



MONTHLY SUMMARY REPORT

State Board of Administration of Florida

December 2023

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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 1, 2023, through December 31, 2023, 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, 2023)

Total Participants

782

Florida PRIME™

Total Participant Balance

\$27,847,195,537

Total Number of Accounts

1,449

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

So much for trying to control the markets.

Taking the podium after the Federal Open Market Committee (FOMC) meeting in mid December, Federal Reserve Chair Jerome Powell had the chance to push back against investor optimism that policymakers will issue around five quarter-point cuts next year. FOMC voters essentially admitted the tightening cycle is over by holding rates at 5.25-5.5% and penciling in 75 basis points of rate cuts in 2024, per the new dot plot in its Summary of Economic Projects. But a significant gap remained between the Wall Street and Washington. Had Powell used the Q&A with reporters to tell the markets cool their jets, their expectations might have met Fed projections.

Instead, he said monetary policy likely had reached its peak and even acknowledged the FOMC had discussed when it might ease. Because Powell said that participants had the time to take the relatively unchanged Consumer Price Index numbers for November into account, the markets were jubilant. Despite later attempts by other Fed officials—including the influential New York Fed President John Williams—traders reacted even more optimistically by pricing in nearly six quarter-point cuts in 2024, exacerbating the disconnect.

In contrast, we take Chair Powell's word "cautiously" at face value and anticipate only 75 basis points of easing in in 2024. We just don't see inflation declining enough to satisfy policymakers, especially as energy prices have accounted for much of the decrease. Officials have not put the cautionary tale of the 1970s back on the shelf. If PCE/CPI are stubborn or surprise to the upside, the Fed likely will dig in. The stakes are high as the Fed tries to avoid pushing the economy into a recession if it holds rates too high for too long.

Who—the Fed or the markets—is correct about the path of policy in 2024 will not be known until the first cut actually comes. It is possible that the two sides could align, especially if Powell and other Fed officials ratchet up their rhetoric to challenge the investor narrative. That could come in the late January FOMC meeting. It won't have an updated SEP, but will have more inflation data and the usual press conference.

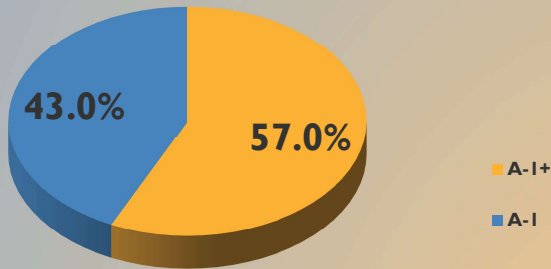
This scenario would keep cash attractive, even as some investors extend duration to other asset classes. Most liquidity products should continue to mirror the target range whether it stays put or declines. You might think clients would exit the broad sector as yields fall. But past instances of policy easing actually have led to asset inflows as yields declined slower than other cash options and direct securities. There's not assured, of course, but we can guarantee 2024 will have an abundance of intrigue.

The tax-collecting season for most participants continued in December, resulting in another large influx of assets to the Pool of \$4.4 billion, raising its total to \$27.7 billion. The Pool's manager extended the portfolio's Weighted Average Maturity (WAM) by 2 days from November to 41 days; its Weighted Average Life (WAL) is 70 days. The yield of the portfolio declined by 1 basis point to 5.63%, reflecting market assumptions that the Fed will ease policy in 2024, but also due to reduced supply of commercial paper and CDs. These reasons led the manager to invest the inflows into U.S. government securities in the 1- to 3-month area of the yield curve.

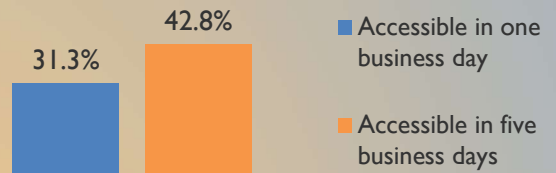
At the end of the month, yields on 1-, 3-, 6- and 12-month U.S. Treasuries were 5.40%, 5.35%, 5.27% and 4.78%, respectively; the 1-, 3-, 6- and 12-month Bloomberg Short-Term Bank Yield Index rates (BSBY) were 5.47%, 5.45%, 5.36% and 5.17%, respectively.

PORTFOLIO COMPOSITION FOR DECEMBER 2023

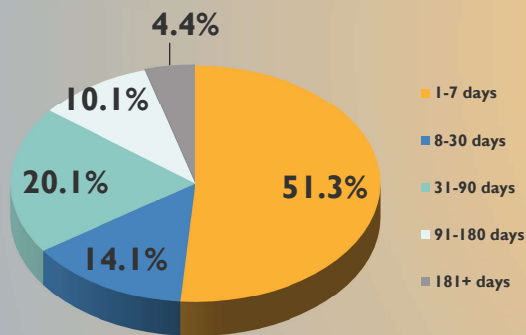
CREDIT QUALITY COMPOSITION



HIGHLY LIQUID HOLDINGS



EFFECTIVE MATURITY SCHEDULE



TOP HOLDINGS & AVG. MATURITY

1. United States, Government of	7.0%
2. Mizuho Financial Group, Inc.	5.0%
3. Mitsubishi UFJ Financial Group, Inc.	5.0%
4. Australia & New Zealand Banking Group, Melbourne	5.0%
5. Canadian Imperial Bank of Commerce	4.8%
6. Sumitomo Mitsui Trust Holdings, Inc.	4.7%
7. ABN Amro Bank NV	4.7%
8. Bank of Montreal	3.8%
9. Bank of Nova Scotia, Toronto	3.4%
10. Jupiter Securitization Co. LLC	2.9%

Average Effective Maturity (WAM)

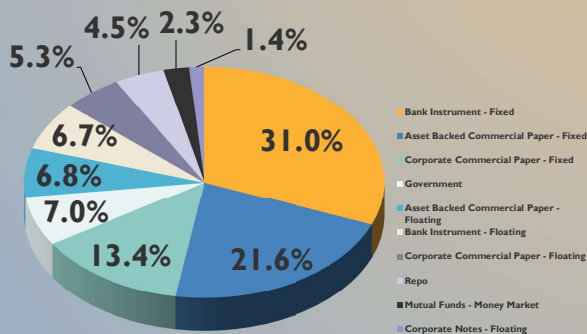
41 Days

Weighted Average Life (Spread WAL)

70 Days

Percentages based on total value of investments

PORTFOLIO COMPOSITION



FUND PERFORMANCE THROUGH DECEMBER 2023

Florida PRIME Performance Data			
	Annualized Net Participant Yield ¹	Net-of-Fee Benchmark ²	Above (Below) Benchmark
One Month	5.75%	5.30%	0.45%
Three Months	5.76%	5.35%	0.41%
One Year	5.40%	4.99%	0.40%
Three Years	2.41%	2.14%	0.27%
Five Years	2.08%	1.84%	0.24%
Ten Years	1.48%	1.25%	0.24%
Since 1/96	2.49%	2.27%	0.22%

Note: Net asset value at month end: \$27,853.1 million, which includes investments at market value, plus all cash, accrued interest receivable and payables.

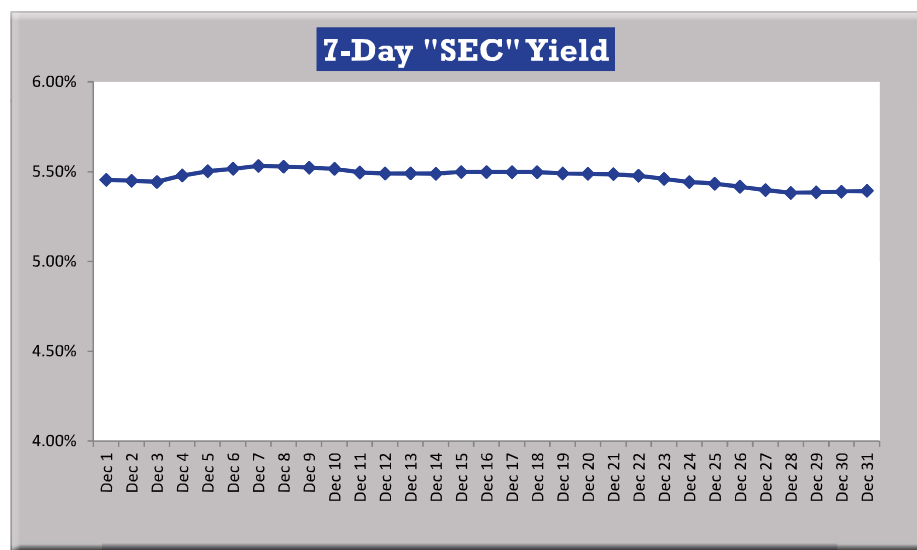
¹Net of fees. Participant yield is calculated on a 365-day basis and includes adjustments for expenses and other accounting items to reflect realized earnings by participants.

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

ABOUT ANNUALIZED YIELDS:

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

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



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

PRIME ACCOUNT SUMMARY FOR DECEMBER 2023

Summary of Cash Flows		
Opening Balance (12/01/23)	\$	23,396,855,528
Participant Deposits		11,046,814,153
Gross Earnings		125,921,805
Participant Withdrawals		(6,721,682,443)
Fees		(713,506)
Closing Balance (12/31/23)	\$	27,847,195,537
Net Change over Month	\$	4,450,340,009

Detailed Fee Disclosure			
December		Amount	Basis Point Equivalent*
SBA Client Service, Account Mgt. & Fiduciary Oversight Fee	\$	222,990.22	1.04
Federated Investment Management Fee		430,872.40	2.02
BNY Mellon Custodial Fee**		30,983.65	0.15
Bank of America Transfer Agent Fee		19,752.17	0.09
S&P Rating Maintenance Fee		4,076.71	0.02
Audit/External Review Fees		4,830.50	0.02
Total Fees	\$	713,505.65	3.34

*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 \$25,622,025,532.

**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 2023

Security Name	Security Classification	Cpn	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
1320 W Jefferson LLC, Sep 01, 2060	VARIABLE RATE DEMAND NOTE	5.46	9/1/2060	1/3/2024	5,500,000	5.54	\$5,500,000	\$5,500,000	\$0
ABN Amro Bank NV, Amsterdam TD	TIME DEPOSIT	5.33	1/3/2024		1,200,000,000	5.40	\$1,200,000,000	\$1,200,000,000	\$0
ABN Amro Bank NV, Amsterdam TD	TIME DEPOSIT	5.33	1/4/2024		100,000,000	5.40	\$100,000,000	\$100,000,000	\$0
AJC Capital, LLC, Jan 01, 2042	VARIABLE RATE DEMAND NOTE	5.45	1/1/2042	1/4/2024	5,530,000	5.45	\$5,530,000	\$5,530,000	\$0
Albion Capital LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/21/2024		25,367,000	5.74	\$25,154,678	\$25,159,625	\$4,947
Albion Capital LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/25/2024		129,064,000	5.62	\$127,361,001	\$127,369,422	\$8,421
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/3/2024		200,000,000	5.41	\$199,851,944	\$199,851,826	-\$118
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/3/2024		125,000,000	5.43	\$124,907,292	\$124,907,391	\$100
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/8/2024		200,000,000	5.42	\$199,703,333	\$199,703,126	-\$207
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/9/2024		450,000,000	5.43	\$449,264,375	\$449,265,065	\$689
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/9/2024		50,000,000	5.51	\$49,917,347	\$49,918,341	\$993
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/5/2024		30,000,000	5.76	\$29,823,617	\$29,829,528	\$5,911
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/22/2024		100,000,000	5.59	\$98,733,000	\$98,726,000	-\$7,000
Antalis S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/12/2024		100,000,000	5.50	\$99,790,000	\$99,791,993	\$1,993
Archer 1 LLC, Jun 01, 2060	VARIABLE RATE DEMAND NOTE	5.46	6/1/2060	1/4/2024	18,000,000	5.54	\$18,000,000	\$18,000,000	\$0
Atlantic Asset Securitization LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/13/2024		50,000,000	5.58	\$49,434,375	\$49,429,688	-\$4,688
Atlantic Asset Securitization LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/26/2024		120,000,000	5.59	\$118,407,200	\$118,392,728	-\$14,472
Australia & New Zealand Banking Group, Melbourne TD	TIME DEPOSIT	5.33	1/3/2024		1,375,000,000	5.40	\$1,375,000,000	\$1,375,000,000	\$0
BMW US Capital LLC CP4-2	COMMERCIAL PAPER - 4-2		1/11/2024		100,000,000	5.41	\$99,807,889	\$99,806,977	-\$912
BPCE SA CP4-2	COMMERCIAL PAPER - 4-2		1/31/2024		50,000,000	5.52	\$49,752,500	\$49,753,875	\$1,375
BPCE SA CP4-2	COMMERCIAL PAPER - 4-2		3/7/2024		200,000,000	5.66	\$197,891,667	\$197,940,350	\$48,683
BPCE SA CP4-2	COMMERCIAL PAPER - 4-2		3/12/2024		200,000,000	5.68	\$197,732,722	\$197,790,414	\$57,692
BWF Forge TL Properties Owner LLC, May 01, 2059	VARIABLE RATE DEMAND NOTE	5.46	5/1/2059	1/4/2024	28,500,000	5.46	\$28,500,000	\$28,500,000	\$0
Bank of America N.A. CD	CERTIFICATE OF DEPOSIT	5.92	8/9/2024		100,000,000	5.92	\$100,000,000	\$100,311,790	\$311,790
Bank of America N.A. CD	CERTIFICATE OF DEPOSIT	6.00	7/31/2024		100,000,000	6.00	\$100,000,000	\$100,346,498	\$346,498
Bank of America N.A. CD	CERTIFICATE OF DEPOSIT	5.80	5/28/2024		100,000,000	5.80	\$100,000,000	\$100,049,397	\$49,397
Bank of America N.A. CD	CERTIFICATE OF DEPOSIT	5.80	6/7/2024		104,000,000	5.80	\$104,000,000	\$104,071,259	\$71,259
Bank of America N.A. CD	CERTIFICATE OF DEPOSIT	5.83	6/17/2024		125,000,000	5.82	\$125,000,000	\$125,123,150	\$123,150
Bank of America N.A. Repo Triparty Term Fixed 7 or More Days	REPO TRIPARTY TERM FIXED >= 7 DAYS	5.34	1/3/2024		1,155,000,000	5.41	\$1,155,000,000	\$1,155,000,000	\$0
Bank of America N.A., Apr 19, 2024	VARIABLE RATE CERTIFICATE OF DEPOSIT	6.04	4/19/2024	1/1/2024	101,000,000	6.12	\$101,000,000	\$101,148,209	\$148,209
Bank of America, N.A. CD	CERTIFICATE OF DEPOSIT	6.00	9/23/2024		50,000,000	5.99	\$50,000,000	\$50,245,694	\$245,694
Bank of America, N.A. CD	CERTIFICATE OF DEPOSIT	5.44	2/7/2024		100,000,000	5.44	\$100,000,000	\$99,971,266	-\$28,734
Bank of Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	5.47	1/8/2024		75,000,000	5.47	\$75,000,000	\$74,996,887	-\$3,113
Bank of Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	5.82	5/28/2024		100,000,000	5.81	\$100,000,000	\$100,083,475	\$83,475
Bank of Montreal CP4-2	COMMERCIAL PAPER - 4-2		1/19/2024		115,000,000	5.52	\$114,637,079	\$114,642,848	\$5,769
Bank of Montreal, Apr 12, 2024	VARIABLE RATE COMMERCIAL PAPER - 4-2	6.08	4/12/2024	1/1/2024	100,000,000	6.16	\$100,000,000	\$100,135,559	\$135,559
Bank of Montreal, Jan 05, 2024	VARIABLE RATE CERTIFICATE OF DEPOSIT	6.16	1/5/2024	1/1/2024	105,000,000	6.25	\$104,999,998	\$105,012,856	\$12,858
Bank of Montreal, Jan 05, 2024	VARIABLE RATE COMMERCIAL PAPER - 4-2	6.00	1/5/2024	1/1/2024	50,000,000	6.08	\$50,000,000	\$50,004,588	\$4,588
Bank of Montreal, Jan 06, 2025	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.91	1/6/2025	1/1/2024	165,000,000	5.99	\$165,000,000	\$165,000,000	\$0
Bank of Montreal, Jun 14, 2024	VARIABLE RATE CERTIFICATE OF DEPOSIT	6.05	6/14/2024	1/1/2024	100,000,000	6.13	\$100,000,000	\$100,158,496	\$158,496
Bank of Montreal, May 03, 2024	VARIABLE RATE COMMERCIAL PAPER - 4-2	6.00	5/3/2024	1/1/2024	100,000,000	6.08	\$100,000,000	\$100,111,741	\$111,741
Bank of Montreal, Sep 16, 2024	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.97	9/16/2024	1/1/2024	40,200,000	6.05	\$40,200,000	\$40,200,000	\$0
Bank of Nova Scotia, Toronto CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	6.00	10/18/2024		52,000,000	5.99	\$52,000,000	\$52,284,416	\$284,416

See notes at end of table.

INVENTORY OF HOLDINGS FOR DECEMBER 2023

Security Name	Security Classification	Cpn	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
Bank of Nova Scotia, Toronto, Feb 13, 2024	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.79	2/13/2024	1/1/2024	30,000,000	5.87	\$29,999,328	\$30,008,711	\$9,383
Bank of Nova Scotia, Toronto, Jan 08, 2024	VARIABLE RATE COMMERCIAL PAPER - 4-2	6.00	1/8/2024	1/1/2024	65,000,000	6.08	\$65,000,000	\$65,008,025	\$8,025
Bank of Nova Scotia, Toronto, Jan 23, 2024	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.84	1/23/2024	1/1/2024	155,000,000	5.92	\$155,000,000	\$155,029,242	\$29,242
Bank of Nova Scotia, Toronto, Jul 03, 2024	VARIABLE RATE COMMERCIAL PAPER - 4-2	6.04	7/3/2024	1/1/2024	75,000,000	6.12	\$75,000,000	\$75,125,340	\$125,340
Bank of Nova Scotia, Toronto, Jul 10, 2024	VARIABLE RATE CERTIFICATE OF DEPOSIT	6.05	7/10/2024	1/1/2024	50,000,000	6.13	\$50,000,000	\$50,088,624	\$88,624
Barton Capital S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/16/2024		114,777,000	5.50	\$114,467,102	\$114,468,881	\$1,779
Barton Capital S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/26/2024		50,000,000	5.58	\$49,787,667	\$49,790,104	\$2,437
Bedford Row Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		5/11/2024		50,000,000	5.89	\$49,028,667	\$49,075,890	\$47,223
Bedford Row Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		5/20/2024		70,000,000	5.86	\$68,440,108	\$68,522,802	\$82,694
Bedford Row Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		5/28/2024		50,000,000	5.89	\$48,819,264	\$48,890,521	\$71,257
Bedford Row Funding Corp., Jun 03, 2024	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	5.80	6/3/2024	1/1/2024	50,000,000	5.88	\$50,000,000	\$50,023,487	\$23,487
CAFCO, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/15/2024		75,000,000	5.63	\$73,773,750	\$73,785,045	\$11,295
CHARTA, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/15/2024		100,000,000	5.63	\$98,365,000	\$98,376,460	\$11,460
CHARTA, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/30/2024		50,000,000	5.70	\$49,062,125	\$49,080,814	\$18,689
CIESCO, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/5/2024		100,000,000	5.85	\$99,407,833	\$99,431,759	\$23,926
CIESCO, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/14/2024		30,000,000	5.67	\$29,238,400	\$29,260,072	\$21,672
CRC Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/15/2024		100,000,000	5.63	\$98,365,000	\$98,370,460	\$5,460
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	6.00	10/17/2024		25,000,000	5.99	\$25,000,000	\$25,140,915	\$140,915
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	5.43	1/16/2024		150,000,000	5.51	\$150,000,000	\$150,002,829	\$2,829
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	5.43	1/24/2024		104,000,000	5.51	\$104,000,000	\$104,001,850	\$1,850
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	5.25	2/5/2024		75,000,000	5.25	\$75,000,000	\$74,966,698	-\$33,302
Canadian Imperial Bank of Commerce CP4-2	COMMERCIAL PAPER - 4-2		1/22/2024		125,000,000	5.50	\$124,550,000	\$124,553,361	\$3,361
Canadian Imperial Bank of Commerce CP4-2	COMMERCIAL PAPER - 4-2		4/18/2024		75,000,000	5.56	\$73,782,700	\$73,755,598	-\$27,102
Canadian Imperial Bank of Commerce, Apr 01, 2024	VARIABLE RATE CERTIFICATE OF DEPOSIT	6.10	4/1/2024	1/1/2024	150,000,000	6.18	\$150,000,000	\$150,253,472	\$253,472
Canadian Imperial Bank of Commerce, Apr 11, 2024	VARIABLE RATE COMMERCIAL PAPER - 4-2	6.05	4/11/2024	1/1/2024	208,000,000	6.13	\$208,000,000	\$208,345,985	\$345,985
Canadian Imperial Bank of Commerce, Jan 03, 2025	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.91	1/3/2025	1/1/2024	110,000,000	5.99	\$110,000,000	\$110,000,000	\$0
Canadian Imperial Bank of Commerce, Jan 18, 2024	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.84	1/18/2024	1/1/2024	115,000,000	5.92	\$115,000,000	\$115,023,029	\$23,029
Canadian Imperial Bank of Commerce, Mar 06, 2024	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.65	3/6/2024	1/1/2024	100,000,000	5.73	\$100,000,000	\$100,035,247	\$35,247
Canadian Imperial Bank of Commerce, Mar 27, 2024	VARIABLE RATE COMMERCIAL PAPER - 4-2	6.10	3/27/2024	1/1/2024	100,000,000	6.18	\$100,000,000	\$100,162,868	\$162,868
Chariot Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/3/2024		100,000,000	5.50	\$99,925,000	\$99,925,913	\$913
Chariot Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/5/2024		49,000,000	5.50	\$48,948,550	\$48,949,122	\$572
Chariot Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/12/2024		100,000,000	5.51	\$99,790,000	\$99,791,993	\$1,993
Chariot Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/16/2024		50,000,000	5.53	\$49,631,819	\$49,631,842	\$23
Chesham Finance LLC Series III CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/2/2024		151,000,000	5.48	\$150,909,736	\$150,910,551	\$815
Citibank N.A., New York, Oct 28, 2024	VARIABLE RATE CERTIFICATE OF DEPOSIT	6.00	10/28/2024	1/1/2024	100,000,000	6.08	\$100,000,000	\$100,142,129	\$142,129
Citibank NA, New York CD	CERTIFICATE OF DEPOSIT	6.01	9/18/2024		130,000,000	6.00	\$130,000,000	\$130,575,470	\$575,470
Citibank NA, New York CD	CERTIFICATE OF DEPOSIT	5.92	7/22/2024		150,000,000	5.96	\$150,000,000	\$150,456,681	\$456,681
Citigroup Global Markets, Inc. CP4-2	COMMERCIAL PAPER - 4-2		4/3/2024		75,000,000	5.92	\$73,866,000	\$73,907,840	\$41,840
Citigroup Global Markets, Inc. CP4-2	COMMERCIAL PAPER - 4-2		5/1/2024		75,000,000	5.97	\$73,527,500	\$73,611,665	\$84,165
City Furniture, Inc., Aug 01, 2044	VARIABLE RATE DEMAND NOTE	5.48	8/1/2044	1/4/2024	77,000,000	5.48	\$77,000,000	\$77,000,000	\$0

See notes at end of table.

INVENTORY OF HOLDINGS FOR DECEMBER 2023

Security Name	Security Classification	Cpn	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
Collateralized Commercial Paper FLEX Co., LLC, Apr 03, 2024	VARIABLE RATE COMMERCIAL PAPER - ABS-4(2)	5.82	4/3/2024	1/1/2024	135,000,000	5.90	\$135,000,000	\$135,014,097	\$14,097
Collateralized Commercial Paper FLEX Co., LLC, Apr 15, 2024	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.82	4/15/2024	1/1/2024	25,000,000	5.90	\$25,000,000	\$25,015,229	\$15,229
Collateralized Commercial Paper FLEX Co., LLC, Jul 01, 2024	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.94	7/1/2024	1/1/2024	100,000,000	6.02	\$100,000,000	\$100,000,000	\$0
Collateralized Commercial Paper FLEX Co., LLC, Jul 01, 2024	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.82	7/1/2024	1/1/2024	140,000,000	5.90	\$140,000,000	\$140,000,000	\$0
Collateralized Commercial Paper FLEX Co., LLC, Jul 08, 2024	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.94	7/8/2024	1/1/2024	115,000,000	6.02	\$115,000,000	\$115,053,158	\$53,158
Collateralized Commercial Paper FLEX Co., LLC, Jul 23, 2024	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.81	7/23/2024	1/1/2024	70,000,000	5.89	\$70,000,000	\$70,000,000	\$0
Collateralized Commercial Paper V Co. LLC, Jul 10, 2024	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.95	7/10/2024	1/1/2024	100,000,000	6.03	\$100,000,000	\$100,095,749	\$95,749
Collateralized Commercial Paper V Co. LLC, Jul 22, 2024	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.81	7/22/2024	1/1/2024	50,000,000	5.89	\$50,000,000	\$50,001,897	\$1,897
Commonwealth Bank of Australia, Mar 21, 2024	VARIABLE RATE COMMERCIAL PAPER - 4-2	6.05	3/21/2024	1/1/2024	50,000,000	6.13	\$50,000,000	\$50,058,938	\$58,938
Cooperatieve Rabobank UA TD	TIME DEPOSIT	5.33	1/3/2024		200,000,000	5.40	\$200,000,000	\$200,000,000	\$0
Cooperatieve Rabobank UA TD	TIME DEPOSIT	5.33	1/4/2024		200,000,000	5.40	\$200,000,000	\$200,000,000	\$0
Credit Agricole Corporate and Investment Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	5.69	2/1/2024		58,500,000	5.77	\$58,500,000	\$58,515,807	\$15,807
Credit Agricole Corporate and Investment Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	5.32	1/3/2024		350,000,000	5.39	\$350,000,000	\$349,999,941	-\$60
Credit Agricole Corporate and Investment Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	5.32	1/3/2024		50,000,000	5.39	\$50,000,000	\$50,000,019	\$19
DNB Bank ASA CP4-2	COMMERCIAL PAPER - 4-2		1/3/2024		600,000,000	5.33	\$599,562,500	\$599,559,462	-\$3,038
DNB Bank ASA CP4-2	COMMERCIAL PAPER - 4-2		4/18/2024		190,000,000	5.88	\$186,698,829	\$186,898,482	\$199,653
DZ Bank AG Deutsche Zentral-Genossenschaftsbank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	5.80	4/24/2024		100,000,000	5.88	\$100,000,000	\$100,090,680	\$90,680
Dino P. Kanelos Irrevocable Trust, Sep 01, 2041	VARIABLE RATE DEMAND NOTE	5.45	9/1/2041	1/4/2024	4,515,000	5.45	\$4,515,000	\$4,515,000	\$0
Dreyfus Government Cash Management Fund	OVERNIGHT MUTUAL FUND	5.25	1/3/2024		0	5.32	\$0	\$0	\$0
Enterprise Fleet Financing, LLC 2023-3, A1, 5.906%, 10/21/2024	ASSET BACKED NOTE	5.91	10/21/2024		8,335,702	5.91	\$8,335,702	\$8,345,374	\$9,672
Fairway Finance Co. LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/7/2024		35,000,000	5.68	\$34,146,924	\$34,167,288	\$20,364
Fairway Finance Co. LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/17/2024		50,000,000	5.69	\$48,705,625	\$48,741,512	\$35,886
Fairway Finance Co. LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/21/2024		100,000,000	5.69	\$97,350,694	\$97,428,229	\$77,535
Federated Hermes Institutional Prime Value Obligations Fund - Class IS	MUTUAL FUND MONEY MARKET	5.56	1/3/2024	1/2/2024	630,872,087	5.56	\$631,124,436	\$631,187,523	\$63,087
Fiore Capital LLC, Series 2005-A, Aug 01, 2045	VARIABLE RATE DEMAND NOTE	5.45	8/1/2045	1/4/2024	8,965,000	5.45	\$8,965,000	\$8,965,000	\$0
GTA Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		5/13/2024		90,000,000	5.81	\$88,106,200	\$88,173,225	\$67,025
Gotham Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/1/2024		100,000,000	5.58	\$98,584,778	\$98,576,561	-\$8,217
Great Bear Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/3/2024		50,000,000	5.41	\$49,962,986	\$49,962,907	-\$80
Great Bear Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/4/2024		250,000,000	5.41	\$249,777,917	\$249,777,263	-\$654
HSBC Securities (USA), Inc. Repo Triparty Term Fixed 7 or More Days	REPO TRIPARTY TERM FIXED >= 7 DAYS	5.34	1/3/2024		100,000,000	5.41	\$100,000,000	\$100,000,000	\$0
HW Hellman Building, L.P., Mar 01, 2062	VARIABLE RATE DEMAND NOTE	5.46	3/1/2062	1/4/2024	50,000,000	5.46	\$50,000,000	\$50,000,000	\$0
J.P. Morgan Securities LLC	CALLABLE COMMERCIAL PAPER	6.02	8/21/2024	1/1/2024	50,000,000	6.10	\$50,000,000	\$50,044,500	\$44,500
Jupiter Securitization Co. LLC, Jul 10, 2024	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.80	7/10/2024	1/1/2024	75,000,000	5.88	\$75,000,000	\$75,002,553	\$2,553
Jupiter Securitization Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/16/2024		75,000,000	5.50	\$74,797,500	\$74,799,225	\$1,725
Jupiter Securitization Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/16/2024		100,000,000	5.51	\$99,730,000	\$99,732,300	\$2,300
Jupiter Securitization Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/18/2024		100,000,000	5.58	\$99,696,667	\$99,702,407	\$5,740
Jupiter Securitization Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/19/2024		60,000,000	5.47	\$59,812,050	\$59,812,470	\$420

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Jupiter Securitization Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/23/2024		45,000,000	5.55	\$44,830,312	\$44,832,396	\$2,083
Jupiter Securitization Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/6/2024		350,000,000	5.58	\$347,933,542	\$347,958,188	\$24,646
LMA-Americas LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/4/2024		30,050,000	5.40	\$30,023,356	\$30,023,270	-\$86
LMA-Americas LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/27/2024		51,250,000	5.76	\$50,772,521	\$50,781,063	\$8,542
LMA-Americas LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/18/2024		50,000,000	5.58	\$49,396,667	\$49,390,000	-\$6,667
Longship Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/8/2024		97,000,000	5.40	\$96,856,656	\$96,856,356	-\$300
Longship Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/8/2024		100,000,000	5.55	\$99,848,889	\$99,851,913	\$3,024
Longship Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/9/2024		100,000,000	5.53	\$99,834,389	\$99,837,093	\$2,704
Longship Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/12/2024		100,000,000	5.50	\$99,790,000	\$99,792,620	\$2,620
MUFG Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	5.66	1/8/2024		100,000,000	5.74	\$100,000,000	\$100,005,842	\$5,842
MUFG Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	5.75	2/16/2024		50,000,000	5.83	\$50,000,000	\$50,017,678	\$17,678
MUFG Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	5.57	1/31/2024		60,000,000	5.65	\$60,000,000	\$60,008,612	\$8,612
MUFG Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	5.50	3/28/2024		100,000,000	5.58	\$100,000,000	\$99,999,793	-\$207
MUFG Bank Ltd. CP	COMMERCIAL PAPER		2/13/2024		100,000,000	5.83	\$99,277,417	\$99,312,581	\$35,164
MUFG Bank Ltd. CP	COMMERCIAL PAPER		2/20/2024		300,000,000	5.78	\$297,522,250	\$297,615,264	\$93,014
MUFG Bank Ltd. CP	COMMERCIAL PAPER		2/28/2024		180,000,000	5.73	\$178,304,200	\$178,347,245	\$43,045
MUFG Bank Ltd. CP	COMMERCIAL PAPER		3/6/2024		50,000,000	5.69	\$49,477,722	\$49,488,307	\$10,584
Manhattan Asset Funding Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/11/2024		25,000,000	5.43	\$24,951,792	\$24,951,724	-\$68
Manhattan Asset Funding Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/18/2024		50,000,000	5.51	\$49,850,000	\$49,851,204	\$1,204
Microsoft Corp. CP4-2	COMMERCIAL PAPER - 4-2		2/2/2024		100,000,000	5.50	\$99,476,944	\$99,485,532	\$8,588
Mizuho Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	5.75	2/2/2024		75,000,000	5.83	\$75,000,000	\$75,024,432	\$24,432
Mizuho Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	5.60	3/11/2024		125,000,000	5.68	\$125,000,000	\$125,019,213	\$19,213
Mizuho Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	5.60	3/13/2024		150,000,000	5.68	\$150,000,000	\$150,022,967	\$22,967
Mizuho Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	5.58	3/19/2024		195,000,000	5.66	\$195,000,000	\$195,020,584	\$20,584
Mizuho Bank Ltd., Canada Branch TD	TIME DEPOSIT	5.33	1/3/2024		835,000,000	5.40	\$835,000,000	\$835,000,000	\$0
NRW Bank CP4-2	COMMERCIAL PAPER - 4-2		1/3/2024		189,000,000	5.33	\$188,862,056	\$188,861,438	-\$618
National Australia Bank Ltd., Melbourne CP4-2	COMMERCIAL PAPER - 4-2		5/1/2024		110,000,000	5.88	\$107,864,961	\$107,962,336	\$97,375
National Australia Bank Ltd., Melbourne, Dec 09, 2024	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.85	12/9/2024	1/1/2024	100,000,000	5.93	\$100,000,000	\$100,000,000	\$0
National Australia Bank Ltd., Melbourne, Sep 24, 2024	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.94	9/24/2024	1/1/2024	100,000,000	6.02	\$100,000,000	\$100,204,401	\$204,401
National Bank of Canada, Montreal CP4-2	COMMERCIAL PAPER - 4-2		5/24/2024		130,000,000	5.77	\$127,064,492	\$127,184,672	\$120,180
National Bank of Canada, Montreal CP4-2	COMMERCIAL PAPER - 4-2		6/17/2024		200,000,000	5.77	\$194,760,750	\$195,012,406	\$251,656
National Bank of Canada, Montreal, Mar 06, 2024	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.65	3/6/2024	1/1/2024	50,000,000	5.73	\$50,000,000	\$50,012,113	\$12,113
Nordea Bank Abp CP4-2	COMMERCIAL PAPER - 4-2		4/19/2024		130,000,000	5.87	\$127,725,000	\$127,846,172	\$121,172
Old Line Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/26/2024		25,000,000	5.24	\$24,903,167	\$24,895,830	-\$7,337
Old Line Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/25/2024		100,000,000	5.58	\$98,690,167	\$98,680,258	-\$9,909
Old Line Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/26/2024		40,000,000	5.58	\$39,470,044	\$39,466,068	-\$3,976
Old Line Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/29/2024		48,750,000	5.90	\$47,816,573	\$47,852,467	\$35,894
Old Line Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		5/2/2024		48,600,000	5.89	\$47,648,250	\$47,684,306	\$36,056
Old Line Funding, LLC, Feb 21, 2024	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.85	2/21/2024	1/1/2024	50,000,000	5.93	\$50,000,000	\$50,026,612	\$26,612
Old Line Funding, LLC, Feb 22, 2024	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.85	2/22/2024	1/1/2024	100,000,000	5.93	\$100,000,000	\$100,000,000	\$0
Old Line Funding, LLC, Jul 08, 2024	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.79	7/8/2024	1/1/2024	50,000,000	5.87	\$50,000,000	\$50,000,000	\$0

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Old Line Funding, LLC, Jul 08, 2024	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.79	7/8/2024	1/1/2024	75,000,000	5.87	\$75,000,000	\$75,000,000	\$0
Old Line Funding, LLC, Mar 05, 2024	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.85	3/5/2024	1/1/2024	75,000,000	5.93	\$75,000,000	\$75,000,000	\$0
Old Line Funding, LLC, Mar 18, 2024	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.79	3/18/2024	1/1/2024	90,000,000	5.87	\$90,000,000	\$90,000,000	\$0
Overbaugh Family (2016) Survivorship Trust, Apr 01, 2042	VARIABLE RATE DEMAND NOTE	5.45	4/1/2042	1/4/2024	7,015,000	5.45	\$7,015,000	\$7,015,000	\$0
Podium Funding Trust CPABS3A3	COMMERCIAL PAPER - ABS 3A3		6/5/2024		100,000,000	5.69	\$97,588,500	\$97,675,111	\$86,611
Ridgefield Funding Company, LLC Series A, Feb 02, 2024	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	5.68	2/2/2024	1/1/2024	40,000,000	5.76	\$40,000,000	\$40,004,963	\$4,963
Royal Bank of Canada CP4-2	COMMERCIAL PAPER - 4-2		3/20/2024		45,000,000	5.53	\$44,461,875	\$44,452,308	-\$9,567
Royal Bank of Canada CP4-2	COMMERCIAL PAPER - 4-2		10/11/2024		150,000,000	6.00	\$143,231,583	\$143,964,908	\$733,324
Royal Bank of Canada CP4-2	COMMERCIAL PAPER - 4-2		10/16/2024		47,000,000	6.00	\$44,842,282	\$45,078,665	\$236,383
Royal Bank of Canada, New York Branch, Jan 09, 2024	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.97	1/9/2024	1/1/2024	100,000,000	6.05	\$100,000,000	\$100,011,805	\$11,805
Royal Bank of Canada, New York Branch, Jan 10, 2024	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.94	1/10/2024	1/1/2024	100,000,000	6.02	\$100,000,000	\$100,011,893	\$11,893
Scheel Investments, LLC, Sep 01, 2041	VARIABLE RATE DEMAND NOTE	5.45	9/1/2041	1/4/2024	6,720,000	5.45	\$6,720,000	\$6,720,000	\$0
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/27/2024		80,000,000	5.75	\$79,256,000	\$79,265,334	\$9,334
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/11/2024		100,000,000	5.61	\$98,894,861	\$98,880,556	-\$14,306
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/12/2024		90,000,000	5.61	\$88,991,750	\$88,993,241	\$1,491
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/25/2024		100,000,000	5.61	\$98,682,917	\$98,681,467	-\$1,450
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/26/2024		20,000,000	5.61	\$19,733,556	\$19,733,360	-\$196
Sheffield Receivables Company LLC, Feb 02, 2024	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	5.70	2/2/2024	1/1/2024	95,000,000	5.78	\$95,000,000	\$95,019,328	\$19,328
Sheffield Receivables Company LLC, Feb 22, 2024	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	5.70	2/22/2024	1/1/2024	50,000,000	5.78	\$50,000,000	\$50,013,561	\$13,561
Sheffield Receivables Company LLC, Feb 23, 2024	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	5.70	2/23/2024	1/1/2024	48,000,000	5.78	\$48,000,000	\$48,000,000	\$0
Sheffield Receivables Company LLC, Feb 26, 2024	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	5.72	2/26/2024	1/1/2024	52,000,000	5.80	\$52,000,000	\$52,000,000	\$0
Starbird Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/5/2024		170,000,000	5.40	\$169,824,144	\$169,823,484	-\$661
Sumitomo Mitsui Banking Corp., Mar 28, 2024	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.59	3/28/2024	1/1/2024	200,000,000	5.67	\$200,000,000	\$200,022,530	\$22,530
Sumitomo Mitsui Trust Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	5.70	2/22/2024		80,000,000	5.78	\$80,000,000	\$80,025,074	\$25,074
Sumitomo Mitsui Trust Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	5.68	2/14/2024		100,000,000	5.76	\$100,000,000	\$100,028,868	\$28,868
Sumitomo Mitsui Trust Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	5.52	2/5/2024		100,000,000	5.60	\$100,000,000	\$100,012,319	\$12,319
Sumitomo Mitsui Trust Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	5.55	3/26/2024		200,000,000	5.63	\$200,000,000	\$200,045,226	\$45,226
Sumitomo Mitsui Trust Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	5.55	3/27/2024		125,000,000	5.63	\$125,000,000	\$125,029,145	\$29,145
Sumitomo Mitsui Trust Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	5.31	1/4/2024		500,000,000	5.38	\$500,000,000	\$500,000,375	\$375
Sumitomo Mitsui Trust Bank Ltd.(London) ECD	EURO CERTIFICATE OF DEPOSIT	0.00	3/7/2024		200,000,000	5.69	\$197,879,569	\$197,971,762	\$92,193
Svenska Handelsbanken, Stockholm CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	5.80	4/4/2024		10,000,000	5.88	\$10,000,000	\$10,010,155	\$10,155
Taxable Tender Option Bond Trust 2021-MIZ9064TX, (Series 2021-MIZ-9064TX), 11/01/2056	MUNICIPAL VARIABLE RATE DEMAND NOTE	5.76	11/1/2056	1/4/2024	6,500,000	5.76	\$6,500,000	\$6,500,000	\$0
Taxable Tender Option Bond Trust 2022-MIZ9084TX, (Series 2022-MIZ-9084TX), 02/01/2027	MUNICIPAL VARIABLE RATE DEMAND NOTE	5.76	2/1/2027	1/4/2024	5,150,000	5.76	\$5,150,000	\$5,150,000	\$0

See notes at end of table.

INVENTORY OF HOLDINGS FOR DECEMBER 2023

Security Name	Security Classification	Cpn	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
Taxable Tender Option Bond Trust 2022-MIZ9094TX, (Series 2022-MIZ-9094TX), 12/01/2059	MUNICIPAL VARIABLE RATE DEMAND NOTE	5.76	12/1/2059	1/4/2024	3,200,000	5.76	\$3,200,000	\$3,200,000	\$0
Texas State, Veterans Bonds (Taxable Series 2023A), 12/01/2054	MUNICIPAL VARIABLE RATE DEMAND NOTE	5.40	12/1/2054	1/3/2024	18,000,000	5.40	\$18,000,000	\$18,000,000	\$0
The Greathouse 2021 Children's Trust, Dec 01, 2046	VARIABLE RATE DEMAND NOTE	5.45	12/1/2046	1/4/2024	13,625,000	5.45	\$13,625,000	\$13,625,000	\$0
The Tammi R. Sitz Irrevocable Life Insurance Trust, Nov 01, 2046	VARIABLE RATE DEMAND NOTE	5.45	11/1/2046	1/4/2024	5,950,000	5.45	\$5,950,000	\$5,950,000	\$0
Thunder Bay Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/29/2024		35,250,000	5.90	\$34,575,060	\$34,606,987	\$31,927
Thunder Bay Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		5/6/2024		40,000,000	5.89	\$39,191,600	\$39,230,615	\$39,015
Thunder Bay Funding, LLC, Feb 07, 2024	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	5.84	2/7/2024	1/1/2024	75,000,000	5.92	\$75,000,000	\$75,000,000	\$0
Thunder Bay Funding, LLC, Mar 01, 2024	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.65	3/1/2024	1/1/2024	50,000,000	5.73	\$50,000,000	\$50,000,810	\$810
Thunder Bay Funding, LLC, May 06, 2024	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.79	5/6/2024	1/1/2024	75,000,000	5.87	\$75,000,000	\$75,000,000	\$0
Thunder Bay Funding, LLC, May 29, 2024	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.79	5/29/2024	1/1/2024	100,000,000	5.87	\$100,000,000	\$100,000,000	\$0
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	6.00	9/6/2024		25,000,000	5.99	\$25,000,000	\$25,104,924	\$104,924
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	6.05	7/3/2024		118,500,000	6.04	\$118,500,000	\$118,831,907	\$331,907
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	6.05	7/10/2024		97,000,000	6.04	\$97,000,000	\$97,272,524	\$272,524
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	6.02	7/3/2024		100,000,000	6.01	\$100,000,000	\$100,261,336	\$261,336
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	5.44	2/13/2024		80,000,000	5.44	\$80,000,000	\$79,981,039	-\$18,961
Toronto Dominion Bank CP4-2	COMMERCIAL PAPER - 4-2		5/16/2024		60,000,000	5.80	\$58,729,308	\$58,761,263	\$31,954
Toronto Dominion Bank CP4-2	COMMERCIAL PAPER - 4-2		8/23/2024		50,000,000	6.00	\$48,129,056	\$48,313,396	\$184,340
Toronto Dominion Bank, Apr 29, 2024	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.99	4/29/2024	1/1/2024	100,000,000	6.07	\$100,000,000	\$100,131,185	\$131,185
Toyota Credit Canada Inc, CP	COMMERCIAL PAPER		7/18/2024		40,000,000	5.99	\$38,720,667	\$38,835,777	\$115,110
Toyota Credit De Puerto Rico Corp, CP	COMMERCIAL PAPER		4/25/2024		13,000,000	5.91	\$12,758,821	\$12,768,224	\$9,403
Toyota Credit De Puerto Rico Corp, CP	COMMERCIAL PAPER		5/23/2024		50,000,000	5.73	\$48,882,694	\$48,905,406	\$22,711
Toyota Credit De Puerto Rico Corp, CP	COMMERCIAL PAPER		6/17/2024		30,000,000	5.74	\$29,216,250	\$29,239,905	\$23,655
Toyota Motor Credit Corp., Dec 09, 2024	VARIABLE MEDIUM TERM NOTE	5.89	12/9/2024	1/1/2024	95,000,000	5.97	\$95,000,000	\$95,073,067	\$73,067
U.S. Treasury Bill 01/16/2024	US TREASURY BILL	0.00	1/16/2024		100,000,000	5.40	\$99,736,000	\$99,795,542	\$59,542
U.S. Treasury Bill 01/25/2024	US TREASURY BILL	0.00	1/25/2024		1,000,000,000	5.39	\$996,036,250	\$996,631,300	\$595,050
U.S. Treasury Bill 02/01/2024	US TREASURY BILL	0.00	2/1/2024		462,000,000	5.38	\$459,700,523	\$459,969,796	\$269,273
U.S. Treasury Bill 02/08/2024	US TREASURY BILL	0.00	2/8/2024		400,000,000	5.38	\$397,599,222	\$397,833,700	\$234,478
Victory Receivables Corp, CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/3/2024		40,000,000	5.40	\$39,970,444	\$39,970,365	-\$79
Victory Receivables Corp, CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/25/2024		100,000,000	5.75	\$99,581,500	\$99,596,550	\$15,050
Victory Receivables Corp, CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/28/2024		50,000,000	5.65	\$49,534,028	\$49,536,598	\$2,570
Wells Fargo Bank, N.A., Jul 31, 2024	VARIABLE RATE CERTIFICATE OF DEPOSIT	6.00	7/31/2024	1/1/2024	100,000,000	6.08	\$100,000,000	\$100,170,722	\$170,722
Wells Fargo Bank, N.A., Nov 07, 2024	VARIABLE RATE CERTIFICATE OF DEPOSIT	6.00	11/7/2024	1/1/2024	100,000,000	6.08	\$100,000,000	\$100,140,008	\$140,008
Wells Fargo Bank, N.A., Nov 13, 2024	VARIABLE RATE CERTIFICATE OF DEPOSIT	6.00	11/13/2024	1/1/2024	50,000,000	6.08	\$50,000,000	\$50,068,670	\$68,670
Wells Fargo Bank, N.A., Sep 12, 2024	VARIABLE RATE CERTIFICATE OF DEPOSIT	6.00	9/12/2024	1/1/2024	225,000,000	6.08	\$225,000,000	\$225,363,463	\$363,463
Wylie Bice Life Insurance Trust, Aug 01, 2046	VARIABLE RATE DEMAND NOTE	5.45	8/1/2046	1/4/2024	7,625,000	5.45	\$7,625,000	\$7,625,000	\$0
Total Value of Assets					27,845,310,789		\$27,740,943,951	\$27,752,901,027	\$11,957,076

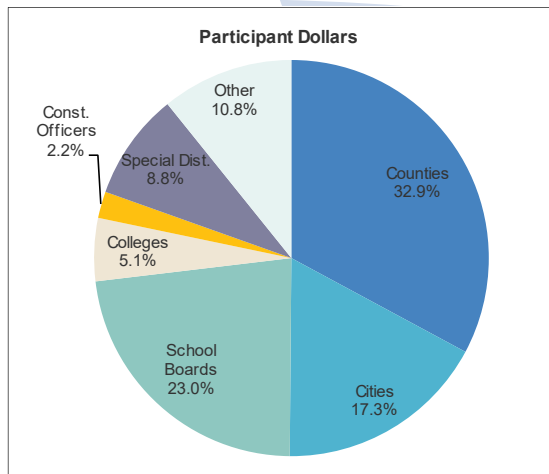
Notes: The data included in this report is unaudited. Amounts above are the value of investments. Income accruals, payables and uninvested cash are not included. Amortizations/accretions are reported with a one-day lag in the above valuations.

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

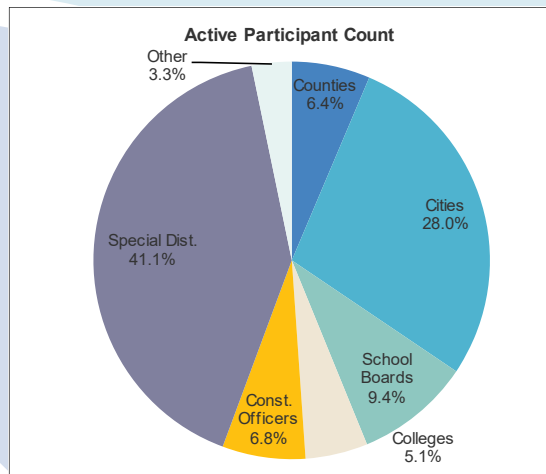
² Amortized cost is calculated using a straight line method.

PARTICIPANT CONCENTRATION DATA - AS OF DECEMBER 2023

Participant Balance	Share of Total Fund	Share of Participant Count	Participant Balance	Share of Total Fund	Share of Participant Count
All Participants	100.0%	100.0%	Colleges & Universities	5.1%	5.1%
Top 10	32.3%	1.3%	Top 10	4.4%	1.3%
\$100 million or more	78.8%	9.5%	\$100 million or more	3.3%	0.5%
\$10 million up to \$100 million	18.7%	19.6%	\$10 million up to \$100 million	1.7%	1.7%
\$1 million up to \$10 million	2.2%	19.4%	\$1 million up to \$10 million	0.2%	1.0%
Under \$1 million	0.3%	51.5%	Under \$1 million	0.01%	1.8%
Counties	32.9%	6.4%	Constitutional Officers	2.2%	6.8%
Top 10	26.2%	1.3%	Top 10	1.5%	1.3%
\$100 million or more	31.8%	2.5%	\$100 million or more	1.1%	0.3%
\$10 million up to \$100 million	0.9%	1.2%	\$10 million up to \$100 million	0.7%	0.8%
\$1 million up to \$10 million	0.1%	1.2%	\$1 million up to \$10 million	0.3%	2.1%
Under \$1 million	0.0%	1.6%	Under \$1 million	0.0%	3.7%
Municipalities	17.3%	28.0%	Special Districts	8.8%	41.1%
Top 10	6.5%	1.3%	Top 10	5.3%	1.3%
\$100 million or more	6.8%	1.4%	\$100 million or more	5.3%	1.3%
\$10 million up to \$100 million	9.8%	9.4%	\$10 million up to \$100 million	2.6%	3.4%
\$1 million up to \$10 million	0.6%	5.7%	\$1 million up to \$10 million	0.7%	7.0%
Under \$1 million	0.1%	11.5%	Under \$1 million	0.2%	29.3%
School Boards	23.0%	9.4%	Other	10.8%	3.3%
Top 10	15.2%	1.3%	Top 10	9.7%	1.3%
\$100 million or more	20.1%	2.5%	\$100 million or more	10.5%	1.0%
\$10 million up to \$100 million	2.8%	2.7%	\$10 million up to \$100 million	0.2%	0.4%
\$1 million up to \$10 million	0.1%	1.4%	\$1 million up to \$10 million	0.1%	0.9%
Under \$1 million	0.0%	2.7%	Under \$1 million	0.0%	0.9%



Total Fund Value: \$27,847,195,537



Total Active Participant Count: 767

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

COMPLIANCE WITH INVESTMENT POLICY FOR DECEMBER 2023

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
Unregistered securities must be eligible for sale to Accredited Investors or Qualified Purchasers.	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
<u>Demand Feature and Guarantor Diversification</u>	
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>	
Assets invested in securities accessible within 1 business day	Pass
Assets invested in securities accessible within 5 business days	Pass

TRADING ACTIVITY FOR DECEMBER 2023

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
Buys								
ALBION CAPITAL LLC CPABS4	03/25/24	12/20/23	12/22/23	50,000,000	49,287,167	0	49,287,167	0
ALBION CAPITAL LLC CPABS4	03/25/24	12/20/23	12/22/23	50,000,000	49,287,167	0	49,287,167	0
ALBION CAPITAL LLC CPABS4	03/25/24	12/20/23	12/22/23	29,064,000	28,649,644	0	28,649,644	0
ANGLESEA FUNDING LLC PABS4	01/03/24	12/20/23	12/20/23	50,000,000	49,896,167	0	49,896,167	0
ANGLESEA FUNDING LLC PABS4	01/03/24	12/20/23	12/20/23	50,000,000	49,896,167	0	49,896,167	0
ANGLESEA FUNDING LLC PABS4	01/03/24	12/20/23	12/20/23	25,000,000	24,948,083	0	24,948,083	0
ANGLESEA FUNDING LLC PABS4	01/03/24	12/21/23	12/21/23	50,000,000	49,903,764	0	49,903,764	0
ANGLESEA FUNDING LLC PABS4	01/03/24	12/21/23	12/21/23	50,000,000	49,903,764	0	49,903,764	0
ANGLESEA FUNDING LLC PABS4	01/03/24	12/21/23	12/21/23	50,000,000	49,903,764	0	49,903,764	0
ANGLESEA FUNDING LLC PABS4	01/03/24	12/21/23	12/21/23	50,000,000	49,903,764	0	49,903,764	0
ANGLESEA FUNDING LLC PABS4	01/08/24	12/28/23	12/28/23	50,000,000	49,918,417	0	49,918,417	0
ANGLESEA FUNDING LLC PABS4	01/08/24	12/28/23	12/28/23	50,000,000	49,918,417	0	49,918,417	0
ANGLESEA FUNDING LLC PABS4	01/08/24	12/28/23	12/28/23	50,000,000	49,918,417	0	49,918,417	0
ANGLESEA FUNDING LLC PABS4	01/08/24	12/28/23	12/28/23	50,000,000	49,918,417	0	49,918,417	0
ANGLESEA FUNDING LLC PABS4	01/09/24	12/12/23	12/12/23	50,000,000	49,789,611	0	49,789,611	0
ANGLESEA FUNDING LLC PABS4	01/09/24	12/27/23	12/27/23	50,000,000	49,903,403	0	49,903,403	0
ANGLESEA FUNDING LLC PABS4	01/09/24	12/27/23	12/27/23	50,000,000	49,903,403	0	49,903,403	0
ANGLESEA FUNDING LLC PABS4	01/09/24	12/27/23	12/27/23	50,000,000	49,903,403	0	49,903,403	0
ANGLESEA FUNDING LLC PABS4	01/09/24	12/27/23	12/27/23	50,000,000	49,903,403	0	49,903,403	0
ANGLESEA FUNDING LLC PABS4	01/09/24	12/27/23	12/27/23	50,000,000	49,903,403	0	49,903,403	0
ANGLESEA FUNDING LLC PABS4	01/09/24	12/27/23	12/27/23	50,000,000	49,903,403	0	49,903,403	0
ANGLESEA FUNDING LLC PABS4	01/09/24	12/27/23	12/27/23	50,000,000	49,903,403	0	49,903,403	0
ANGLESEA FUNDING LLC PABS4	03/22/24	12/14/23	12/14/23	50,000,000	49,253,375	0	49,253,375	0
ANGLESEA FUNDING LLC PABS4	03/22/24	12/14/23	12/14/23	50,000,000	49,253,375	0	49,253,375	0
ANGLESEA FUNDING LLC PABS4	12/04/23	12/01/23	12/01/23	50,000,000	49,977,833	0	49,977,833	0
ANGLESEA FUNDING LLC PABS4	12/04/23	12/01/23	12/01/23	50,000,000	49,977,833	0	49,977,833	0
ANGLESEA FUNDING LLC PABS4	12/04/23	12/01/23	12/01/23	50,000,000	49,977,833	0	49,977,833	0
ANGLESEA FUNDING LLC PABS4	12/05/23	12/04/23	12/04/23	50,000,000	49,992,611	0	49,992,611	0
ANGLESEA FUNDING LLC PABS4	12/05/23	12/04/23	12/04/23	50,000,000	49,992,611	0	49,992,611	0
ANGLESEA FUNDING LLC PABS4	12/05/23	12/04/23	12/04/23	50,000,000	49,992,611	0	49,992,611	0
ANGLESEA FUNDING LLC PABS4	12/06/23	12/05/23	12/05/23	50,000,000	49,992,611	0	49,992,611	0
ANGLESEA FUNDING LLC PABS4	12/06/23	12/05/23	12/05/23	50,000,000	49,992,611	0	49,992,611	0
ANGLESEA FUNDING LLC PABS4	12/06/23	12/05/23	12/05/23	50,000,000	49,992,611	0	49,992,611	0
ANGLESEA FUNDING LLC PABS4	12/07/23	12/06/23	12/06/23	50,000,000	49,992,611	0	49,992,611	0
ANGLESEA FUNDING LLC PABS4	12/07/23	12/06/23	12/06/23	50,000,000	49,992,611	0	49,992,611	0
ANGLESEA FUNDING LLC PABS4	12/07/23	12/06/23	12/06/23	20,000,000	19,997,044	0	19,997,044	0
ANGLESEA FUNDING LLC PABS4	12/08/23	12/07/23	12/07/23	50,000,000	49,992,611	0	49,992,611	0
ANGLESEA FUNDING LLC PABS4	12/08/23	12/07/23	12/07/23	50,000,000	49,992,611	0	49,992,611	0
ANGLESEA FUNDING LLC PABS4	12/11/23	12/04/23	12/04/23	50,000,000	49,948,181	0	49,948,181	0
ANGLESEA FUNDING LLC PABS4	12/11/23	12/04/23	12/04/23	25,000,000	24,974,090	0	24,974,090	0
ANGLESEA FUNDING LLC PABS4	12/11/23	12/08/23	12/08/23	50,000,000	49,977,833	0	49,977,833	0
ANGLESEA FUNDING LLC PABS4	12/11/23	12/08/23	12/08/23	50,000,000	49,977,833	0	49,977,833	0
ANGLESEA FUNDING LLC PABS4	12/11/23	12/08/23	12/08/23	25,000,000	24,988,917	0	24,988,917	0
ANGLESEA FUNDING LLC PABS4	12/12/23	12/11/23	12/11/23	50,000,000	49,992,611	0	49,992,611	0
ANGLESEA FUNDING LLC PABS4	12/12/23	12/11/23	12/11/23	50,000,000	49,992,611	0	49,992,611	0
ANGLESEA FUNDING LLC PABS4	12/12/23	12/11/23	12/11/23	50,000,000	49,992,611	0	49,992,611	0
ANGLESEA FUNDING LLC PABS4	12/12/23	12/11/23	12/11/23	50,000,000	49,992,611	0	49,992,611	0
ANGLESEA FUNDING LLC PABS4	12/14/23	12/04/23	12/04/23	50,000,000	49,925,972	0	49,925,972	0
ANGLESEA FUNDING LLC PABS4	12/14/23	12/04/23	12/04/23	50,000,000	49,925,972	0	49,925,972	0
ANGLESEA FUNDING LLC PABS4	12/18/23	12/15/23	12/15/23	50,000,000	49,977,833	0	49,977,833	0
ANGLESEA FUNDING LLC PABS4	12/18/23	12/15/23	12/15/23	50,000,000	49,977,833	0	49,977,833	0
ANGLESEA FUNDING LLC PABS4	12/18/23	12/15/23	12/15/23	50,000,000	49,977,833	0	49,977,833	0
ANGLESEA FUNDING LLC PABS4	12/18/23	12/15/23	12/15/23	50,000,000	49,977,833	0	49,977,833	0
ANGLESEA FUNDING LLC PABS4	12/19/23	12/18/23	12/18/23	50,000,000	49,992,611	0	49,992,611	0
ANGLESEA FUNDING LLC PABS4	12/19/23	12/18/23	12/18/23	50,000,000	49,992,611	0	49,992,611	0
ANGLESEA FUNDING LLC PABS4	12/19/23	12/18/23	12/18/23	50,000,000	49,992,611	0	49,992,611	0
ANGLESEA FUNDING LLC PABS4	12/19/23	12/18/23	12/18/23	50,000,000	49,992,611	0	49,992,611	0
ANGLESEA FUNDING LLC PABS4	12/20/23	12/19/23	12/19/23	50,000,000	49,992,611	0	49,992,611	0
ANGLESEA FUNDING LLC PABS4	12/20/23	12/19/23	12/19/23	50,000,000	49,992,611	0	49,992,611	0
ANGLESEA FUNDING LLC PABS4	12/20/23	12/19/23	12/19/23	50,000,000	49,992,611	0	49,992,611	0
ANGLESEA FUNDING LLC PABS4	12/21/23	12/20/23	12/20/23	50,000,000	49,992,611	0	49,992,611	0
ANGLESEA FUNDING LLC PABS4	12/21/23	12/20/23	12/20/23	50,000,000	49,992,611	0	49,992,611	0
ANGLESEA FUNDING LLC PABS4	12/21/23	12/20/23	12/20/23	40,000,000	39,994,089	0	39,994,089	0
ANGLESEA FUNDING LLC PABS4	12/22/23	12/21/23	12/21/23	50,000,000	49,992,611	0	49,992,611	0
ANGLESEA FUNDING LLC PABS4	12/22/23	12/21/23	12/21/23	50,000,000	49,992,611	0	49,992,611	0
ANGLESEA FUNDING LLC PABS4	12/22/23	12/21/23	12/21/23	30,000,000	29,995,567	0	29,995,567	0
ANGLESEA FUNDING LLC PABS4	12/27/23	12/22/23	12/22/23	50,000,000	49,963,056	0	49,963,056	0
ANGLESEA FUNDING LLC PABS4	12/27/23	12/22/23	12/22/23	50,000,000	49,963,056	0	49,963,056	0
ANGLESEA FUNDING LLC PABS4	12/27/23	12/22/23	12/22/23	30,000,000	29,977,833	0	29,977,833	0
ANGLESEA FUNDING LLC PABS4	12/28/23	12/27/23	12/27/23	50,000,000	49,992,611	0	49,992,611	0
ANGLESEA FUNDING LLC PABS4	12/28/23	12/27/23	12/27/23	50,000,000	49,992,611	0	49,992,611	0
ANGLESEA FUNDING LLC PABS4	12/28/23	12/27/23	12/27/23	50,000,000	49,992,611	0	49,992,611	0
ANGLESEA FUNDING LLC PABS4	12/28/23	12/27/23	12/27/23	50,000,000	49,992,611	0	49,992,611	0
ANTALIS S.A. CPABS4CPABS4	01/12/24	12/14/23	12/14/23	50,000,000	49,782,500	0	49,782,500	0
ANTALIS S.A. CPABS4CPABS4	01/12/24	12/14/23	12/14/23	50,000,000	49,782,500	0	49,782,500	0
ATLANTIC ASSET SECUCPABS4	03/13/24	12/20/23	12/20/23	50,000,000	49,366,500	0	49,366,500	0
ATLANTIC ASSET SECUCPABS4	03/26/24	12/19/23	12/19/23	20,000,000	19,704,367	0	19,704,367	0
ATLANTIC ASSET SECUCPABS4	03/26/24	12/19/23	12/19/23	50,000,000	49,260,917	0	49,260,917	0
ATLANTIC ASSET SECUCPABS4	03/26/24	12/19/23	12/19/23	50,000,000	49,260,917	0	49,260,917	0
BMW US CAPITAL LLC CP4-2	01/11/24	12/21/23	12/21/23	50,000,000	49,844,833	0	49,844,833	0
BMW US CAPITAL LLC CP4-2	01/11/24	12/21/23	12/21/23	50,000,000	49,844,833	0	49,844,833	0
BPCE SA CP4-2CP4-2	01/31/24	12/08/23	12/08/23	50,000,000	49,595,000	0	49,595,000	0
BPCE SA CP4-2CP4-2	03/07/24	12/05/23	12/05/23	50,000,000	49,289,583	0	49,289,583	0
BPCE SA CP4-2CP4-2	03/07/24	12/05/23	12/05/23	50,000,000	49,289,583	0	49,289,583	0
BPCE SA CP4-2CP4-2	03/07/24	12/05/23	12/05/23	50,000,000	49,289,583	0	49,289,583	0

TRADING ACTIVITY FOR DECEMBER 2023

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
BPCE SA CP4-2CP4-2	03/12/24	12/01/23	12/01/23	50,000,000	49,218,708	0	49,218,708	0
BPCE SA CP4-2CP4-2	03/12/24	12/01/23	12/01/23	50,000,000	49,218,708	0	49,218,708	0
BPCE SA CP4-2CP4-2	03/12/24	12/01/23	12/01/23	50,000,000	49,218,708	0	49,218,708	0
BPCE SA CP4-2CP4-2	03/12/24	12/01/23	12/01/23	50,000,000	49,218,708	0	49,218,708	0
BANK OF MONTREAL/CHICAGO IL	01/06/25	12/06/23	12/06/23	50,000,000	50,000,000	0	50,000,000	0
BANK OF MONTREAL/CHICAGO IL	01/06/25	12/06/23	12/06/23	50,000,000	50,000,000	0	50,000,000	0
BANK OF MONTREAL/CHICAGO IL	01/06/25	12/06/23	12/06/23	50,000,000	50,000,000	0	50,000,000	0
BANK OF MONTREAL/CHICAGO IL	01/06/25	12/06/23	12/06/23	50,000,000	50,000,000	0	50,000,000	0
BANK OF MONTREAL	01/19/24	12/07/23	12/07/23	15,000,000	15,000,000	0	15,000,000	0
BANK OF MONTREAL	01/19/24	12/07/23	12/07/23	50,000,000	49,676,903	0	49,676,903	0
BANK OF MONTREAL	01/19/24	12/07/23	12/07/23	50,000,000	49,676,903	0	49,676,903	0
BANK OF MONTREAL	01/19/24	12/07/23	12/07/23	15,000,000	14,903,071	0	14,903,071	0
BARTON CAPITAL S.A,CPABS4	01/16/24	12/15/23	12/15/23	40,000,000	39,808,000	0	39,808,000	0
BARTON CAPITAL S.A,CPABS4	01/16/24	12/15/23	12/15/23	50,000,000	49,760,000	0	49,760,000	0
BARTON CAPITAL S.A,CPABS4	01/16/24	12/15/23	12/15/23	24,777,000	24,658,070	0	24,658,070	0
BARTON CAPITAL S.A,CPABS4	12/11/23	12/04/23	12/04/23	50,000,000	49,948,181	0	49,948,181	0
BARTON CAPITAL S.A,CPABS4	12/11/23	12/04/23	12/04/23	25,000,000	24,974,090	0	24,974,090	0
BARTON CAPITAL S.A,CPABS4	12/13/23	12/05/23	12/05/23	50,000,000	49,940,778	0	49,940,778	0
BARTON CAPITAL S.A,CPABS4	12/13/23	12/05/23	12/05/23	50,000,000	49,940,778	0	49,940,778	0
BARTON CAPITAL S.A,CPABS4	12/21/23	12/13/23	12/13/23	50,000,000	49,940,778	0	49,940,778	0
BARTON CAPITAL S.A,CPABS4	12/21/23	12/13/23	12/13/23	10,000,000	9,988,156	0	9,988,156	0
BENNINGTON STARK CACPABS4	12/08/23	12/01/23	12/01/23	50,000,000	49,947,986	0	49,947,986	0
BENNINGTON STARK CACPABS4	12/08/23	12/01/23	12/01/23	50,000,000	49,947,986	0	49,947,986	0
BENNINGTON STARK CACPABS4	12/15/23	12/08/23	12/08/23	50,000,000	49,947,986	0	49,947,986	0
BENNINGTON STARK CACPABS4	12/21/23	12/15/23	12/15/23	50,000,000	49,955,417	0	49,955,417	0
BNG BANK N.V,CP4-2CP4-2	12/18/23	12/11/23	12/11/23	50,000,000	49,948,375	0	49,948,375	0
BNG BANK N.V,CP4-2CP4-2	12/18/23	12/11/23	12/11/23	50,000,000	49,948,375	0	49,948,375	0
BNG BANK N.V,CP4-2CP4-2	12/18/23	12/11/23	12/11/23	50,000,000	49,948,375	0	49,948,375	0
BNG BANK N.V,CP4-2CP4-2	12/18/23	12/11/23	12/11/23	50,000,000	49,948,375	0	49,948,375	0
BNG BANK N.V,CP4-2CP4-2	12/18/23	12/11/23	12/11/23	50,000,000	49,948,375	0	49,948,375	0
BNG BANK N.V,CP4-2CP4-2	12/18/23	12/11/23	12/11/23	50,000,000	49,948,375	0	49,948,375	0
BNG BANK N.V,CP4-2CP4-2	12/18/23	12/11/23	12/11/23	50,000,000	49,948,375	0	49,948,375	0
BNG BANK N.V,CP4-2CP4-2	12/18/23	12/11/23	12/11/23	50,000,000	49,948,375	0	49,948,375	0
CAFCO, LLC CPABS4-2CPABS4	04/15/24	12/12/23	12/12/23	50,000,000	49,053,819	0	49,053,819	0
CAFCO, LLC CPABS4-2CPABS4	04/15/24	12/12/23	12/12/23	25,000,000	24,526,910	0	24,526,910	0
CRC FUNDING, LLC CPCPABS4	04/15/24	12/12/23	12/12/23	50,000,000	49,053,819	0	49,053,819	0
CRC FUNDING, LLC CPCPABS4	04/15/24	12/12/23	12/12/23	50,000,000	49,053,819	0	49,053,819	0
CANADIAN IMPERIAL BANK OF COMMERCE/NEW YORK NY	01/03/25	12/05/23	12/05/23	50,000,000	50,000,000	0	50,000,000	0
CANADIAN IMPERIAL BANK OF COMMERCE/NEW YORK NY	01/03/25	12/05/23	12/05/23	50,000,000	50,000,000	0	50,000,000	0
CANADIAN IMPERIAL BANK OF COMMERCE/NEW YORK NY	01/03/25	12/05/23	12/05/23	10,000,000	10,000,000	0	10,000,000	0
CANADIAN IMPERIAL BCDYAN	01/16/24	12/13/23	12/13/23	50,000,000	50,000,000	0	50,000,000	0
CANADIAN IMPERIAL BCDYAN	01/16/24	12/13/23	12/13/23	50,000,000	50,000,000	0	50,000,000	0
CANADIAN IMPERIAL BCDYAN	01/16/24	12/13/23	12/13/23	50,000,000	50,000,000	0	50,000,000	0
CANADIAN IMPERIAL BCDYAN	01/24/24	12/14/23	12/14/23	50,000,000	50,000,000	0	50,000,000	0
CANADIAN IMPERIAL BCDYAN	01/24/24	12/14/23	12/14/23	50,000,000	50,000,000	0	50,000,000	0
CANADIAN IMPERIAL BCDYAN	01/24/24	12/14/23	12/14/23	4,000,000	4,000,000	0	4,000,000	0
CANADIAN IMPERIAL BCP4-2	01/22/24	12/18/23	12/18/23	50,000,000	49,737,500	0	49,737,500	0
CANADIAN IMPERIAL BCP4-2	01/22/24	12/18/23	12/18/23	50,000,000	49,737,500	0	49,737,500	0
CANADIAN IMPERIAL BCP4-2	01/22/24	12/18/23	12/18/23	25,000,000	24,868,750	0	24,868,750	0
CHARIOT FUNDING LLCPCABS4	01/03/24	12/04/23	12/04/23	50,000,000	49,775,000	0	49,775,000	0
CHARIOT FUNDING LLCPCABS4	01/03/24	12/04/23	12/04/23	50,000,000	49,775,000	0	49,775,000	0
CHARIOT FUNDING LLCPCABS4	01/05/24	12/08/23	12/08/23	49,000,000	48,794,200	0	48,794,200	0
CHARIOT FUNDING LLCPCABS4	01/12/24	12/06/23	12/06/23	50,000,000	49,722,500	0	49,722,500	0
CHARIOT FUNDING LLCPCABS4	01/12/24	12/06/23	12/06/23	50,000,000	49,722,500	0	49,722,500	0
CHARTA, LLC CPABS4-CPABS4	04/15/24	12/12/23	12/12/23	50,000,000	49,579,222	0	49,579,222	0
CHARTA, LLC CPABS4-CPABS4	04/15/24	12/12/23	12/12/23	50,000,000	49,053,819	0	49,053,819	0
CHARTA, LLC CPABS4-CPABS4	04/15/24	12/12/23	12/12/23	50,000,000	49,053,819	0	49,053,819	0
CIESCO, LLC CPABS4-CPABS4	06/14/24	12/08/23	12/08/23	30,000,000	29,143,200	0	29,143,200	0
COLLATERALIZED COMMERCIAL PAPER FLEX CO LLC	07/23/24	12/20/23	12/21/23	50,000,000	50,000,000	0	50,000,000	0
COLLATERALIZED COMMERCIAL PAPER FLEX CO LLC	07/23/24	12/20/23	12/21/23	20,000,000	20,000,000	0	20,000,000	0
COLLATERALIZED COMMERCIAL PAPER V CO LLC	07/22/24	12/21/23	12/21/23	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	12/08/23	12/01/23	12/01/23	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	12/08/23	12/01/23	12/01/23	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	12/08/23	12/01/23	12/01/23	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	12/08/23	12/01/23	12/01/23	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	12/08/23	12/01/23	12/01/23	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	12/08/23	12/01/23	12/01/23	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	12/08/23	12/01/23	12/01/23	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	12/08/23	12/01/23	12/01/23	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	12/08/23	12/01/23	12/01/23	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	12/08/23	12/01/23	12/01/23	25,000,000	25,000,000	0	25,000,000	0
CREDIT AGRICOLE CORCDYAN	12/11/23	12/04/23	12/04/23	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	12/11/23	12/04/23	12/04/23	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	12/11/23	12/04/23	12/04/23	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	12/11/23	12/04/23	12/04/23	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	12/11/23	12/04/23	12/04/23	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	12/11/23	12/04/23	12/04/23	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	12/12/23	12/05/23	12/05/23	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	12/12/23	12/05/23	12/05/23	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	12/12/23	12/05/23	12/05/23	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	12/12/23	12/05/23	12/05/23	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	12/12/23	12/05/23	12/05/23	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	12/12/23	12/05/23	12/05/23	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	12/12/23	12/05/23	12/05/23	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	12/12/23	12/05/23	12/05/23	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	12/12/23	12/05/23	12/05/23	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	12/12/23	12/05/23	12/05/23	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	12/12/23	12/05/23	12/05/23	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	12/12/23	12/05/23	12/05/23	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	12/12/23	12/05/23	12/05/23	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	12/12/23	12/05/23	12/05/23	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	12/12/23	12/05/23	12/05/23	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	12/12/23	12/05/23	12/05/23	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	12/12/23	12/05/23	12/05/23	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	12/12/23	12/05/23	12/05/23	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	12/18/23	12/11/23	12/11/23	50,000,000	50,000,000	0	50,000,000	0

TRADING ACTIVITY FOR DECEMBER 2023

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
LONGSHIP FUNDING LLC/PABS4	01/12/24	12/08/23	12/08/23	50,000,000	49,737,500	0	49,737,500	0
LONGSHIP FUNDING LLC/PABS4	01/12/24	12/08/23	12/08/23	50,000,000	49,737,500	0	49,737,500	0
MUFG BANK LTD, CDYACDYAN	03/28/24	12/28/23	12/28/23	50,000,000	50,000,000	0	50,000,000	0
MUFG BANK LTD, CDYACDYAN	03/28/24	12/28/23	12/28/23	50,000,000	50,000,000	0	50,000,000	0
MANHATTAN ASSET FUNCPABS4	01/11/24	12/21/23	12/21/23	25,000,000	24,922,125	0	24,922,125	0
MANHATTAN ASSET FUNCPABS4	01/18/24	12/08/23	12/08/23	50,000,000	49,692,500	0	49,692,500	0
MANHATTAN ASSET FUNCPABS4	12/04/23	12/01/23	12/01/23	50,000,000	49,977,875	0	49,977,875	0
MANHATTAN ASSET FUNCPABS4	12/04/23	12/01/23	12/01/23	25,000,000	24,988,938	0	24,988,938	0
MANHATTAN ASSET FUNCPABS4	12/05/23	12/04/23	12/04/23	50,000,000	49,992,625	0	49,992,625	0
MANHATTAN ASSET FUNCPABS4	12/05/23	12/04/23	12/04/23	10,000,000	9,998,525	0	9,998,525	0
MANHATTAN ASSET FUNCPABS4	12/06/23	12/05/23	12/05/23	50,000,000	49,992,625	0	49,992,625	0
MANHATTAN ASSET FUNCPABS4	12/06/23	12/05/23	12/05/23	25,000,000	24,996,313	0	24,996,313	0
MANHATTAN ASSET FUNCPABS4	12/08/23	12/01/23	12/01/23	20,000,000	19,979,311	0	19,979,311	0
MANHATTAN ASSET FUNCPABS4	12/14/23	12/13/23	12/13/23	50,000,000	49,992,611	0	49,992,611	0
MANHATTAN ASSET FUNCPABS4	12/14/23	12/13/23	12/13/23	50,000,000	49,992,611	0	49,992,611	0
MANHATTAN ASSET FUNCPABS4	12/19/23	12/18/23	12/18/23	50,000,000	49,992,611	0	49,992,611	0
MANHATTAN ASSET FUNCPABS4	12/20/23	12/19/23	12/19/23	50,000,000	49,992,611	0	49,992,611	0
MANHATTAN ASSET FUNCPABS4	12/21/23	12/20/23	12/20/23	35,063,000	35,057,818	0	35,057,818	0
MICROSOFT CORP, CP4CP4-2	02/02/24	12/04/23	12/04/23	50,000,000	49,551,667	0	49,551,667	0
MICROSOFT CORP, CP4CP4-2	02/02/24	12/04/23	12/04/23	50,000,000	49,551,667	0	49,551,667	0
MIZUHO BANK LTD, CDCDYAN	03/19/24	12/05/23	12/05/23	50,000,000	50,000,000	0	50,000,000	0
MIZUHO BANK LTD, CDCDYAN	03/19/24	12/05/23	12/05/23	50,000,000	50,000,000	0	50,000,000	0
MIZUHO BANK LTD, CDCDYAN	03/19/24	12/05/23	12/05/23	50,000,000	50,000,000	0	50,000,000	0
MIZUHO BANK LTD, CDCDYAN	03/19/24	12/05/23	12/05/23	45,000,000	45,000,000	0	45,000,000	0
NRW BANK	01/03/24	12/27/23	12/27/23	50,000,000	49,948,910	0	49,948,910	0
NRW BANK	01/03/24	12/27/23	12/27/23	50,000,000	49,948,910	0	49,948,910	0
NRW BANK	01/03/24	12/27/23	12/27/23	50,000,000	49,948,910	0	49,948,910	0
NRW BANK	01/03/24	12/27/23	12/27/23	39,000,000	38,960,150	0	38,960,150	0
NATIONAL AUSTRALIA BANK LTD	12/09/24	12/08/23	12/11/23	50,000,000	50,000,000	0	50,000,000	0
NATIONAL AUSTRALIA BANK LTD	12/09/24	12/08/23	12/11/23	50,000,000	50,000,000	0	50,000,000	0
OLD LINE FUNDING, LCPABS4	03/25/24	12/19/23	12/19/23	50,000,000	49,269,806	0	49,269,806	0
OLD LINE FUNDING, LCPABS4	03/25/24	12/19/23	12/19/23	50,000,000	49,269,806	0	49,269,806	0
OLD LINE FUNDING, LCPABS4	03/26/24	12/20/23	12/20/23	40,000,000	39,415,844	0	39,415,844	0
PODIUM FUNDING TRUSCPABS3	06/05/24	12/08/23	12/08/23	50,000,000	48,635,000	0	48,635,000	0
PODIUM FUNDING TRUSCPABS3	06/05/24	12/08/23	12/08/23	50,000,000	48,635,000	0	48,635,000	0
SHEFFIELD RECEIVABLECPABS4	03/11/24	12/07/23	12/07/23	50,000,000	49,280,903	0	49,280,903	0
SHEFFIELD RECEIVABLECPABS4	03/11/24	12/07/23	12/07/23	50,000,000	49,280,903	0	49,280,903	0
SHEFFIELD RECEIVABLECPABS4	03/12/24	12/07/23	12/07/23	50,000,000	49,273,333	0	49,273,333	0
SHEFFIELD RECEIVABLECPABS4	03/12/24	12/07/23	12/07/23	40,000,000	39,418,667	0	39,418,667	0
SHEFFIELD RECEIVABLECPABS4	03/25/24	12/13/23	12/13/23	50,000,000	49,220,347	0	49,220,347	0
SHEFFIELD RECEIVABLECPABS4	03/25/24	12/13/23	12/13/23	50,000,000	49,220,347	0	49,220,347	0
SHEFFIELD RECEIVABLECPABS4	03/26/24	12/13/23	12/13/23	20,000,000	19,685,111	0	19,685,111	0
STARBUCK FUNDING COCPABS4	01/05/24	12/29/23	12/29/23	50,000,000	49,948,278	0	49,948,278	0
STARBUCK FUNDING COCPABS4	01/05/24	12/29/23	12/29/23	50,000,000	49,948,278	0	49,948,278	0
STARBUCK FUNDING COCPABS4	01/05/24	12/29/23	12/29/23	50,000,000	49,948,278	0	49,948,278	0
STARBUCK FUNDING COCPABS4	01/05/24	12/29/23	12/29/23	20,000,000	19,979,311	0	19,979,311	0
SUMITOMO MITSUI TRUCDYAN	02/05/24	12/01/23	12/04/23	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	02/05/24	12/01/23	12/04/23	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI BANCDYAN	12/19/23	12/12/23	12/12/23	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI BANCDYAN	12/19/23	12/12/23	12/12/23	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI BANCDYAN	12/19/23	12/12/23	12/12/23	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI BANCDYAN	12/19/23	12/12/23	12/12/23	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	03/26/24	12/12/23	12/12/23	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	03/26/24	12/12/23	12/12/23	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	03/26/24	12/12/23	12/12/23	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	03/26/24	12/12/23	12/12/23	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	03/27/24	12/13/23	12/13/23	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	03/27/24	12/13/23	12/13/23	25,000,000	25,000,000	0	25,000,000	0
SUMITOMO MITSUI TRUCDYAN	12/21/23	12/14/23	12/14/23	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	12/21/23	12/14/23	12/14/23	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	01/04/24	12/22/23	12/22/23	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	01/04/24	12/22/23	12/22/23	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	01/04/24	12/22/23	12/22/23	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	01/04/24	12/22/23	12/22/23	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	01/04/24	12/22/23	12/22/23	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	01/04/24	12/22/23	12/22/23	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	01/04/24	12/22/23	12/22/23	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	01/04/24	12/22/23	12/22/23	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	01/04/24	12/22/23	12/22/23	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	01/04/24	12/22/23	12/22/23	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI BANKING CORP/NEW YORK	03/28/24	12/14/23	12/14/23	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI BANKING CORP/NEW YORK	03/28/24	12/14/23	12/14/23	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI BANKING CORP/NEW YORK	03/28/24	12/14/23	12/14/23	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI BANKING CORP/NEW YORK	03/28/24	12/14/23	12/14/23	50,000,000	50,000,000	0	50,000,000	0
TOYOTA MOTOR CREDIT CORP	12/09/24	12/04/23	12/07/23	50,000,000	50,000,000	0	50,000,000	0
TOYOTA MOTOR CREDIT CORP	12/09/24	12/04/23	12/07/23	45,000,000	45,000,000	0	45,000,000	0
TOYOTA MOTOR CREDIT CORP	12/09/24	12/04/23	12/07/23	50,000,000	50,000,000	0	50,000,000	0
TOYOTA CREDIT DE PUCP	05/23/24	12/06/23	12/06/23	50,000,000	48,706,681	0	48,706,681	0
TOYOTA CREDIT DE PUCP	06/17/24	12/06/23	12/06/23	30,000,000	29,110,833	0	29,110,833	0
UNITEDHEALTH GROUP/CP4-2	12/14/23	12/13/23	12/13/23	50,000,000	49,992,625	0	49,992,625	0
UNITEDHEALTH GROUP/CP4-2	12/14/23	12/13/23	12/13/23	50,000,000	49,992,625	0	49,992,625	0
UNITEDHEALTH GROUP/CP4-2	12/28/23	12/19/23	12/20/23	50,000,000	49,940,889	0	49,940,889	0
UNITEDHEALTH GROUP/CP4-2	12/28/23	12/19/23	12/20/23	50,000,000	49,940,889	0	49,940,889	0

TRADING ACTIVITY FOR DECEMBER 2023

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
HSBC TRIPARTY	12/19/23	12/18/23	12/18/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/19/23	12/18/23	12/18/23	900,000,000	900,000,000	0	900,000,000	0
MIZUHO TRIPARTY	12/20/23	12/19/23	12/19/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	12/20/23	12/19/23	12/19/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/20/23	12/19/23	12/19/23	642,000,000	642,000,000	0	642,000,000	0
MIZUHO TRIPARTY	12/21/23	12/20/23	12/20/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	12/21/23	12/20/23	12/20/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/21/23	12/20/23	12/20/23	846,000,000	846,000,000	0	846,000,000	0
MIZUHO TRIPARTY	12/22/23	12/21/23	12/21/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	12/22/23	12/21/23	12/21/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/22/23	12/21/23	12/21/23	492,000,000	492,000,000	0	492,000,000	0
HSBC TRIPARTY	12/22/23	12/22/23	12/22/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/22/23	12/22/23	12/22/23	47,000,000	47,000,000	0	47,000,000	0
MIZUHO TRIPARTY	12/28/23	12/27/23	12/27/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	12/28/23	12/27/23	12/27/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/28/23	12/27/23	12/27/23	771,000,000	771,000,000	0	771,000,000	0
MIZUHO TRIPARTY	12/29/23	12/28/23	12/28/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	12/29/23	12/28/23	12/28/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/29/23	12/28/23	12/28/23	338,000,000	338,000,000	0	338,000,000	0
HSBC TRIPARTY	01/03/24	12/29/23	12/29/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	01/03/24	12/29/23	12/29/23	1,155,000,000	1,155,000,000	0	1,155,000,000	0
Total Buys				63,822,009,340	63,748,448,466	0	63,748,448,466	0
Cash Closes								
CHAD J HIMMEL IRREVOCABLE TRUST	07/01/48	12/19/23	12/19/23	5,290,000	5,290,000	14,179	5,304,179	0
COLLATERALIZED COMMERCIAL PAPER FLEX CO LLC	03/18/24	12/21/23	12/21/23	70,000,000	70,000,000	224,194	70,224,194	0
COLLATERALIZED COMMERCIAL PAPER V CO LLC	03/14/24	12/21/23	12/21/23	50,000,000	50,000,000	160,694	50,160,694	0
Total Cash Closes				125,290,000	125,290,000	399,068	125,689,068	0
Deposits								
DNB BANK ASA NEW YORK	12/04/23	12/01/23	12/01/23	950,000,000	950,000,000	0	950,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	12/04/23	12/01/23	12/01/23	800,000,000	800,000,000	0	800,000,000	0
ABN AMRO BANK N.V.	12/11/23	12/04/23	12/04/23	1,150,000,000	1,150,000,000	0	1,150,000,000	0
RABOBANK NEW YORK	12/11/23	12/04/23	12/04/23	640,000,000	640,000,000	0	640,000,000	0
DNB BANK ASA NEW YORK	12/05/23	12/04/23	12/04/23	950,000,000	950,000,000	0	950,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	12/05/23	12/04/23	12/04/23	805,000,000	805,000,000	0	805,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	12/12/23	12/05/23	12/05/23	1,175,000,000	1,175,000,000	0	1,175,000,000	0
RABOBANK NEW YORK	12/12/23	12/05/23	12/05/23	545,000,000	545,000,000	0	545,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	12/06/23	12/05/23	12/05/23	630,000,000	630,000,000	0	630,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	12/07/23	12/06/23	12/06/23	640,000,000	640,000,000	0	640,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	12/08/23	12/07/23	12/07/23	600,000,000	600,000,000	0	600,000,000	0
SVENSKA HANDELSBANKEN	12/11/23	12/08/23	12/08/23	500,000,000	500,000,000	0	500,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	12/11/23	12/08/23	12/08/23	625,000,000	625,000,000	0	625,000,000	0
SVENSKA HANDELSBANKEN	12/12/23	12/11/23	12/11/23	500,000,000	500,000,000	0	500,000,000	0
ABN AMRO BANK N.V.	12/18/23	12/11/23	12/11/23	1,200,000,000	1,200,000,000	0	1,200,000,000	0
RABOBANK NEW YORK	12/18/23	12/11/23	12/11/23	700,000,000	700,000,000	0	700,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	12/12/23	12/11/23	12/11/23	710,000,000	710,000,000	0	710,000,000	0
SVENSKA HANDELSBANKEN	12/13/23	12/12/23	12/12/23	500,000,000	500,000,000	0	500,000,000	0
RABOBANK NEW YORK	12/19/23	12/12/23	12/12/23	600,000,000	600,000,000	0	600,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	12/19/23	12/12/23	12/12/23	1,300,000,000	1,300,000,000	0	1,300,000,000	0
DNB BANK ASA NEW YORK	12/13/23	12/12/23	12/12/23	100,000,000	100,000,000	0	100,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	12/13/23	12/12/23	12/12/23	740,000,000	740,000,000	0	740,000,000	0
SVENSKA HANDELSBANKEN	12/14/23	12/13/23	12/13/23	500,000,000	500,000,000	0	500,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	12/14/23	12/13/23	12/13/23	700,000,000	700,000,000	0	700,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	12/15/23	12/14/23	12/14/23	600,000,000	600,000,000	0	600,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	12/18/23	12/15/23	12/15/23	700,000,000	700,000,000	0	700,000,000	0
SVENSKA HANDELSBANKEN	12/19/23	12/18/23	12/18/23	500,000,000	500,000,000	0	500,000,000	0
ABN AMRO BANK N.V.	12/27/23	12/18/23	12/18/23	1,200,000,000	1,200,000,000	0	1,200,000,000	0
RABOBANK NEW YORK	12/27/23	12/18/23	12/18/23	750,000,000	750,000,000	0	750,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	12/19/23	12/18/23	12/18/23	800,000,000	800,000,000	0	800,000,000	0
DNB BANK ASA NEW YORK	12/19/23	12/18/23	12/18/23	300,000,000	300,000,000	0	300,000,000	0
SVENSKA HANDELSBANKEN	12/20/23	12/19/23	12/19/23	500,000,000	500,000,000	0	500,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	12/27/23	12/19/23	12/19/23	1,350,000,000	1,350,000,000	0	1,350,000,000	0
RABOBANK NEW YORK	12/28/23	12/19/23	12/19/23	625,000,000	625,000,000	0	625,000,000	0
DNB BANK ASA NEW YORK	12/20/23	12/19/23	12/19/23	500,000,000	500,000,000	0	500,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	12/20/23	12/19/23	12/19/23	800,000,000	800,000,000	0	800,000,000	0
DNB BANK ASA NEW YORK	12/21/23	12/20/23	12/20/23	500,000,000	500,000,000	0	500,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	12/27/23	12/20/23	12/20/23	150,000,000	150,000,000	0	150,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	12/21/23	12/20/23	12/20/23	650,000,000	650,000,000	0	650,000,000	0
ABN AMRO BANK N.V.	12/27/23	12/21/23	12/21/23	150,000,000	150,000,000	0	150,000,000	0
DNB BANK ASA NEW YORK	12/22/23	12/21/23	12/21/23	200,000,000	200,000,000	0	200,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	12/22/23	12/21/23	12/21/23	640,000,000	640,000,000	0	640,000,000	0
DNB BANK ASA NEW YORK	12/27/23	12/22/23	12/22/23	400,000,000	400,000,000	0	400,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	12/27/23	12/22/23	12/22/23	630,000,000	630,000,000	0	630,000,000	0
ABN AMRO BANK N.V.	01/03/24	12/27/23	12/27/23	1,200,000,000	1,200,000,000	0	1,200,000,000	0
RABOBANK NEW YORK	01/03/24	12/27/23	12/27/23	200,000,000	200,000,000	0	200,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	01/03/24	12/27/23	12/27/23	1,375,000,000	1,375,000,000	0	1,375,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	12/28/23	12/27/23	12/27/23	500,000,000	500,000,000	0	500,000,000	0
ABN AMRO BANK N.V.	12/29/23	12/28/23	12/28/23	90,000,000	90,000,000	0	90,000,000	0
ABN AMRO BANK N.V.	01/04/24	12/28/23	12/28/23	100,000,000	100,000,000	0	100,000,000	0
RABOBANK NEW YORK	01/04/24	12/28/23	12/28/23	200,000,000	200,000,000	0	200,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	12/29/23	12/28/23	12/28/23	840,000,000	840,000,000	0	840,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	01/03/24	12/29/23	12/29/23	835,000,000	835,000,000	0	835,000,000	0
Total Deposits				34,845,000,000	34,845,000,000	0	34,845,000,000	0
Maturities								

TRADING ACTIVITY FOR DECEMBER 2023

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
ALBION CAPITAL LLC CPABS4	12/04/23	12/04/23	12/04/23	27,865,000	27,865,000	0	27,865,000	0
ANGLESEA FUNDING LLC PABS4	12/01/23	12/01/23	12/01/23	500,000,000	500,000,000	0	500,000,000	0
ANGLESEA FUNDING LLC PABS4	12/04/23	12/04/23	12/04/23	390,000,000	390,000,000	0	390,000,000	0
ANGLESEA FUNDING LLC PABS4	12/05/23	12/05/23	12/05/23	200,000,000	200,000,000	0	200,000,000	0
ANGLESEA FUNDING LLC PABS4	12/06/23	12/06/23	12/06/23	150,000,000	150,000,000	0	150,000,000	0
ANGLESEA FUNDING LLC PABS4	12/07/23	12/07/23	12/07/23	120,000,000	120,000,000	0	120,000,000	0
ANGLESEA FUNDING LLC PABS4	12/08/23	12/08/23	12/08/23	100,000,000	100,000,000	0	100,000,000	0
ANGLESEA FUNDING LLC PABS4	12/11/23	12/11/23	12/11/23	200,000,000	200,000,000	0	200,000,000	0
ANGLESEA FUNDING LLC PABS4	12/12/23	12/12/23	12/12/23	200,000,000	200,000,000	0	200,000,000	0
ANGLESEA FUNDING LLC PABS4	12/14/23	12/14/23	12/14/23	100,000,000	100,000,000	0	100,000,000	0
ANGLESEA FUNDING LLC PABS4	12/18/23	12/18/23	12/18/23	200,000,000	200,000,000	0	200,000,000	0
ANGLESEA FUNDING LLC PABS4	12/19/23	12/19/23	12/19/23	200,000,000	200,000,000	0	200,000,000	0
ANGLESEA FUNDING LLC PABS4	12/20/23	12/20/23	12/20/23	200,000,000	200,000,000	0	200,000,000	0
ANGLESEA FUNDING LLC PABS4	12/21/23	12/21/23	12/21/23	140,000,000	140,000,000	0	140,000,000	0
ANGLESEA FUNDING LLC PABS4	12/22/23	12/22/23	12/22/23	130,000,000	130,000,000	0	130,000,000	0
ANGLESEA FUNDING LLC PABS4	12/27/23	12/27/23	12/27/23	130,000,000	130,000,000	0	130,000,000	0
ANGLESEA FUNDING LLC PABS4	12/28/23	12/28/23	12/28/23	200,000,000	200,000,000	0	200,000,000	0
BMO HARRIS BANK, N,CD	12/13/23	12/13/23	12/13/23	50,000,000	50,000,000	0	50,000,000	0
BANK OF AMERICA N,ACD	12/13/23	12/13/23	12/13/23	20,000,000	20,000,000	0	20,000,000	0
BANK OF AMERICA NA	12/15/23	12/15/23	12/15/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF MONTREAL	12/05/23	12/05/23	12/05/23	110,000,000	110,000,000	0	110,000,000	0
BANK OF MONTREAL	12/05/23	12/05/23	12/05/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF NOVA SCOTIA/THE	12/13/23	12/13/23	12/13/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF NOVA SCOTIA/THE	12/27/23	12/27/23	12/27/23	85,000,000	85,000,000	0	85,000,000	0
BARTON CAPITAL S.A,CPABS4	12/06/23	12/06/23	12/06/23	20,000,000	20,000,000	0	20,000,000	0
BARTON CAPITAL S.A,CPABS4	12/11/23	12/11/23	12/11/23	75,000,000	75,000,000	0	75,000,000	0
BARTON CAPITAL S.A,CPABS4	12/13/23	12/13/23	12/13/23	100,000,000	100,000,000	0	100,000,000	0
BARTON CAPITAL S.A,CPABS4	12/15/23	12/15/23	12/15/23	109,182,000	109,182,000	0	109,182,000	0
BARTON CAPITAL S.A,CPABS4	12/21/23	12/21/23	12/21/23	60,000,000	60,000,000	0	60,000,000	0
BEDFORD ROW FUNDING CORP	12/27/23	12/27/23	12/27/23	70,000,000	70,000,000	0	70,000,000	0
BENNINGTON STARK CACPABS4	12/01/23	12/01/23	12/01/23	50,000,000	50,000,000	0	50,000,000	0
BENNINGTON STARK CACPABS4	12/08/23	12/08/23	12/08/23	100,000,000	100,000,000	0	100,000,000	0
BENNINGTON STARK CACPABS4	12/15/23	12/15/23	12/15/23	50,000,000	50,000,000	0	50,000,000	0
BENNINGTON STARK CACPABS4	12/21/23	12/21/23	12/21/23	50,000,000	50,000,000	0	50,000,000	0
BNG BANK N,V,CP4-2CP4-2	12/18/23	12/18/23	12/18/23	450,000,000	450,000,000	0	450,000,000	0
CANADIAN IMPERIAL BANK OF COMMERCE/NEW YORK NY	12/11/23	12/11/23	12/11/23	100,000,000	100,000,000	0	100,000,000	0
CHARIOT FUNDING LLC CPABS4	12/04/23	12/04/23	12/04/23	25,000,000	25,000,000	0	25,000,000	0
CHARIOT FUNDING LLC CPABS4	12/06/23	12/06/23	12/06/23	75,000,000	75,000,000	0	75,000,000	0
CHESHAM FINANCE LLC CPABS4	12/01/23	12/01/23	12/01/23	96,000,000	96,000,000	0	96,000,000	0
CITIGROUP GLOBAL MACP4-2	12/05/23	12/05/23	12/05/23	75,000,000	75,000,000	0	75,000,000	0
CITIGROUP GLOBAL MACP4-2	12/06/23	12/06/23	12/06/23	191,000,000	191,000,000	0	191,000,000	0
CREDIT AGRICOLE CORCDYAN	12/04/23	12/04/23	12/04/23	300,000,000	300,000,000	0	300,000,000	0
CREDIT AGRICOLE CORCDYAN	12/05/23	12/05/23	12/05/23	300,000,000	300,000,000	0	300,000,000	0
CREDIT AGRICOLE CORCDYAN	12/01/23	12/01/23	12/01/23	400,000,000	400,000,000	0	400,000,000	0
CREDIT AGRICOLE CORCDYAN	12/08/23	12/08/23	12/08/23	425,000,000	425,000,000	0	425,000,000	0
CREDIT AGRICOLE CORCDYAN	12/11/23	12/11/23	12/11/23	300,000,000	300,000,000	0	300,000,000	0
CREDIT AGRICOLE CORCDYAN	12/12/23	12/12/23	12/12/23	350,000,000	350,000,000	0	350,000,000	0
CREDIT AGRICOLE CORCDYAN	12/15/23	12/15/23	12/15/23	400,000,000	400,000,000	0	400,000,000	0
CREDIT AGRICOLE CORCDYAN	12/18/23	12/18/23	12/18/23	400,000,000	400,000,000	0	400,000,000	0
CREDIT AGRICOLE CORCDYAN	12/19/23	12/19/23	12/19/23	300,000,000	300,000,000	0	300,000,000	0
CREDIT AGRICOLE CORCDYAN	12/22/23	12/22/23	12/22/23	400,000,000	400,000,000	0	400,000,000	0
CREDIT AGRICOLE CORCDYAN	12/27/23	12/27/23	12/27/23	400,000,000	400,000,000	0	400,000,000	0
CREDIT AGRICOLE CORCDYAN	12/27/23	12/27/23	12/27/23	400,000,000	400,000,000	0	400,000,000	0
CREDIT INDUSTRIEL ECP4-2	12/04/23	12/04/23	12/04/23	1,100,000,000	1,100,000,000	0	1,100,000,000	0
CREDIT INDUSTRIEL ECP4-2	12/05/23	12/05/23	12/05/23	1,150,000,000	1,150,000,000	0	1,150,000,000	0
CREDIT INDUSTRIEL ECP4-2	12/06/23	12/06/23	12/06/23	1,175,000,000	1,175,000,000	0	1,175,000,000	0
CREDIT INDUSTRIEL ECP4-2	12/07/23	12/07/23	12/07/23	1,200,000,000	1,200,000,000	0	1,200,000,000	0
CREDIT INDUSTRIEL ECP4-2	12/08/23	12/08/23	12/08/23	1,170,000,000	1,170,000,000	0	1,170,000,000	0
CREDIT INDUSTRIEL ECP4-2	12/11/23	12/11/23	12/11/23	1,180,000,000	1,180,000,000	0	1,180,000,000	0
CREDIT INDUSTRIEL ECP4-2	12/12/23	12/12/23	12/12/23	1,250,000,000	1,250,000,000	0	1,250,000,000	0
CREDIT INDUSTRIEL ET COMMERCIAL/NEW YORK	12/13/23	12/13/23	12/13/23	1,300,000,000	1,300,000,000	0	1,300,000,000	0
CREDIT INDUSTRIEL ECP4-2	12/14/23	12/14/23	12/14/23	1,300,000,000	1,300,000,000	0	1,300,000,000	0
CREDIT INDUSTRIEL ET COMMERCIAL/NEW YORK	12/15/23	12/15/23	12/15/23	1,100,000,000	1,100,000,000	0	1,100,000,000	0
CREDIT INDUSTRIEL ECP4-2	12/18/23	12/18/23	12/18/23	1,300,000,000	1,300,000,000	0	1,300,000,000	0
CREDIT INDUSTRIEL ECP4-2	12/19/23	12/19/23	12/19/23	1,310,000,000	1,310,000,000	0	1,310,000,000	0
CREDIT INDUSTRIEL ECP4-2	12/20/23	12/20/23	12/20/23	1,212,000,000	1,212,000,000	0	1,212,000,000	0
CREDIT INDUSTRIEL ET COMMERCIAL/NEW YORK	12/21/23	12/21/23	12/21/23	1,230,000,000	1,230,000,000	0	1,230,000,000	0
CREDIT INDUSTRIEL ET COMMERCIAL/NEW YORK	12/22/23	12/22/23	12/22/23	1,230,000,000	1,230,000,000	0	1,230,000,000	0
CREDIT INDUSTRIEL ET COMMERCIAL/NEW YORK	12/27/23	12/27/23	12/27/23	1,230,000,000	1,230,000,000	0	1,230,000,000	0
CREDIT INDUSTRIEL ET COMMERCIAL/NEW YORK	12/28/23	12/28/23	12/28/23	1,214,000,000	1,214,000,000	0	1,214,000,000	0
CREDIT INDUSTRIEL ET COMMERCIAL/NEW YORK	12/29/23	12/29/23	12/29/23	1,000,000,000	1,000,000,000	0	1,000,000,000	0
DZ BANK AG DEUTSCHECP4-2	12/04/23	12/04/23	12/04/23	50,000,000	50,000,000	0	50,000,000	0
DZ BANK AG DEUTSCHECP4-2	12/21/23	12/21/23	12/21/23	210,000,000	210,000,000	0	210,000,000	0
DZ BANK AG DEUTSCHECP4-2	12/22/23	12/22/23	12/22/23	150,000,000	150,000,000	0	150,000,000	0
GREAT BEAR FUNDING CPABS4	12/04/23	12/04/23	12/04/23	75,000,000	75,000,000	0	75,000,000	0
GREAT BEAR FUNDING CPABS4	12/21/23	12/21/23	12/21/23	50,000,000	50,000,000	0	50,000,000	0
JUPITER SECURITIZATCPABS4	12/11/23	12/11/23	12/11/23	100,000,000	100,000,000	0	100,000,000	0
JUPITER SECURITIZATCPABS4	12/12/23	12/12/23	12/12/23	150,000,000	150,000,000	0	150,000,000	0
MUFG BANK LTD, CDYACDYAN	12/01/23	12/01/23	12/01/23	50,000,000	50,000,000	0	50,000,000	0
MANHATTAN ASSET FUNCPABS4	12/01/23	12/01/23	12/01/23	49,876,000	49,876,000	0	49,876,000	0
MANHATTAN ASSET FUNCPABS4	12/04/23	12/04/23	12/04/23	75,000,000	75,000,000	0	75,000,000	0
MANHATTAN ASSET FUNCPABS4	12/05/23	12/05/23	12/05/23	85,000,000	85,000,000	0	85,000,000	0
MANHATTAN ASSET FUNCPABS4	12/06/23	12/06/23	12/06/23	75,000,000	75,000,000	0	75,000,000	0

TRADING ACTIVITY FOR DECEMBER 2023

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
MANHATTAN ASSET FUNCPAB54	12/08/23	12/08/23	12/08/23	20,000,000	20,000,000	0	20,000,000	0
MANHATTAN ASSET FUNCPAB54	12/14/23	12/14/23	12/14/23	100,000,000	100,000,000	0	100,000,000	0
MANHATTAN ASSET FUNCPAB54	12/19/23	12/19/23	12/19/23	100,000,000	100,000,000	0	100,000,000	0
MANHATTAN ASSET FUNCPAB54	12/20/23	12/20/23	12/20/23	50,000,000	50,000,000	0	50,000,000	0
MANHATTAN ASSET FUNCPAB54	12/21/23	12/21/23	12/21/23	35,063,000	35,063,000	0	35,063,000	0
SHEFFIELD RECEIVABLECPAB54	12/07/23	12/07/23	12/07/23	65,000,000	65,000,000	0	65,000,000	0
SHEFFIELD RECEIVABLECPAB54	12/13/23	12/13/23	12/13/23	102,000,000	102,000,000	0	102,000,000	0
SUMITOMO MITSUI TRUCDYAN	12/15/23	12/15/23	12/15/23	100,000,000	100,000,000	0	100,000,000	0
SUMITOMO MITSUI TRUCDYAN	12/19/23	12/19/23	12/19/23	90,000,000	90,000,000	0	90,000,000	0
SUMITOMO MITSUI BANC DYAN	12/19/23	12/19/23	12/19/23	200,000,000	200,000,000	0	200,000,000	0
SUMITOMO MITSUI TRUCDYAN	12/21/23	12/21/23	12/21/23	100,000,000	100,000,000	0	100,000,000	0
TORONTO-DOMINION BANK/THE	12/06/23	12/06/23	12/06/23	150,000,000	150,000,000	0	150,000,000	0
TOYOTA CREDIT DE PUERTO RICO CORP	12/05/23	12/05/23	12/05/23	50,000,000	50,000,000	0	50,000,000	0
TOYOTA CREDIT DE PUERTO RICO CORP	12/11/23	12/11/23	12/11/23	25,000,000	25,000,000	0	25,000,000	0
UNITEDHEALTH GROUP,CP4-2	12/01/23	12/01/23	12/01/23	189,000,000	189,000,000	0	189,000,000	0
UNITEDHEALTH GROUP,CP4-2	12/14/23	12/14/23	12/14/23	100,000,000	100,000,000	0	100,000,000	0
UNITEDHEALTH GROUP,CP4-2	12/28/23	12/28/23	12/28/23	230,000,000	230,000,000	0	230,000,000	0
UNITED STATES TREASURY BILL	12/12/23	12/12/23	12/12/23	250,000,000	250,000,000	0	250,000,000	0
VICTORY RECEIVABLECPAB54	12/08/23	12/08/23	12/08/23	32,590,000	32,590,000	0	32,590,000	0
MIZUHO TRIPARTY	12/01/23	12/01/23	12/01/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	12/01/23	12/01/23	12/01/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/01/23	12/01/23	12/01/23	2,401,000,000	2,401,000,000	0	2,401,000,000	0
MIZUHO TRIPARTY	12/04/23	12/04/23	12/04/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	12/04/23	12/04/23	12/04/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/04/23	12/04/23	12/04/23	970,000,000	970,000,000	0	970,000,000	0
MIZUHO TRIPARTY	12/05/23	12/05/23	12/05/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	12/05/23	12/05/23	12/05/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/05/23	12/05/23	12/05/23	838,000,000	838,000,000	0	838,000,000	0
MIZUHO TRIPARTY	12/06/23	12/06/23	12/06/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	12/06/23	12/06/23	12/06/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/06/23	12/06/23	12/06/23	1,726,000,000	1,726,000,000	0	1,726,000,000	0
MIZUHO TRIPARTY	12/07/23	12/07/23	12/07/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	12/07/23	12/07/23	12/07/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/07/23	12/07/23	12/07/23	1,263,000,000	1,263,000,000	0	1,263,000,000	0
MIZUHO TRIPARTY	12/08/23	12/08/23	12/08/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	12/08/23	12/08/23	12/08/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/08/23	12/08/23	12/08/23	970,000,000	970,000,000	0	970,000,000	0
MIZUHO TRIPARTY	12/11/23	12/11/23	12/11/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	12/11/23	12/11/23	12/11/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/11/23	12/11/23	12/11/23	1,765,000,000	1,765,000,000	0	1,765,000,000	0
MIZUHO TRIPARTY	12/12/23	12/12/23	12/12/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	12/12/23	12/12/23	12/12/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/12/23	12/12/23	12/12/23	1,599,000,000	1,599,000,000	0	1,599,000,000	0
MIZUHO TRIPARTY	12/13/23	12/13/23	12/13/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	12/13/23	12/13/23	12/13/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/13/23	12/13/23	12/13/23	1,031,000,000	1,031,000,000	0	1,031,000,000	0
MIZUHO TRIPARTY	12/14/23	12/14/23	12/14/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	12/14/23	12/14/23	12/14/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/14/23	12/14/23	12/14/23	690,000,000	690,000,000	0	690,000,000	0
MIZUHO TRIPARTY	12/15/23	12/15/23	12/15/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	12/15/23	12/15/23	12/15/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/15/23	12/15/23	12/15/23	726,000,000	726,000,000	0	726,000,000	0
MIZUHO TRIPARTY	12/18/23	12/18/23	12/18/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	12/18/23	12/18/23	12/18/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/18/23	12/18/23	12/18/23	1,259,000,000	1,259,000,000	0	1,259,000,000	0
MIZUHO TRIPARTY	12/19/23	12/19/23	12/19/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	12/19/23	12/19/23	12/19/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/19/23	12/19/23	12/19/23	900,000,000	900,000,000	0	900,000,000	0
MIZUHO TRIPARTY	12/20/23	12/20/23	12/20/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	12/20/23	12/20/23	12/20/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/20/23	12/20/23	12/20/23	642,000,000	642,000,000	0	642,000,000	0
MIZUHO TRIPARTY	12/21/23	12/21/23	12/21/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	12/21/23	12/21/23	12/21/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/21/23	12/21/23	12/21/23	846,000,000	846,000,000	0	846,000,000	0
MIZUHO TRIPARTY	12/22/23	12/22/23	12/22/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	12/22/23	12/22/23	12/22/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/22/23	12/22/23	12/22/23	492,000,000	492,000,000	0	492,000,000	0
HSBC TRIPARTY	12/27/23	12/27/23	12/27/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/27/23	12/27/23	12/27/23	47,000,000	47,000,000	0	47,000,000	0
MIZUHO TRIPARTY	12/28/23	12/28/23	12/28/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	12/28/23	12/28/23	12/28/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/28/23	12/28/23	12/28/23	771,000,000	771,000,000	0	771,000,000	0
MIZUHO TRIPARTY	12/29/23	12/29/23	12/29/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	12/29/23	12/29/23	12/29/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/29/23	12/29/23	12/29/23	338,000,000	338,000,000	0	338,000,000	0
RABOBANK NEW YORK	12/04/23	12/04/23	12/04/23	495,000,000	495,000,000	0	495,000,000	0
ABN AMRO BANK N.V.	12/04/23	12/04/23	12/04/23	985,000,000	985,000,000	0	985,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	12/05/23	12/05/23	12/05/23	1,000,000,000	1,000,000,000	0	1,000,000,000	0
RABOBANK NEW YORK	12/05/23	12/05/23	12/05/23	525,000,000	525,000,000	0	525,000,000	0
DNB BANK ASA NEW YORK	12/01/23	12/01/23	12/01/23	900,000,000	900,000,000	0	900,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	12/01/23	12/01/23	12/01/23	750,000,000	750,000,000	0	750,000,000	0
DNB BANK ASA NEW YORK	12/04/23	12/04/23	12/04/23	950,000,000	950,000,000	0	950,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	12/04/23	12/04/23	12/04/23	800,000,000	800,000,000	0	800,000,000	0
ABN AMRO BANK N.V.	12/11/23	12/11/23	12/11/23	1,150,000,000	1,150,000,000	0	1,150,000,000	0
RABOBANK NEW YORK	12/11/23	12/11/23	12/11/23	640,000,000	640,000,000	0	640,000,000	0

TRADING ACTIVITY FOR DECEMBER 2023

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
DNB BANK ASA NEW YORK	12/05/23	12/05/23	12/05/23	950,000,000	950,000,000	0	950,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	12/05/23	12/05/23	12/05/23	805,000,000	805,000,000	0	805,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	12/12/23	12/12/23	12/12/23	1,175,000,000	1,175,000,000	0	1,175,000,000	0
RABOBANK NEW YORK	12/12/23	12/12/23	12/12/23	545,000,000	545,000,000	0	545,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	12/06/23	12/06/23	12/06/23	630,000,000	630,000,000	0	630,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	12/07/23	12/07/23	12/07/23	640,000,000	640,000,000	0	640,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	12/08/23	12/08/23	12/08/23	600,000,000	600,000,000	0	600,000,000	0
SVENSKA HANDELSBANKEN	12/11/23	12/11/23	12/11/23	500,000,000	500,000,000	0	500,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	12/11/23	12/11/23	12/11/23	625,000,000	625,000,000	0	625,000,000	0
SVENSKA HANDELSBANKEN	12/12/23	12/12/23	12/12/23	500,000,000	500,000,000	0	500,000,000	0
ABN AMRO BANK N.V.	12/18/23	12/18/23	12/18/23	1,200,000,000	1,200,000,000	0	1,200,000,000	0
RABOBANK NEW YORK	12/18/23	12/18/23	12/18/23	700,000,000	700,000,000	0	700,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	12/12/23	12/12/23	12/12/23	710,000,000	710,000,000	0	710,000,000	0
SVENSKA HANDELSBANKEN	12/13/23	12/13/23	12/13/23	500,000,000	500,000,000	0	500,000,000	0
RABOBANK NEW YORK	12/19/23	12/19/23	12/19/23	600,000,000	600,000,000	0	600,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	12/19/23	12/19/23	12/19/23	1,300,000,000	1,300,000,000	0	1,300,000,000	0
DNB BANK ASA NEW YORK	12/13/23	12/13/23	12/13/23	100,000,000	100,000,000	0	100,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	12/13/23	12/13/23	12/13/23	740,000,000	740,000,000	0	740,000,000	0
SVENSKA HANDELSBANKEN	12/14/23	12/14/23	12/14/23	500,000,000	500,000,000	0	500,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	12/14/23	12/14/23	12/14/23	700,000,000	700,000,000	0	700,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	12/15/23	12/15/23	12/15/23	600,000,000	600,000,000	0	600,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	12/18/23	12/18/23	12/18/23	700,000,000	700,000,000	0	700,000,000	0
SVENSKA HANDELSBANKEN	12/19/23	12/19/23	12/19/23	500,000,000	500,000,000	0	500,000,000	0
ABN AMRO BANK N.V.	12/27/23	12/27/23	12/27/23	1,200,000,000	1,200,000,000	0	1,200,000,000	0
RABOBANK NEW YORK	12/27/23	12/27/23	12/27/23	750,000,000	750,000,000	0	750,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	12/19/23	12/19/23	12/19/23	800,000,000	800,000,000	0	800,000,000	0
DNB BANK ASA NEW YORK	12/19/23	12/19/23	12/19/23	300,000,000	300,000,000	0	300,000,000	0
SVENSKA HANDELSBANKEN	12/20/23	12/20/23	12/20/23	500,000,000	500,000,000	0	500,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	12/27/23	12/27/23	12/27/23	1,350,000,000	1,350,000,000	0	1,350,000,000	0
RABOBANK NEW YORK	12/28/23	12/28/23	12/28/23	625,000,000	625,000,000	0	625,000,000	0
DNB BANK ASA NEW YORK	12/20/23	12/20/23	12/20/23	500,000,000	500,000,000	0	500,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	12/20/23	12/20/23	12/20/23	800,000,000	800,000,000	0	800,000,000	0
DNB BANK ASA NEW YORK	12/21/23	12/21/23	12/21/23	500,000,000	500,000,000	0	500,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	12/27/23	12/27/23	12/27/23	150,000,000	150,000,000	0	150,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	12/21/23	12/21/23	12/21/23	650,000,000	650,000,000	0	650,000,000	0
ABN AMRO BANK N.V.	12/27/23	12/27/23	12/27/23	150,000,000	150,000,000	0	150,000,000	0
DNB BANK ASA NEW YORK	12/22/23	12/22/23	12/22/23	200,000,000	200,000,000	0	200,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	12/22/23	12/22/23	12/22/23	640,000,000	640,000,000	0	640,000,000	0
DNB BANK ASA NEW YORK	12/27/23	12/27/23	12/27/23	400,000,000	400,000,000	0	400,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	12/27/23	12/27/23	12/27/23	630,000,000	630,000,000	0	630,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	12/28/23	12/28/23	12/28/23	500,000,000	500,000,000	0	500,000,000	0
ABN AMRO BANK N.V.	12/29/23	12/29/23	12/29/23	90,000,000	90,000,000	0	90,000,000	0
MIZUHO BANK, LTD., CANADA BRANCH	12/29/23	12/29/23	12/29/23	840,000,000	840,000,000	0	840,000,000	0
Total Maturities				94,047,576,000	94,047,576,000	0	94,047,576,000	0
Paydowns								
EFF 2023-3 A1	10/21/24	12/20/23	12/20/23	1,055,440	1,055,440	0	1,055,440	0
Total Paydowns				1,055,440	1,055,440	0	1,055,440	0
Sells								
WESTPAC BANKING CORP	01/02/24	12/18/23	12/19/23	30,000,000	30,005,319	73,192	30,078,511	5,319
WESTPAC BANKING CORP	01/02/24	12/18/23	12/19/23	50,000,000	50,008,865	121,986	50,130,851	8,865
DREYFUS GOVT CASH MGMT FUND	03/01/27	12/01/23	12/01/23	78,071,223	78,071,223	0	78,071,223	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	12/05/23	12/05/23	4,542,417	4,542,417	0	4,542,417	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	12/12/23	12/12/23	6,748,571	6,748,571	0	6,748,571	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	12/15/23	12/15/23	1,158,584	1,158,584	0	1,158,584	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	12/18/23	12/18/23	2,865,779	2,865,779	0	2,865,779	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	12/20/23	12/20/23	2,384,835	2,384,835	0	2,384,835	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	12/21/23	12/21/23	2,765,154	2,765,154	0	2,765,154	0
Total Sells				178,536,563	178,550,747	195,178	178,745,925	14,184



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