

**STATE POOLED INVESTMENT FUND  
HOLDINGS REPORT  
as of February 29, 2024**

\* This report indicates Treasury's book of record SPIF holdings as of close of business on the last business day of the month.

**AMORTIZED**

DESCRIPTION	CUSIP	PRINCIPAL	MATURITY	YIELD	COST
<b>CERTIFICATES OF DEPOSIT</b>					
BANK OF GLEASON		2,000,000.00	3/20/2024	5.80	2,000,000.00
BANK OF GLEASON		1,000,000.00	8/9/2024	5.43	1,000,000.00
BANK OF GLEASON		1,000,000.00	4/15/2024	5.89	1,000,000.00
BANK OF GLEASON		1,000,000.00	4/8/2024	5.91	1,000,000.00
BANK OF GLEASON		750,000.00	3/25/2024	5.38	750,000.00
BANK OF GLEASON		750,000.00	7/15/2024	5.43	750,000.00
BANK OF GLEASON		350,000.00	7/24/2024	5.41	350,000.00
BANK OF GLEASON		300,000.00	5/3/2024	5.83	300,000.00
FIRST CITIZENS NATIONAL BANK		20,000,000.00	3/13/2024	5.52	20,000,000.00
FIRST CITIZENS NATIONAL BANK		3,000,000.00	3/13/2024	5.52	3,000,000.00
PINNACLE BANK		150,000,000.00	3/25/2024	5.38	150,000,000.00
PINNACLE BANK		150,000,000.00	3/22/2024	5.38	150,000,000.00
PUTNAM 1ST MERCANTILE BANK		1,000,000.00	7/8/2024	5.43	1,000,000.00
PUTNAM 1ST MERCANTILE BANK		1,000,000.00	6/7/2024	5.58	1,000,000.00
PUTNAM 1ST MERCANTILE BANK		1,000,000.00	4/24/2024	5.42	1,000,000.00
SIMMONS BANK		125,000,000.00	3/1/2024	5.33	125,000,000.00
SIMMONS BANK		100,000,000.00	3/6/2024	5.34	100,000,000.00
SIMMONS BANK		50,000,000.00	3/5/2024	5.33	50,000,000.00
SIMMONS BANK		50,000,000.00	3/6/2024	5.34	50,000,000.00
SIMMONS BANK		50,000,000.00	3/7/2024	5.34	50,000,000.00
SIMMONS BANK		50,000,000.00	3/1/2024	5.33	50,000,000.00
SIMMONS BANK		25,000,000.00	3/6/2024	5.34	25,000,000.00
		783,150,000.00			783,150,000.00
<b>OTHER COMMERCIAL PAPER</b>					
JDCCPP CP 0 03/01/24	24422LC19	45,000,000.00	3/1/2024	5.49	44,803,887.50
JDCCPP CP 0 03/13/24	24422LCD3	90,000,000.00	3/13/2024	5.31	89,551,200.00
KOPP CP 0 03/26/24	19121ACS8	30,000,000.00	3/26/2024	5.40	29,760,150.00
METSHR CP 0 05/20/24	59157TEL3	60,000,000.00	5/20/2024	5.30	59,215,500.00
NESCPP CP 0 03/08/24	64105GC85	150,000,000.00	3/8/2024	5.33	149,208,000.00
PCAR CP 0 03/19/24	69372ACK6	74,000,000.00	3/19/2024	5.33	73,607,800.00
PGPP CP 0 03/13/24	74271TCD3	100,000,000.00	3/13/2024	5.32	99,398,666.67
PGPP CP 0 03/14/24	74271TCE1	50,000,000.00	3/14/2024	5.32	49,692,000.00
PRU CP 0 03/01/24	74433GC12	50,000,000.00	3/1/2024	5.29	49,992,652.78
TDBANK CP 0 03/15/24	89119ACF3	100,000,000.00	3/15/2024	5.49	99,353,805.55
TDBANK CP 0 03/19/24	89119ACK2	25,000,000.00	3/19/2024	5.49	24,823,423.61
TDBANK CP 0 05/20/24	89119AEL8	75,000,000.00	5/20/2024	5.36	74,008,125.00
TOYCC CP 0 05/06/24	89233GE69	100,000,000.00	5/6/2024	5.39	98,655,222.22
		949,000,000.00			942,070,433.33

**GOVERNMENT AGENCY DEBT**

FFCBDN 03/01/24	313312TT7	385,000,000.00	3/1/2024	5.15	384,944,923.61
FHLB 5 09/18/24	3130AY6M3	100,000,000.00	9/18/2024	5.05	99,963,200.00
FHLB 5 1/4 11/07/24	3130AXQT8	100,000,000.00	11/7/2024	5.31	99,958,459.02
FHLB 5 1/4 11/22/24	3130AXWD6	150,000,000.00	11/22/2024	5.27	149,990,274.73
FHLB 5 1/4 11/27/24	3130AXWX2	100,000,000.00	11/27/2024	5.26	99,995,890.41
FHLB 5.05 12/06/24	3130AY2B1	200,000,000.00	12/6/2024	5.06	199,991,510.99
FHLBDN 03/01/24	313384TT6	215,000,000.00	3/1/2024	5.15	214,969,243.06
FHLBDN 03/01/24	313384TT6	200,000,000.00	3/1/2024	5.29	199,159,000.00
FHLBDN 03/01/24	313384TT6	200,000,000.00	3/1/2024	5.28	199,159,000.00
FHLBDN 03/01/24	313384TT6	150,000,000.00	3/1/2024	5.32	149,366,833.33
FHLBDN 03/01/24	313384TT6	150,000,000.00	3/1/2024	5.31	149,366,833.33
FHLBDN 03/01/24	313384TT6	150,000,000.00	3/1/2024	5.31	149,366,833.33
FHLBDN 03/01/24	313384TT6	150,000,000.00	3/1/2024	5.29	149,367,437.50
FHLBDN 03/01/24	313384TT6	100,000,000.00	3/1/2024	5.34	99,576,680.56
FHLBDN 03/04/24	313384TW9	150,000,000.00	3/4/2024	5.27	149,305,333.33
FHLBDN 03/04/24	313384TW9	150,000,000.00	3/4/2024	5.31	149,298,000.00
FHLBDN 03/05/24	313384TX7	180,000,000.00	3/5/2024	5.31	179,136,225.00
FHLBDN 03/05/24	313384TX7	150,000,000.00	3/5/2024	5.33	149,277,437.50
FHLBDN 03/06/24	313384TY5	150,000,000.00	3/6/2024	5.30	149,258,375.00
FHLBDN 03/06/24	313384TY5	131,000,000.00	3/6/2024	5.30	130,352,932.78
FHLBDN 03/07/24	313384TZ2	150,000,000.00	3/7/2024	5.33	149,235,104.17
FHLBDN 03/07/24	313384TZ2	150,000,000.00	3/7/2024	5.32	149,235,104.17
FHLBDN 03/07/24	313384TZ2	150,000,000.00	3/7/2024	5.30	149,236,562.50
FHLBDN 03/08/24	313384UA5	150,000,000.00	3/8/2024	5.29	149,217,000.00
FHLBDN 03/11/24	313384UD9	198,000,000.00	3/11/2024	5.33	196,874,947.50
FHLBDN 03/13/24	313384UF4	100,000,000.00	3/13/2024	5.31	99,403,791.67
FHLBDN 03/14/24	313384UG2	100,000,000.00	3/14/2024	5.31	99,389,250.00
FHLBDN 03/14/24	313384UG2	100,000,000.00	3/14/2024	5.29	99,390,416.66
FHLBDN 03/15/24	313384UH0	200,000,000.00	3/15/2024	5.29	198,753,000.00
FHLBDN 03/15/24	313384UH0	200,000,000.00	3/15/2024	5.28	198,755,388.89
FHLBDN 03/15/24	313384UH0	150,000,000.00	3/15/2024	5.33	149,060,270.83
FHLBDN 03/15/24	313384UH0	150,000,000.00	3/15/2024	5.30	149,064,750.00
FHLBDN 03/15/24	313384UH0	100,000,000.00	3/15/2024	5.31	99,375,305.55
FHLBDN 03/15/24	313384UH0	100,000,000.00	3/15/2024	5.29	99,375,902.78
FHLBDN 03/18/24	313384UL1	200,000,000.00	3/18/2024	5.29	198,668,555.56
FHLBDN 03/19/24	313384UM9	200,000,000.00	3/19/2024	5.26	198,644,833.33
FHLBDN 03/20/24	313384UN7	200,000,000.00	3/20/2024	5.28	198,610,666.66
FHLBDN 03/20/24	313384UN7	200,000,000.00	3/20/2024	5.30	198,605,333.33
FHLBDN 03/20/24	313384UN7	150,000,000.00	3/20/2024	5.30	148,956,000.00
FHLBDN 03/20/24	313384UN7	83,000,000.00	3/20/2024	5.30	82,421,213.33
FHLBDN 03/20/24	313384UN7	25,000,000.00	3/20/2024	5.30	24,825,666.67
FHLBDN 03/21/24	313384UP2	150,000,000.00	3/21/2024	5.32	148,929,145.83
FHLBDN 03/21/24	313384UP2	150,000,000.00	3/21/2024	5.26	148,939,354.16
FHLBDN 03/22/24	313384UQ0	150,000,000.00	3/22/2024	5.27	148,917,708.33
FHLBDN 03/22/24	313384UQ0	150,000,000.00	3/22/2024	5.30	148,910,416.66
FHLBDN 03/25/24	313384UT4	150,000,000.00	3/25/2024	5.29	148,847,250.00
FHLBDN 03/25/24	313384UT4	150,000,000.00	3/25/2024	5.25	148,856,083.33
FHLBDN 03/26/24	313384UU1	200,000,000.00	3/26/2024	5.25	198,446,000.00
FHLBDN 03/27/24	313384UV9	200,000,000.00	3/27/2024	5.26	198,414,166.67
FHLBDN 03/27/24	313384UV9	150,000,000.00	3/27/2024	5.28	148,800,312.50
FHLBDN 03/28/24	313384UW7	150,000,000.00	3/28/2024	5.27	148,789,000.00
FHLBDN 04/01/24	313384VA4	200,000,000.00	4/1/2024	5.27	198,270,000.00
FHLBDN 04/01/24	313384VA4	177,000,000.00	4/1/2024	5.27	175,470,425.00
FHLBDN 04/01/24	313384VA4	100,000,000.00	4/1/2024	5.31	99,127,500.00
FHLBDN 04/01/24	313384VA4	100,000,000.00	4/1/2024	5.28	99,131,666.67
FHLBDN 04/03/24	313384VCO	150,000,000.00	4/3/2024	5.26	148,654,083.34

FHLBDN 04/05/24	313384VE6	150,000,000.00	4/5/2024	5.33	148,605,333.33
FHLBDN 04/05/24	313384VE6	150,000,000.00	4/5/2024	5.28	148,610,666.67
FHLBDN 04/05/24	313384VE6	150,000,000.00	4/5/2024	5.28	148,609,333.34
FHLBDN 04/05/24	313384VE6	150,000,000.00	4/5/2024	5.28	148,609,333.33
FHLBDN 04/05/24	313384VE6	124,000,000.00	4/5/2024	5.29	122,987,333.33
FHLBDN 04/05/24	313384VE6	118,000,000.00	4/5/2024	5.28	117,089,695.56
FHLBDN 04/08/24	313384VH9	200,000,000.00	4/8/2024	5.33	198,053,277.78
FHLBDN 04/08/24	313384VH9	200,000,000.00	4/8/2024	5.25	198,071,888.89
FHLBDN 04/09/24	313384VJ5	98,000,000.00	4/9/2024	5.28	97,103,055.00
FHLBDN 04/10/24	313384VK2	200,000,000.00	4/10/2024	5.29	198,006,666.67
FHLBDN 04/10/24	313384VK2	200,000,000.00	4/10/2024	5.27	198,010,500.00
FHLBDN 04/11/24	313384VL0	150,000,000.00	4/11/2024	5.26	148,489,166.67
FHLBDN 04/12/24	313384VM8	250,000,000.00	4/12/2024	5.26	247,467,361.11
FHLBDN 04/12/24	313384VM8	100,000,000.00	4/12/2024	5.29	99,285,416.67
FHLBDN 04/15/24	313384VQ9	300,000,000.00	4/15/2024	5.27	296,787,166.67
FHLBDN 04/15/24	313384VQ9	250,000,000.00	4/15/2024	5.24	247,338,055.55
FHLBDN 04/15/24	313384VQ9	200,000,000.00	4/15/2024	5.28	197,856,055.56
FHLBDN 04/15/24	313384VQ9	198,000,000.00	4/15/2024	5.27	196,076,430.00
FHLBDN 04/15/24	313384VQ9	150,000,000.00	4/15/2024	5.34	148,387,416.67
FHLBDN 04/15/24	313384VQ9	100,000,000.00	4/15/2024	5.30	98,931,111.11
FHLBDN 04/17/24	313384VS5	225,000,000.00	4/17/2024	5.25	222,539,500.00
FHLBDN 04/17/24	313384VS5	200,000,000.00	4/17/2024	5.29	198,224,222.22
FHLBDN 04/17/24	313384VS5	150,000,000.00	4/17/2024	5.31	148,663,083.33
FHLBDN 04/19/24	313384VU0	200,000,000.00	4/19/2024	5.29	197,742,333.33
FHLBDN 04/19/24	313384VU0	200,000,000.00	4/19/2024	5.28	197,742,333.33
FHLBDN 04/19/24	313384VU0	200,000,000.00	4/19/2024	5.27	197,744,500.00
FHLBDN 04/19/24	313384VU0	150,000,000.00	4/19/2024	5.29	148,471,666.67
FHLBDN 04/22/24	313384VX4	200,000,000.00	4/22/2024	5.28	197,655,500.00
FHLBDN 04/24/24	313384VZ9	150,000,000.00	4/24/2024	5.25	148,206,854.16
FHLBDN 04/24/24	313384VZ9	120,000,000.00	4/24/2024	5.25	118,565,483.34
FHLBDN 04/26/24	313384WB1	200,000,000.00	4/26/2024	5.27	197,544,444.45
FHLBDN 04/26/24	313384WB1	150,000,000.00	4/26/2024	5.28	148,154,791.67
FHLBDN 04/29/24	313384WE5	200,000,000.00	4/29/2024	5.25	197,465,111.11
FHLBDN 04/29/24	313384WE5	150,000,000.00	4/29/2024	5.28	148,089,666.67
FHLBDN 05/01/24	313384WG0	200,000,000.00	5/1/2024	5.27	197,398,500.00
FHLBDN 05/01/24	313384WG0	200,000,000.00	5/1/2024	5.26	197,433,833.33
FHLBDN 05/01/24	313384WG0	150,000,000.00	5/1/2024	5.27	148,050,000.00
FHLBDN 05/03/24	313384WJ4	200,000,000.00	5/3/2024	5.27	197,344,777.78
FHLBDN 05/03/24	313384WJ4	200,000,000.00	5/3/2024	5.27	197,344,777.78
FHLBDN 05/03/24	313384WJ4	200,000,000.00	5/3/2024	5.29	197,704,611.11
FHLBDN 05/03/24	313384WJ4	170,000,000.00	5/3/2024	5.25	167,749,577.77
FHLBDN 05/03/24	313384WJ4	150,000,000.00	5/3/2024	5.30	148,104,125.00
FHLBDN 05/03/24	313384WJ4	100,000,000.00	5/3/2024	5.31	98,733,666.67
FHLBDN 05/06/24	313384WM7	200,000,000.00	5/6/2024	5.27	197,798,111.11
FHLBDN 05/06/24	313384WM7	190,000,000.00	5/6/2024	5.29	187,929,791.67
FHLBDN 05/07/24	313384WN5	150,000,000.00	5/7/2024	5.29	148,343,833.33
FHLBDN 05/08/24	313384WP0	200,000,000.00	5/8/2024	5.27	197,827,083.33
FHLBDN 05/08/24	313384WP0	81,549,000.00	5/8/2024	5.27	80,569,437.94
FHLBDN 05/08/24	313384WP0	18,451,000.00	5/8/2024	5.27	18,229,580.31
FHLBDN 05/10/24	313384WR6	200,000,000.00	5/10/2024	5.29	197,733,666.67
FHLBDN 05/10/24	313384WR6	150,000,000.00	5/10/2024	5.27	148,156,562.50
FHLBDN 05/13/24	313384WU9	200,000,000.00	5/13/2024	5.30	197,355,944.44
FHLBDN 05/13/24	313384WU9	187,000,000.00	5/13/2024	5.23	184,271,358.33
FHLBDN 05/15/24	313384WW5	200,000,000.00	5/15/2024	5.29	197,134,500.00
FHLBDN 05/15/24	313384WW5	200,000,000.00	5/15/2024	5.29	197,163,444.44
FHLBDN 05/15/24	313384WW5	200,000,000.00	5/15/2024	5.26	197,402,500.00
FHLBDN 05/15/24	313384WW5	177,500,000.00	5/15/2024	5.28	175,338,050.00
FHLBDN 05/15/24	313384WW5	150,000,000.00	5/15/2024	5.22	147,777,000.00

FHLBDN 05/15/24	313384WW5	150,000,000.00	5/15/2024	5.28	147,894,291.67
FHLBDN 05/15/24	313384WW5	73,000,000.00	5/15/2024	5.29	71,964,657.22
FHLBDN 05/17/24	313384WY1	195,000,000.00	5/17/2024	5.27	192,629,450.00
FHLBDN 05/17/24	313384WY1	100,000,000.00	5/17/2024	5.28	98,769,861.11
FHLBDN 05/17/24	313384WY1	100,000,000.00	5/17/2024	5.29	98,837,777.78
FHLBDN 05/20/24	313384XB0	221,000,000.00	5/20/2024	5.30	218,142,531.39
FHLBDN 05/20/24	313384XB0	200,000,000.00	5/20/2024	5.28	197,392,500.00
FHLBDN 05/20/24	313384XB0	178,000,000.00	5/20/2024	5.24	175,247,230.00
FHLBDN 05/21/24	313384XC8	150,000,000.00	5/21/2024	5.27	148,091,500.00
FHLBDN 05/21/24	313384XC8	100,000,000.00	5/21/2024	5.30	98,765,138.89
FHLBDN 05/22/24	313384XD6	200,000,000.00	5/22/2024	5.31	197,525,555.56
FHLBDN 05/22/24	313384XD6	150,000,000.00	5/22/2024	5.30	148,169,500.00
FHLBDN 05/24/24	313384XF1	200,000,000.00	5/24/2024	5.27	197,284,444.44
FHLBDN 05/24/24	313384XF1	150,000,000.00	5/24/2024	5.28	148,154,791.67
FHLBDN 05/28/24	313384XK0	200,000,000.00	5/28/2024	5.19	196,694,750.00
FHLBDN 05/29/24	313384XL8	143,000,000.00	5/29/2024	5.28	141,137,425.00
FHLBDN 05/29/24	313384XL8	90,000,000.00	5/29/2024	5.30	88,811,312.50
FHLBDN 05/31/24	313384XN4	176,000,000.00	5/31/2024	5.26	173,315,608.89
FHLBDN 10/04/24	313384J42	150,000,000.00	10/4/2024	4.97	145,090,250.00
FNMDN 03/01/24	313588TT2	150,000,000.00	3/1/2024	5.29	149,368,645.83
FNMDN 03/19/24	313588UM5	150,000,000.00	3/19/2024	5.27	148,980,687.50
FREDN 03/01/24	313396TT0	150,000,000.00	3/1/2024	5.28	149,369,250.00
FREDN 03/06/24	313396TY9	150,000,000.00	3/6/2024	5.22	149,717,791.67
IADBDN 03/04/24	45818KTW2	100,000,000.00	3/4/2024	5.35	99,532,444.45
IBRDDN 03/08/24	459052UA2	100,000,000.00	3/8/2024	5.30	99,477,000.00
IBRDDN 03/15/24	459052UH7	100,000,000.00	3/15/2024	5.30	99,375,305.55
IBRDDN 03/20/24	459052UN4	150,000,000.00	3/20/2024	5.31	148,952,000.00
IBRDDN 04/05/24	459052VE3	200,000,000.00	4/5/2024	5.28	198,144,000.00
IBRDDN 04/24/24	459052VZ6	100,000,000.00	4/24/2024	5.29	98,794,194.44
IBRDDN 05/02/24	459052WH5	200,000,000.00	5/2/2024	5.36	197,350,888.89
IBRDDN 05/17/24	459052WY8	82,000,000.00	5/17/2024	5.29	80,989,350.00

23,209,500,000.00

22,995,456,221.72

**TREASURY DEBT**

B 03/05/24	912797JG3	200,000,000.00	3/5/2024	5.21	199,054,000.00
B 03/05/24	912797JG3	19,000,000.00	3/5/2024	5.29	18,922,106.33
B 03/07/24	912797GQ4	150,000,000.00	3/7/2024	5.30	149,232,187.50
B 03/12/24	912797JH1	200,000,000.00	3/12/2024	5.32	198,835,511.11
B 03/12/24	912797JH1	200,000,000.00	3/12/2024	5.26	198,842,222.22
B 03/12/24	912797JH1	77,000,000.00	3/12/2024	5.32	76,551,945.56
B 03/12/24	912797JH1	64,000,000.00	3/12/2024	5.29	63,765,777.78
B 03/12/24	912797JH1	50,000,000.00	3/12/2024	5.29	49,708,277.78
B 03/14/24	912797GX9	200,000,000.00	3/14/2024	5.28	198,777,076.66
B 03/26/24	912797JK4	119,000,000.00	3/26/2024	5.25	118,077,155.00
B 03/28/24	912797GY7	200,000,000.00	3/28/2024	5.25	198,388,444.44
B 03/28/24	912797GY7	183,000,000.00	3/28/2024	5.30	182,007,860.42
B 03/28/24	912797GY7	135,000,000.00	3/28/2024	5.28	133,902,729.00
B 03/28/24	912797GY7	105,000,000.00	3/28/2024	5.28	104,145,358.34
B 04/02/24	912797JL2	150,000,000.00	4/2/2024	5.27	148,679,350.00
B 04/02/24	912797JL2	141,000,000.00	4/2/2024	5.26	139,758,827.91
B 04/02/24	912797JL2	129,000,000.00	4/2/2024	5.27	127,861,180.84
B 04/04/24	912797GZ4	300,000,000.00	4/4/2024	5.29	297,256,612.50
B 04/04/24	912797GZ4	150,000,000.00	4/4/2024	5.27	148,631,062.50
B 04/04/24	912797GZ4	25,000,000.00	4/4/2024	5.32	24,845,927.08
B 04/09/24	912797JM0	242,000,000.00	4/9/2024	5.32	240,014,067.33

B 04/09/24	912797JM0	200,000,000.00	4/9/2024	5.28	198,035,555.56
B 04/09/24	912797JM0	100,000,000.00	4/9/2024	5.27	99,016,833.33
B 04/11/24	912797HF7	224,000,000.00	4/11/2024	5.30	221,722,044.44
B 04/11/24	912797HF7	150,000,000.00	4/11/2024	5.25	148,486,250.00
B 04/16/24	912797JN8	193,000,000.00	4/16/2024	5.25	190,919,218.75
B 04/16/24	912797JN8	176,000,000.00	4/16/2024	5.28	174,094,066.67
B 04/16/24	912797JN8	76,000,000.00	4/16/2024	5.27	75,177,062.50
B 04/18/24	912796CX5	200,000,000.00	4/18/2024	5.25	197,788,816.66
B 04/18/24	912796CX5	146,000,000.00	4/18/2024	5.27	144,374,125.75
B 04/18/24	912796CX5	130,000,000.00	4/18/2024	5.24	128,564,121.11
B 04/23/24	912797JP3	200,000,000.00	4/23/2024	5.29	197,631,111.11
B 04/23/24	912797JP3	116,000,000.00	4/23/2024	5.28	114,627,233.45
B 04/25/24	912797HG5	200,000,000.00	4/25/2024	5.23	197,596,666.67
B 04/25/24	912797HG5	200,000,000.00	4/25/2024	5.25	197,582,666.67
B 04/30/24	912797JQ1	200,000,000.00	4/30/2024	5.28	197,432,350.00
B 04/30/24	912797JQ1	200,000,000.00	4/30/2024	5.27	197,436,305.56
B 05/02/24	912797HH3	200,000,000.00	5/2/2024	5.25	197,384,255.56
B 05/02/24	912797HH3	200,000,000.00	5/2/2024	5.30	197,700,222.22
B 05/07/24	912797JV0	245,000,000.00	5/7/2024	5.27	241,617,366.67
B 05/09/24	912797HQ3	207,000,000.00	5/9/2024	5.24	204,102,426.65
B 05/09/24	912797HQ3	200,000,000.00	5/9/2024	5.24	197,193,661.11
B 05/14/24	912797JW8	200,000,000.00	5/14/2024	5.28	197,032,455.56
B 05/14/24	912797JW8	200,000,000.00	5/14/2024	5.27	197,038,177.78
B 05/16/24	912797FH5	162,000,000.00	5/16/2024	5.26	159,642,508.50
B 05/16/24	912797FH5	135,000,000.00	5/16/2024	5.30	133,428,000.00
B 05/16/24	912797FH5	58,000,000.00	5/16/2024	5.23	57,130,483.34
B 05/21/24	912797JX6	100,000,000.00	5/21/2024	5.29	98,708,016.67
B 05/23/24	912797HR1	200,000,000.00	5/23/2024	5.32	197,460,083.33
B 05/23/24	912797HR1	125,000,000.00	5/23/2024	5.32	123,432,291.67
B 05/23/24	912797HR1	110,000,000.00	5/23/2024	5.23	108,243,373.33
B 05/28/24	912797JY4	200,000,000.00	5/28/2024	5.29	197,387,500.00
B 05/30/24	912797HS9	236,000,000.00	5/30/2024	5.30	232,879,417.89
B 05/30/24	912797HS9	84,000,000.00	5/30/2024	5.31	82,876,220.00
B 06/04/24	912797JZ1	94,000,000.00	6/4/2024	5.31	92,675,357.22
B 06/06/24	912797HT7	100,000,000.00	6/6/2024	5.21	98,220,250.00
B 06/13/24	912797FS1	87,000,000.00	6/13/2024	5.26	85,612,208.63
B 07/05/24	912796Y52	200,000,000.00	7/5/2024	5.13	195,680,236.11
B 08/08/24	912797GK7	53,000,000.00	8/8/2024	4.93	51,664,400.00
B 09/05/24	912797GL5	42,000,000.00	9/5/2024	4.87	40,803,787.50
		<u>9,188,000,000.00</u>			<u>9,085,654,808.27</u>

## REPURCHASE AGREEMENTS

SANTANDER REPURCHASE AGREEMENT	44,070,658.56	3/1/2024	5.26	44,070,658.56
SANTANDER REPURCHASE AGREEMENT	44,070,658.56	3/1/2024	5.26	44,070,658.56
SANTANDER REPURCHASE AGREEMENT	44,070,658.56	3/1/2024	5.26	44,070,658.56
SANTANDER REPURCHASE AGREEMENT	44,070,658.56	3/1/2024	5.26	44,070,658.56
SANTANDER REPURCHASE AGREEMENT	43,928,546.69	3/1/2024	5.26	43,928,546.69
SANTANDER REPURCHASE AGREEMENT	43,904,666.67	3/1/2024	5.26	43,904,666.67
SANTANDER REPURCHASE AGREEMENT	43,904,666.67	3/1/2024	5.26	43,904,666.67
SANTANDER REPURCHASE AGREEMENT	43,904,666.67	3/1/2024	5.26	43,904,666.67
SANTANDER REPURCHASE AGREEMENT	43,904,666.67	3/1/2024	5.26	43,904,666.67
SANTANDER REPURCHASE AGREEMENT	43,904,666.67	3/1/2024	5.26	43,904,666.67
SANTANDER REPURCHASE AGREEMENT	43,904,666.67	3/1/2024	5.26	43,904,666.67
SANTANDER REPURCHASE AGREEMENT	43,904,666.67	3/1/2024	5.26	43,904,666.67
SANTANDER REPURCHASE AGREEMENT	43,211,755.07	3/1/2024	5.26	43,211,755.07
SANTANDER REPURCHASE AGREEMENT	43,211,755.07	3/1/2024	5.26	43,211,755.07

SANTANDER REPURCHASE AGREEMENT	42,059,000.00	3/1/2024	5.26	42,059,000.00
SANTANDER REPURCHASE AGREEMENT	42,059,000.00	3/1/2024	5.26	42,059,000.00
SANTANDER REPURCHASE AGREEMENT	23,380,365.78	3/1/2024	5.26	23,380,365.78
SANTANDER REPURCHASE AGREEMENT	22,177,453.31	3/1/2024	5.26	22,177,453.31
SANTANDER REPURCHASE AGREEMENT	14,923,572.41	3/1/2024	5.26	14,923,572.41
SANTANDER REPURCHASE AGREEMENT	14,923,572.41	3/1/2024	5.26	14,923,572.41
SANTANDER REPURCHASE AGREEMENT	14,628,465.60	3/1/2024	5.26	14,628,465.60
SANTANDER REPURCHASE AGREEMENT	12,745,508.15	3/1/2024	5.26	12,745,508.15
SANTANDER REPURCHASE AGREEMENT	12,745,508.15	3/1/2024	5.26	12,745,508.15
SANTANDER REPURCHASE AGREEMENT	11,730,117.79	3/1/2024	5.26	11,730,117.79
SANTANDER REPURCHASE AGREEMENT	7,478,855.19	3/1/2024	5.26	7,478,855.19
SANTANDER REPURCHASE AGREEMENT	5,761,534.40	3/1/2024	5.26	5,761,534.40
SANTANDER REPURCHASE AGREEMENT	4,864,489.87	3/1/2024	5.26	4,864,489.87
SANTANDER REPURCHASE AGREEMENT	458,882.21	3/1/2024	5.26	458,882.21
SANTANDER REPURCHASE AGREEMENT	<u>983.70</u>	3/1/2024	5.26	<u>983.70</u>
	800,000,000.06			800,000,000.06

#### OTHER INSTRUMENTS

FIFTH THIRD	100.00		5.00	100.00
FIRST HORIZON SWEEP	400,000,000.00		5.40	400,000,000.00
FIRST HORIZON SWEEP EXCESS	106,036,090.00		5.00	106,036,090.00
REGIONS SWEEP	<u>487,147,461.00</u>		5.30	<u>487,147,461.00</u>
	<u>993,183,651.00</u>			<u>993,183,651.00</u>
<b>GRAND TOTAL</b>	35,922,833,651.06			35,599,515,114.38

#### SHADOW PRICE = 0.999874

The shadow price is the market value divided by the book value. This would be the same as the NAV (net asset value) if it were required.

#### WAM = 47 Days

The dollar weighted days to maturity considering the approved maturity shortening features, such as the interest rate reset date. Maximum allowed is 60 days.

#### WAL = 47 Days

The dollar weighted days to maturity. Maximum allowed is 120 days.

#### Monthly Return = 5.35%

Gross return prior to reduction of administrative fees, currently at 3 basis points.

#### Daily Liquid Assets = 36.4%

Minimum requirement is 10%

#### Weekly Liquid Assets = 73.8%

Minimum requirement is 30%