,000,000	0
NORDEA BANK ABP	12/27/24	12/26/24	12/26/24	DEPOSIT	1,100,000,000	1,100,000,000	0	1,100,000,000	0
DNB BANK ASA NEW YORK	12/27/24	12/26/24	12/26/24	DEPOSIT	800,000,000	800,000,000	0	800,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	12/30/24	12/27/24	12/27/24	DEPOSIT	1,500,000,000	1,500,000,000	0	1,500,000,000	0
NORDEA BANK ABP	12/30/24	12/27/24	12/27/24	DEPOSIT	800,000,000	800,000,000	0	800,000,000	0
RABOBANK NEW YORK	01/06/25	12/30/24	12/30/24	DEPOSIT	960,000,000	960,000,000	0	960,000,000	0
NORDEA BANK ABP	12/31/24	12/30/24	12/30/24	DEPOSIT	1,000,000,000	1,000,000,000	0	1,000,000,000	0
DNB BANK ASA NEW YORK	12/31/24	12/30/24	12/30/24	DEPOSIT	1,600,000,000	1,600,000,000	0	1,600,000,000	0

## TRADING ACTIVITY FOR DECEMBER 31 2024

Description	Maturity Date	Trade Date	Settle Date	event type	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
MIZUHO BANK, LTD., CANADA BRANCH	01/02/25	12/31/24	12/31/24	DEPOSIT	1,500,000,000	1,500,000,000	0	1,500,000,000	0
NORDEA BANK ABP	01/02/25	12/31/24	12/31/24	DEPOSIT	1,050,000,000	1,050,000,000	0	1,050,000,000	0
					76,840,000,000	76,840,000,000	0	76,840,000,000	0
ALBION CAPITAL LLC CPABS4	12/04/24	12/04/24	12/04/24	MATURITY	78,669,000	78,669,000	0	78,669,000	0
ANGLESEA FUNDING LLC PABS4	12/02/24	12/02/24	12/02/24	MATURITY	135,000,000	135,000,000	0	135,000,000	0
ANGLESEA FUNDING LLC PABS4	12/04/24	12/04/24	12/04/24	MATURITY	100,000,000	100,000,000	0	100,000,000	0
ANGLESEA FUNDING LLC PABS4	12/09/24	12/09/24	12/09/24	MATURITY	105,000,000	105,000,000	0	105,000,000	0
ANGLESEA FUNDING LLC PABS4	12/16/24	12/16/24	12/16/24	MATURITY	100,000,000	100,000,000	0	100,000,000	0
ANGLESEA FUNDING LLC PABS4	12/19/24	12/19/24	12/19/24	MATURITY	335,000,000	335,000,000	0	335,000,000	0
ANGLESEA FUNDING LLC PABS4	12/23/24	12/23/24	12/23/24	MATURITY	100,000,000	100,000,000	0	100,000,000	0
ANGLESEA FUNDING LLC PABS4	12/27/24	12/27/24	12/27/24	MATURITY	75,000,000	75,000,000	0	75,000,000	0
ANGLESEA FUNDING LLC PABS4	12/30/24	12/30/24	12/30/24	MATURITY	100,000,000	100,000,000	0	100,000,000	0
ATLANTIC ASSET SECUCPABS4	12/16/24	12/16/24	12/16/24	MATURITY	80,000,000	80,000,000	0	80,000,000	0
BPCE SA CP4-2CP4-2	12/16/24	12/16/24	12/16/24	MATURITY	175,000,000	175,000,000	0	175,000,000	0
BANK OF NEW YORK MECP	12/05/24	12/05/24	12/05/24	MATURITY	200,000,000	200,000,000	0	200,000,000	0
BANK OF NEW YORK MECP4-2	12/11/24	12/11/24	12/11/24	MATURITY	265,000,000	265,000,000	0	265,000,000	0
BARTON CAPITAL S.A. CPABS4	12/06/24	12/06/24	12/06/24	MATURITY	50,000,000	50,000,000	0	50,000,000	0
BEDFORD ROW FUNDING CORP	12/12/24	12/12/24	12/12/24	MATURITY	100,000,000	100,000,000	0	100,000,000	0
BENNINGTON STARK CACPABS4	12/03/24	12/03/24	12/03/24	MATURITY	75,000,000	75,000,000	0	75,000,000	0
BENNINGTON STARK CACPABS4	12/10/24	12/10/24	12/10/24	MATURITY	186,941,000	186,941,000	0	186,941,000	0
BENNINGTON STARK CACPABS4	12/17/24	12/17/24	12/17/24	MATURITY	137,381,000	137,381,000	0	137,381,000	0
BENNINGTON STARK CACPABS4	12/23/24	12/23/24	12/23/24	MATURITY	122,000,000	122,000,000	0	122,000,000	0
BENNINGTON STARK CACPABS4	12/27/24	12/27/24	12/27/24	MATURITY	122,000,000	122,000,000	0	122,000,000	0
CHESHAM FINANCE LLC PABS4	12/02/24	12/02/24	12/02/24	MATURITY	150,000,000	150,000,000	0	150,000,000	0
CHESHAM FINANCE LLC PABS4	12/16/24	12/16/24	12/16/24	MATURITY	150,000,000	150,000,000	0	150,000,000	0
CHESHAM FINANCE LLC PABS4	12/23/24	12/23/24	12/23/24	MATURITY	250,000,000	250,000,000	0	250,000,000	0
CHESHAM FINANCE LLC PABS4	12/30/24	12/30/24	12/30/24	MATURITY	150,000,000	150,000,000	0	150,000,000	0
CHESHAM FINANCE LLC PABS4	12/11/24	12/11/24	12/11/24	MATURITY	200,000,000	200,000,000	0	200,000,000	0
CHESHAM FINANCE LLC PABS4	12/18/24	12/18/24	12/18/24	MATURITY	200,000,000	200,000,000	0	200,000,000	0
CIESCO, LLC CPABS4-CPABS4	12/11/24	12/11/24	12/11/24	MATURITY	47,500,000	47,500,000	0	47,500,000	0
CREDIT AGRICOLE CORCDYAN	12/03/24	12/03/24	12/03/24	MATURITY	500,000,000	500,000,000	0	500,000,000	0
CREDIT AGRICOLE CORCDYAN	12/10/24	12/10/24	12/10/24	MATURITY	500,000,000	500,000,000	0	500,000,000	0
CREDIT AGRICOLE CORCDYAN	12/17/24	12/17/24	12/17/24	MATURITY	500,000,000	500,000,000	0	500,000,000	0
CREDIT AGRICOLE CORCDYAN	12/26/24	12/26/24	12/26/24	MATURITY	500,000,000	500,000,000	0	500,000,000	0
DNB BANK ASA	12/09/24	12/09/24	12/09/24	MATURITY	150,000,000	150,000,000	0	150,000,000	0
SUMITOMO MITSUI TRUECD	12/13/24	12/13/24	12/13/24	MATURITY	100,000,000	100,000,000	0	100,000,000	0
GOTHAM FUNDING CORCPABS4	12/16/24	12/16/24	12/16/24	MATURITY	27,349,000	27,349,000	0	27,349,000	0
GOTHAM FUNDING CORCPABS4	12/27/24	12/27/24	12/27/24	MATURITY	150,000,000	150,000,000	0	150,000,000	0
GREAT BEAR FUNDING CPABS4	12/02/24	12/02/24	12/02/24	MATURITY	75,000,000	75,000,000	0	75,000,000	0
JUPITER SECURITIZATCPABS4	12/02/24	12/02/24	12/02/24	MATURITY	100,000,000	100,000,000	0	100,000,000	0
JUPITER SECURITIZATCPABS4	12/09/24	12/09/24	12/09/24	MATURITY	10,000,000	10,000,000	0	10,000,000	0
LA FAYETTE ASSET SECPABS4	12/11/24	12/11/24	12/11/24	MATURITY	62,757,000	62,757,000	0	62,757,000	0
LA FAYETTE ASSET SECPABS4	12/12/24	12/12/24	12/12/24	MATURITY	140,000,000	140,000,000	0	140,000,000	0
LMA-AMERICAS LLC CPCPABS4	12/03/24	12/03/24	12/03/24	MATURITY	360,900,000	360,900,000	0	360,900,000	0
LMA-AMERICAS LLC CPCPABS4	12/04/24	12/04/24	12/04/24	MATURITY	250,000,000	250,000,000	0	250,000,000	0
LONGSHIP FUNDING LLC PABS4	12/13/24	12/13/24	12/13/24	MATURITY	60,000,000	60,000,000	0	60,000,000	0
LONGSHIP FUNDING LLC PABS4	12/16/24	12/16/24	12/16/24	MATURITY	120,000,000	120,000,000	0	120,000,000	0
LONGSHIP FUNDING LLC PABS4	12/20/24	12/20/24	12/20/24	MATURITY	45,000,000	45,000,000	0	45,000,000	0
MUFG BANK LTD, CDYACDYAN	12/02/24	12/02/24	12/02/24	MATURITY	150,000,000	150,000,000	0	150,000,000	0
MUFG BANK LTD, CDYACDYAN	12/09/24	12/09/24	12/09/24	MATURITY	150,000,000	150,000,000	0	150,000,000	0
MUFG BANK LTD, CDYACDYAN	12/16/24	12/16/24	12/16/24	MATURITY	150,000,000	150,000,000	0	150,000,000	0
MUFG BANK LTD, CDYACDYAN	12/23/24	12/23/24	12/23/24	MATURITY	150,000,000	150,000,000	0	150,000,000	0
MUFG BANK LTD, CDYACDYAN	12/30/24	12/30/24	12/30/24	MATURITY	150,000,000	150,000,000	0	150,000,000	0
MANHATTAN ASSET FUNCPABS4	12/12/24	12/12/24	12/12/24	MATURITY	65,948,000	65,948,000	0	65,948,000	0
MATCHPOINT FINANCE CPABS4	12/04/24	12/04/24	12/04/24	MATURITY	100,000,000	100,000,000	0	100,000,000	0
MATCHPOINT FINANCE CPABS4	12/05/24	12/05/24	12/05/24	MATURITY	81,055,000	81,055,000	0	81,055,000	0
MATCHPOINT FINANCE CPABS4	12/06/24	12/06/24	12/06/24	MATURITY	105,400,000	105,400,000	0	105,400,000	0
MATCHPOINT FINANCE CPABS4	12/17/24	12/17/24	12/17/24	MATURITY	100,000,000	100,000,000	0	100,000,000	0
MATCHPOINT FINANCE CPABS4	12/19/24	12/19/24	12/19/24	MATURITY	150,000,000	150,000,000	0	150,000,000	0
MATCHPOINT FINANCE CPABS4	12/30/24	12/30/24	12/30/24	MATURITY	250,000,000	250,000,000	0	250,000,000	0
MATCHPOINT FINANCE CPABS4	12/31/24	12/31/24	12/31/24	MATURITY	250,000,000	250,000,000	0	250,000,000	0
MUFG BANK LTD, CPCP	12/09/24	12/09/24	12/09/24	MATURITY	150,000,000	150,000,000	0	150,000,000	0
NATIONAL AUSTRALIA BANK LTD	12/09/24	12/09/24	12/09/24	MATURITY	100,000,000	100,000,000	0	100,000,000	0



# TRADING ACTIVITY FOR DECEMBER 31 2024

Description	Maturity Date	Trade Date	Settle Date	event type	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
RIDGEFIELD FUNDING CPABS4	12/16/24	12/16/24	12/16/24	MATURITY	15,000,000	15,000,000	0	15,000,000	0
SHEFFIELD RECEIVBLCPABS4	12/09/24	12/09/24	12/09/24	MATURITY	260,000,000	260,000,000	0	260,000,000	0
SHEFFIELD RECEIVBLCPABS4	12/12/24	12/12/24	12/12/24	MATURITY	280,000,000	280,000,000	0	280,000,000	0
SHEFFIELD RECEIVBLCPABS4	12/17/24	12/17/24	12/17/24	MATURITY	50,000,000	50,000,000	0	50,000,000	0
SHEFFIELD RECEIVABLES CO LLC	12/13/24	12/13/24	12/13/24	MATURITY	105,000,000	105,000,000	0	105,000,000	0
STARBIRD FUNDING COCPABS4	12/03/24	12/03/24	12/03/24	MATURITY	250,000,000	250,000,000	0	250,000,000	0
STARBIRD FUNDING COCPABS4	12/04/24	12/04/24	12/04/24	MATURITY	400,000,000	400,000,000	0	400,000,000	0
STARBIRD FUNDING COCPABS4	12/09/24	12/09/24	12/09/24	MATURITY	30,000,000	30,000,000	0	30,000,000	0
STARBIRD FUNDING COCPABS4	12/11/24	12/11/24	12/11/24	MATURITY	215,995,000	215,995,000	0	215,995,000	0
STARBIRD FUNDING COCPABS4	12/13/24	12/13/24	12/13/24	MATURITY	170,000,000	170,000,000	0	170,000,000	0
STARBIRD FUNDING COCPABS4	12/16/24	12/16/24	12/16/24	MATURITY	280,000,000	280,000,000	0	280,000,000	0
STARBIRD FUNDING COCPABS4	12/17/24	12/17/24	12/17/24	MATURITY	120,000,000	120,000,000	0	120,000,000	0
STARBIRD FUNDING COCPABS4	12/19/24	12/19/24	12/19/24	MATURITY	300,000,000	300,000,000	0	300,000,000	0
STARBIRD FUNDING COCPABS4	12/27/24	12/27/24	12/27/24	MATURITY	56,000,000	56,000,000	0	56,000,000	0
STARBIRD FUNDING COCPABS4	12/30/24	12/30/24	12/30/24	MATURITY	525,000,000	525,000,000	0	525,000,000	0
STARBIRD FUNDING COCPABS4	12/31/24	12/31/24	12/31/24	MATURITY	584,500,000	584,500,000	0	584,500,000	0
TOYOTA MOTOR CREDIT CORP	12/09/24	12/09/24	12/09/24	MATURITY	95,000,000	95,000,000	0	95,000,000	0
TRUIST BANK CDCD	12/02/24	12/02/24	12/02/24	MATURITY	200,000,000	200,000,000	0	200,000,000	0
TRUIST BANK CDCD	12/23/24	12/23/24	12/23/24	MATURITY	1,025,000,000	1,025,000,000	0	1,025,000,000	0
TRUIST BANK CDCD	12/30/24	12/30/24	12/30/24	MATURITY	1,100,000,000	1,100,000,000	0	1,100,000,000	0
UNITEDHEALTH GROUPCP4-2	12/02/24	12/02/24	12/02/24	MATURITY	152,000,000	152,000,000	0	152,000,000	0
UNITEDHEALTH GROUPCP4-2	12/18/24	12/18/24	12/18/24	MATURITY	40,000,000	40,000,000	0	40,000,000	0
UNITEDHEALTH GROUPCP4-2	12/19/24	12/19/24	12/19/24	MATURITY	330,000,000	330,000,000	0	330,000,000	0
UNITEDHEALTH GROUPCP4-2	12/20/24	12/20/24	12/20/24	MATURITY	250,000,000	250,000,000	0	250,000,000	0
UNITEDHEALTH GROUPCP4-2	12/23/24	12/23/24	12/23/24	MATURITY	200,000,000	200,000,000	0	200,000,000	0
UNITEDHEALTH GROUPCP4-2	12/26/24	12/26/24	12/26/24	MATURITY	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	12/02/24	12/02/24	12/02/24	MATURITY	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/02/24	12/02/24	12/02/24	MATURITY	1,818,000,000	1,818,000,000	0	1,818,000,000	0
MIZUHO TRIPARTY	12/03/24	12/03/24	12/03/24	MATURITY	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	12/03/24	12/03/24	12/03/24	MATURITY	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/03/24	12/03/24	12/03/24	MATURITY	2,004,000,000	2,004,000,000	0	2,004,000,000	0
MIZUHO TRIPARTY	12/04/24	12/04/24	12/04/24	MATURITY	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	12/04/24	12/04/24	12/04/24	MATURITY	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/04/24	12/04/24	12/04/24	MATURITY	2,000,000,000	2,000,000,000	0	2,000,000,000	0
MIZUHO TRIPARTY	12/05/24	12/05/24	12/05/24	MATURITY	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	12/05/24	12/05/24	12/05/24	MATURITY	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/05/24	12/05/24	12/05/24	MATURITY	2,366,000,000	2,366,000,000	0	2,366,000,000	0
MIZUHO TRIPARTY	12/06/24	12/06/24	12/06/24	MATURITY	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	12/06/24	12/06/24	12/06/24	MATURITY	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/06/24	12/06/24	12/06/24	MATURITY	1,787,000,000	1,787,000,000	0	1,787,000,000	0
MIZUHO TRIPARTY	12/09/24	12/09/24	12/09/24	MATURITY	700,000,000	700,000,000	0	700,000,000	0
HSBC TRIPARTY	12/09/24	12/09/24	12/09/24	MATURITY	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/09/24	12/09/24	12/09/24	MATURITY	2,407,000,000	2,407,000,000	0	2,407,000,000	0
MIZUHO TRIPARTY	12/10/24	12/10/24	12/10/24	MATURITY	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	12/10/24	12/10/24	12/10/24	MATURITY	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/10/24	12/10/24	12/10/24	MATURITY	2,420,000,000	2,420,000,000	0	2,420,000,000	0
MIZUHO TRIPARTY	12/11/24	12/11/24	12/11/24	MATURITY	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	12/11/24	12/11/24	12/11/24	MATURITY	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/11/24	12/11/24	12/11/24	MATURITY	2,164,000,000	2,164,000,000	0	2,164,000,000	0
MIZUHO TRIPARTY	12/12/24	12/12/24	12/12/24	MATURITY	650,000,000	650,000,000	0	650,000,000	0
HSBC TRIPARTY	12/12/24	12/12/24	12/12/24	MATURITY	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/12/24	12/12/24	12/12/24	MATURITY	2,357,000,000	2,357,000,000	0	2,357,000,000	0
MIZUHO TRIPARTY	12/13/24	12/13/24	12/13/24	MATURITY	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	12/13/24	12/13/24	12/13/24	MATURITY	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/13/24	12/13/24	12/13/24	MATURITY	1,885,000,000	1,885,000,000	0	1,885,000,000	0
MIZUHO TRIPARTY	12/16/24	12/16/24	12/16/24	MATURITY	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	12/16/24	12/16/24	12/16/24	MATURITY	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/16/24	12/16/24	12/16/24	MATURITY	2,296,000,000	2,296,000,000	0	2,296,000,000	0
MIZUHO TRIPARTY	12/17/24	12/17/24	12/17/24	MATURITY	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	12/17/24	12/17/24	12/17/24	MATURITY	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/17/24	12/17/24	12/17/24	MATURITY	2,314,000,000	2,314,000,000	0	2,314,000,000	0
MIZUHO TRIPARTY	12/18/24	12/18/24	12/18/24	MATURITY	500,000,000	500,000,000	0	500,000,000	0
HSBC TRIPARTY	12/18/24	12/18/24	12/18/24	MATURITY	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/18/24	12/18/24	12/18/24	MATURITY	2,394,000,000	2,394,000,000	0	2,394,000,000	0
MIZUHO TRIPARTY	12/19/24	12/19/24	12/19/24	MATURITY	500,000,000	500,000,000	0	500,000,000	0

## TRADING ACTIVITY FOR DECEMBER 31 2024

Description	Maturity Date	Trade Date	Settle Date	event type	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
HSBC TRIPARTY	12/19/24	12/19/24	12/19/24	MATURITY	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/19/24	12/19/24	12/19/24	MATURITY	1,769,000,000	1,769,000,000	0	1,769,000,000	0
MIZUHO TRIPARTY	12/20/24	12/20/24	12/20/24	MATURITY	500,000,000	500,000,000	0	500,000,000	0
HSBC TRIPARTY	12/20/24	12/20/24	12/20/24	MATURITY	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/20/24	12/20/24	12/20/24	MATURITY	2,454,000,000	2,454,000,000	0	2,454,000,000	0
MIZUHO TRIPARTY	12/23/24	12/23/24	12/23/24	MATURITY	500,000,000	500,000,000	0	500,000,000	0
HSBC TRIPARTY	12/23/24	12/23/24	12/23/24	MATURITY	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/23/24	12/23/24	12/23/24	MATURITY	2,490,000,000	2,490,000,000	0	2,490,000,000	0
MIZUHO TRIPARTY	12/26/24	12/26/24	12/26/24	MATURITY	436,000,000	436,000,000	0	436,000,000	0
HSBC TRIPARTY	12/26/24	12/26/24	12/26/24	MATURITY	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/26/24	12/26/24	12/26/24	MATURITY	2,000,000,000	2,000,000,000	0	2,000,000,000	0
MIZUHO TRIPARTY	12/27/24	12/27/24	12/27/24	MATURITY	500,000,000	500,000,000	0	500,000,000	0
HSBC TRIPARTY	12/27/24	12/27/24	12/27/24	MATURITY	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/27/24	12/27/24	12/27/24	MATURITY	2,063,000,000	2,063,000,000	0	2,063,000,000	0
MIZUHO TRIPARTY	12/30/24	12/30/24	12/30/24	MATURITY	500,000,000	500,000,000	0	500,000,000	0
HSBC TRIPARTY	12/30/24	12/30/24	12/30/24	MATURITY	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/30/24	12/30/24	12/30/24	MATURITY	1,837,000,000	1,837,000,000	0	1,837,000,000	0
MIZUHO TRIPARTY	12/31/24	12/31/24	12/31/24	MATURITY	500,000,000	500,000,000	0	500,000,000	0
HSBC TRIPARTY	12/31/24	12/31/24	12/31/24	MATURITY	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/31/24	12/31/24	12/31/24	MATURITY	2,273,000,000	2,273,000,000	0	2,273,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	12/02/24	12/02/24	12/02/24	MATURITY	1,200,000,000	1,200,000,000	0	1,200,000,000	0
RABOBANK NEW YORK	12/02/24	12/02/24	12/02/24	MATURITY	700,000,000	700,000,000	0	700,000,000	0
ABN AMRO BANK N.V.	12/02/24	12/02/24	12/02/24	MATURITY	1,225,000,000	1,225,000,000	0	1,225,000,000	0
RABOBANK NEW YORK	12/03/24	12/03/24	12/03/24	MATURITY	550,000,000	550,000,000	0	550,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	12/02/24	12/02/24	12/02/24	MATURITY	1,200,000,000	1,200,000,000	0	1,200,000,000	0
DNB BANK ASA NEW YORK	12/02/24	12/02/24	12/02/24	MATURITY	1,000,000,000	1,000,000,000	0	1,000,000,000	0
NORDEA BANK ABP	12/02/24	12/02/24	12/02/24	MATURITY	500,000,000	500,000,000	0	500,000,000	0
ABN AMRO BANK N.V.	12/09/24	12/09/24	12/09/24	MATURITY	1,270,000,000	1,270,000,000	0	1,270,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	12/09/24	12/09/24	12/09/24	MATURITY	1,270,000,000	1,270,000,000	0	1,270,000,000	0
RABOBANK NEW YORK	12/09/24	12/09/24	12/09/24	MATURITY	700,000,000	700,000,000	0	700,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	12/03/24	12/03/24	12/03/24	MATURITY	1,245,000,000	1,245,000,000	0	1,245,000,000	0
DNB BANK ASA NEW YORK	12/03/24	12/03/24	12/03/24	MATURITY	1,000,000,000	1,000,000,000	0	1,000,000,000	0
NORDEA BANK ABP	12/03/24	12/03/24	12/03/24	MATURITY	800,000,000	800,000,000	0	800,000,000	0
RABOBANK NEW YORK	12/10/24	12/10/24	12/10/24	MATURITY	620,000,000	620,000,000	0	620,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	12/04/24	12/04/24	12/04/24	MATURITY	1,290,000,000	1,290,000,000	0	1,290,000,000	0
DNB BANK ASA NEW YORK	12/04/24	12/04/24	12/04/24	MATURITY	1,100,000,000	1,100,000,000	0	1,100,000,000	0
NORDEA BANK ABP	12/04/24	12/04/24	12/04/24	MATURITY	700,000,000	700,000,000	0	700,000,000	0
DNB BANK ASA NEW YORK	12/05/24	12/05/24	12/05/24	MATURITY	1,150,000,000	1,150,000,000	0	1,150,000,000	0
NORDEA BANK ABP	12/05/24	12/05/24	12/05/24	MATURITY	450,000,000	450,000,000	0	450,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	12/05/24	12/05/24	12/05/24	MATURITY	1,340,000,000	1,340,000,000	0	1,340,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	12/06/24	12/06/24	12/06/24	MATURITY	1,365,000,000	1,365,000,000	0	1,365,000,000	0
DNB BANK ASA NEW YORK	12/06/24	12/06/24	12/06/24	MATURITY	1,200,000,000	1,200,000,000	0	1,200,000,000	0
NORDEA BANK ABP	12/06/24	12/06/24	12/06/24	MATURITY	800,000,000	800,000,000	0	800,000,000	0
DNB BANK ASA NEW YORK	12/09/24	12/09/24	12/09/24	MATURITY	1,200,000,000	1,200,000,000	0	1,200,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	12/09/24	12/09/24	12/09/24	MATURITY	1,350,000,000	1,350,000,000	0	1,350,000,000	0
ABN AMRO BANK N.V.	12/16/24	12/16/24	12/16/24	MATURITY	1,420,000,000	1,420,000,000	0	1,420,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	12/16/24	12/16/24	12/16/24	MATURITY	1,420,000,000	1,420,000,000	0	1,420,000,000	0
RABOBANK NEW YORK	12/16/24	12/16/24	12/16/24	MATURITY	800,000,000	800,000,000	0	800,000,000	0
DNB BANK ASA NEW YORK	12/10/24	12/10/24	12/10/24	MATURITY	1,390,000,000	1,390,000,000	0	1,390,000,000	0
NORDEA BANK ABP	12/10/24	12/10/24	12/10/24	MATURITY	900,000,000	900,000,000	0	900,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	12/10/24	12/10/24	12/10/24	MATURITY	1,395,000,000	1,395,000,000	0	1,395,000,000	0
RABOBANK NEW YORK	12/17/24	12/17/24	12/17/24	MATURITY	650,000,000	650,000,000	0	650,000,000	0
DNB BANK ASA NEW YORK	12/11/24	12/11/24	12/11/24	MATURITY	1,400,000,000	1,400,000,000	0	1,400,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	12/11/24	12/11/24	12/11/24	MATURITY	1,425,000,000	1,425,000,000	0	1,425,000,000	0
NORDEA BANK ABP	12/11/24	12/11/24	12/11/24	MATURITY	300,000,000	300,000,000	0	300,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	12/12/24	12/12/24	12/12/24	MATURITY	1,435,000,000	1,435,000,000	0	1,435,000,000	0
NORDEA BANK ABP	12/12/24	12/12/24	12/12/24	MATURITY	975,000,000	975,000,000	0	975,000,000	0
DNB BANK ASA NEW YORK	12/12/24	12/12/24	12/12/24	MATURITY	400,000,000	400,000,000	0	400,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	12/13/24	12/13/24	12/13/24	MATURITY	1,480,000,000	1,480,000,000	0	1,480,000,000	0
DNB BANK ASA NEW YORK	12/13/24	12/13/24	12/13/24	MATURITY	1,480,000,000	1,480,000,000	0	1,480,000,000	0
NORDEA BANK ABP	12/13/24	12/13/24	12/13/24	MATURITY	600,000,000	600,000,000	0	600,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	12/16/24	12/16/24	12/16/24	MATURITY	1,480,000,000	1,480,000,000	0	1,480,000,000	0
NORDEA BANK ABP	12/16/24	12/16/24	12/16/24	MATURITY	800,000,000	800,000,000	0	800,000,000	0
DNB BANK ASA NEW YORK	12/16/24	12/16/24	12/16/24	MATURITY	1,400,000,000	1,400,000,000	0	1,400,000,000	0
RABOBANK NEW YORK	12/23/24	12/23/24	12/23/24	MATURITY	890,000,000	890,000,000	0	890,000,000	0

## TRADING ACTIVITY FOR DECEMBER 31 2024

Description	Maturity Date	Trade Date	Settle Date	event type	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	12/23/24	12/23/24	12/23/24	MATURITY	1,525,000,000	1,525,000,000	0	1,525,000,000	0
ABN AMRO BANK N.V.	12/23/24	12/23/24	12/23/24	MATURITY	1,525,000,000	1,525,000,000	0	1,525,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	12/17/24	12/17/24	12/17/24	MATURITY	1,500,000,000	1,500,000,000	0	1,500,000,000	0
NORDEA BANK ABP	12/17/24	12/17/24	12/17/24	MATURITY	1,000,000,000	1,000,000,000	0	1,000,000,000	0
RABOBANK NEWYORK	12/26/24	12/26/24	12/26/24	MATURITY	655,000,000	655,000,000	0	655,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	12/18/24	12/18/24	12/18/24	MATURITY	1,500,000,000	1,500,000,000	0	1,500,000,000	0
NORDEA BANK ABP	12/18/24	12/18/24	12/18/24	MATURITY	1,000,000,000	1,000,000,000	0	1,000,000,000	0
NORDEA BANK ABP	12/19/24	12/19/24	12/19/24	MATURITY	200,000,000	200,000,000	0	200,000,000	0
DNB BANK ASA NEWYORK	12/19/24	12/19/24	12/19/24	MATURITY	500,000,000	500,000,000	0	500,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	12/19/24	12/19/24	12/19/24	MATURITY	1,500,000,000	1,500,000,000	0	1,500,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	12/20/24	12/20/24	12/20/24	MATURITY	1,545,000,000	1,545,000,000	0	1,545,000,000	0
NORDEA BANK ABP	12/20/24	12/20/24	12/20/24	MATURITY	600,000,000	600,000,000	0	600,000,000	0
DNB BANK ASA NEWYORK	12/20/24	12/20/24	12/20/24	MATURITY	200,000,000	200,000,000	0	200,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	12/23/24	12/23/24	12/23/24	MATURITY	1,570,000,000	1,570,000,000	0	1,570,000,000	0
NORDEA BANK ABP	12/23/24	12/23/24	12/23/24	MATURITY	600,000,000	600,000,000	0	600,000,000	0
DNB BANK ASA NEWYORK	12/23/24	12/23/24	12/23/24	MATURITY	500,000,000	500,000,000	0	500,000,000	0
RABOBANK NEWYORK	12/30/24	12/30/24	12/30/24	MATURITY	950,000,000	950,000,000	0	950,000,000	0
NORDEA BANK ABP	12/26/24	12/26/24	12/26/24	MATURITY	500,000,000	500,000,000	0	500,000,000	0
DNB BANK ASA NEWYORK	12/26/24	12/26/24	12/26/24	MATURITY	1,500,000,000	1,500,000,000	0	1,500,000,000	0
MIZUHO BANK, LTD. NEWYORK BRANCH	12/26/24	12/26/24	12/26/24	MATURITY	1,500,000,000	1,500,000,000	0	1,500,000,000	0
MIZUHO BANK, LTD. NEWYORK BRANCH	12/27/24	12/27/24	12/27/24	MATURITY	1,500,000,000	1,500,000,000	0	1,500,000,000	0
NORDEA BANK ABP	12/27/24	12/27/24	12/27/24	MATURITY	1,100,000,000	1,100,000,000	0	1,100,000,000	0
DNB BANK ASA NEWYORK	12/27/24	12/27/24	12/27/24	MATURITY	800,000,000	800,000,000	0	800,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	12/30/24	12/30/24	12/30/24	MATURITY	1,500,000,000	1,500,000,000	0	1,500,000,000	0
NORDEA BANK ABP	12/30/24	12/30/24	12/30/24	MATURITY	800,000,000	800,000,000	0	800,000,000	0
NORDEA BANK ABP	12/31/24	12/31/24	12/31/24	MATURITY	1,000,000,000	1,000,000,000	0	1,000,000,000	0
DNB BANK ASA NEWYORK	12/31/24	12/31/24	12/31/24	MATURITY	1,600,000,000	1,600,000,000	0	1,600,000,000	0
					144,395,395,000	144,395,395,000	0	144,395,395,000	0
ARIFL 2024-A A I	03/14/25	12/16/24	12/16/24	PAYDOWN	859,588	859,588	0	859,588	0
EFF 2024-3 A I	07/21/25	12/20/24	12/20/24	PAYDOWN	1,633,690	1,633,690	0	1,633,690	0
WLAKE 2024-2A A I	06/16/25	12/16/24	12/16/24	PAYDOWN	1,198,477	1,198,477	0	1,198,477	0
WLAKE 2024-3A A I	10/15/25	11/15/24	11/15/24	PAYDOWN	(6,365,320)	0	0	(6,365,320)	0
WLAKE 2024-3A A I	10/15/25	11/15/24	11/15/24	PAYDOWN	6,365,320	6,365,320	0	6,365,320	0
WLAKE 2024-3A A I	10/15/25	12/16/24	12/16/24	PAYDOWN	6,904,893	6,904,893	0	6,904,893	0
					21,384,648	27,749,968	0	21,384,648	0
DREYFUS GOVT CASH MGMT FUND	02/01/27	12/02/24	12/02/24	SELL	4,246,893	4,246,893	0	4,246,893	0
DREYFUS GOVT CASH MGMT FUND	02/01/27	12/04/24	12/04/24	SELL	17,257	17,257	0	17,257	0
DREYFUS GOVT CASH MGMT FUND	02/01/27	12/05/24	12/05/24	SELL	508,980	508,980	0	508,980	0
DREYFUS GOVT CASH MGMT FUND	02/01/27	12/09/24	12/09/24	SELL	3,259,875	3,259,875	0	3,259,875	0
DREYFUS GOVT CASH MGMT FUND	02/01/27	12/11/24	12/11/24	SELL	2,840,960	2,840,960	0	2,840,960	0
DREYFUS GOVT CASH MGMT FUND	02/01/27	12/12/24	12/12/24	SELL	1,585,164	1,585,164	0	1,585,164	0
DREYFUS GOVT CASH MGMT FUND	02/01/27	12/16/24	12/16/24	SELL	4,353,576	4,353,576	0	4,353,576	0
DREYFUS GOVT CASH MGMT FUND	02/01/27	12/18/24	12/18/24	SELL	24,875,177	24,875,177	0	24,875,177	0
DREYFUS GOVT CASH MGMT FUND	02/01/27	12/20/24	12/20/24	SELL	58,427	58,427	0	58,427	0
DREYFUS GOVT CASH MGMT FUND	02/01/27	12/23/24	12/23/24	SELL	3,130,397	3,130,397	0	3,130,397	0
DREYFUS GOVT CASH MGMT FUND	02/01/27	12/26/24	12/26/24	SELL	202,703,539	202,703,539	0	202,703,539	0
DREYFUS GOVT CASH MGMT FUND	02/01/27	12/27/24	12/27/24	SELL	2,117,837	2,117,837	0	2,117,837	0
DREYFUS GOVT CASH MGMT FUND	02/01/27	12/31/24	12/31/24	SELL	4,428,913	4,428,913	0	4,428,913	0
					254,126,995	254,126,995	0	254,126,995	0





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

<https://prime.sbafla.com>

## Our Mission

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

**Federated  
Hermes** 

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