

**STATE POOLED INVESTMENT FUND  
HOLDINGS REPORT  
as of March 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   | 9/16/2024 | 5.52  | 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     | 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  | 6/11/2024 | 5.44  | 20,000,000.00  |
| FIRST CITIZENS NATIONAL BANK   |           | 3,000,000.00   | 6/11/2024 | 5.44  | 3,000,000.00   |
| 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 | 4/5/2024  | 5.35  | 125,000,000.00 |
| SIMMONS BANK                   |           | 100,000,000.00 | 4/3/2024  | 5.33  | 100,000,000.00 |
| SIMMONS BANK                   |           | 50,000,000.00  | 4/2/2024  | 5.34  | 50,000,000.00  |
| SIMMONS BANK                   |           | 50,000,000.00  | 4/3/2024  | 5.33  | 50,000,000.00  |
| SIMMONS BANK                   |           | 50,000,000.00  | 4/4/2024  | 5.34  | 50,000,000.00  |
| SIMMONS BANK                   |           | 50,000,000.00  | 4/5/2024  | 5.35  | 50,000,000.00  |
| SIMMONS BANK                   |           | 25,000,000.00  | 4/3/2024  | 5.33  | 25,000,000.00  |
|                                |           | 482,400,000.00 |           |       | 482,400,000.00 |
| <b>OTHER COMMERCIAL PAPER</b>  |           |                |           |       |                |
| KOPP CP 0 06/13/24             | 19121AFD8 | 100,000,000.00 | 6/13/2024 | 5.36  | 98,562,666.67  |
| KOPP CP 0 06/28/24             | 19121AFU0 | 70,000,000.00  | 6/28/2024 | 5.37  | 69,031,277.78  |
| KOPP CP 0 06/28/24             | 19121AFU0 | 65,000,000.00  | 6/28/2024 | 5.37  | 64,100,472.22  |
| METSHR CP 0 04/03/24           | 59157TD34 | 50,000,000.00  | 4/3/2024  | 5.32  | 49,757,541.67  |
| METSHR CP 0 05/20/24           | 59157TEL3 | 60,000,000.00  | 5/20/2024 | 5.30  | 59,302,666.67  |
| PCAR CP 0 04/24/24             | 69372ADQ2 | 46,000,000.00  | 4/24/2024 | 5.32  | 45,796,833.33  |
| PGPP CP 0 06/10/24             | 74271TFA6 | 98,000,000.00  | 6/10/2024 | 5.39  | 96,740,046.67  |
| PGPP CP 0 06/14/24             | 74271TFE8 | 100,000,000.00 | 6/14/2024 | 5.39  | 98,640,444.44  |
| PRU CP 0 04/01/24              | 74433GD11 | 50,000,000.00  | 4/1/2024  | 5.29  | 49,970,611.11  |
| TDBANK CP 0 05/20/24           | 89119AEL8 | 75,000,000.00  | 5/20/2024 | 5.36  | 74,118,333.33  |
| TOYCC CP 0 05/06/24            | 89233GE69 | 100,000,000.00 | 5/6/2024  | 5.39  | 99,024,666.67  |
|                                |           | 814,000,000.00 |           |       | 805,045,560.56 |
| <b>GOVERNMENT AGENCY DEBT</b>  |           |                |           |       |                |
| FFCBND 04/01/24                | 313312VA5 | 145,000,000.00 | 4/1/2024  | 5.15  | 144,917,027.78 |
| FHLB 5 09/18/24                | 3130AY6M3 | 100,000,000.00 | 9/18/2024 | 5.05  | 99,967,840.00  |
| FHLB 5 1/4 11/07/24            | 3130AXQT8 | 100,000,000.00 | 11/7/2024 | 5.31  | 99,962,761.48  |

|                     |           |                |            |      |                |
|---------------------|-----------|----------------|------------|------|----------------|
| FHLB 5 1/4 11/22/24 | 3130AXWD6 | 150,000,000.00 | 11/22/2024 | 5.27 | 149,991,230.77 |
| FHLB 5 1/4 11/27/24 | 3130AXWX2 | 100,000,000.00 | 11/27/2024 | 5.26 | 99,996,287.67  |
| FHLB 5.05 12/06/24  | 3130AY2B1 | 200,000,000.00 | 12/6/2024  | 5.06 | 199,992,307.69 |
| FHLBDN 04/01/24     | 313384VA4 | 300,000,000.00 | 4/1/2024   | 5.15 | 299,828,333.33 |
| FHLBDN 04/01/24     | 313384VA4 | 200,000,000.00 | 4/1/2024   | 5.27 | 199,106,166.67 |
| FHLBDN 04/01/24     | 313384VA4 | 177,000,000.00 | 4/1/2024   | 5.27 | 176,209,719.58 |
| FHLBDN 04/01/24     | 313384VA4 | 155,000,000.00 | 4/1/2024   | 5.15 | 154,911,305.56 |
| FHLBDN 04/01/24     | 313384VA4 | 100,000,000.00 | 4/1/2024   | 5.31 | 99,549,208.33  |
| FHLBDN 04/01/24     | 313384VA4 | 100,000,000.00 | 4/1/2024   | 5.28 | 99,551,361.11  |
| FHLBDN 04/03/24     | 313384VC0 | 150,000,000.00 | 4/3/2024   | 5.26 | 149,283,625.00 |
| FHLBDN 04/05/24     | 313384VE6 | 150,000,000.00 | 4/5/2024   | 5.33 | 149,237,291.67 |
| FHLBDN 04/05/24     | 313384VE6 | 150,000,000.00 | 4/5/2024   | 5.28 | 149,240,208.33 |
| FHLBDN 04/05/24     | 313384VE6 | 150,000,000.00 | 4/5/2024   | 5.28 | 149,239,479.17 |
| FHLBDN 04/05/24     | 313384VE6 | 150,000,000.00 | 4/5/2024   | 5.28 | 149,239,479.17 |
| FHLBDN 04/05/24     | 313384VE6 | 124,000,000.00 | 4/5/2024   | 5.29 | 123,367,083.33 |
| FHLBDN 04/05/24     | 313384VE6 | 118,000,000.00 | 4/5/2024   | 5.28 | 117,398,855.56 |
| FHLBDN 04/08/24     | 313384VH9 | 200,000,000.00 | 4/8/2024   | 5.33 | 198,895,888.89 |
| FHLBDN 04/08/24     | 313384VH9 | 200,000,000.00 | 4/8/2024   | 5.25 | 198,906,444.44 |
| FHLBDN 04/09/24     | 313384VJ5 | 98,000,000.00  | 4/9/2024   | 5.28 | 97,444,748.33  |
| FHLBDN 04/10/24     | 313384VK2 | 200,000,000.00 | 4/10/2024  | 5.29 | 198,844,444.45 |
| FHLBDN 04/10/24     | 313384VK2 | 200,000,000.00 | 4/10/2024  | 5.27 | 198,846,666.67 |
| FHLBDN 04/11/24     | 313384VL0 | 150,000,000.00 | 4/11/2024  | 5.26 | 149,115,083.33 |
| FHLBDN 04/12/24     | 313384VM8 | 250,000,000.00 | 4/12/2024  | 5.26 | 248,480,416.67 |
| FHLBDN 04/12/24     | 313384VM8 | 100,000,000.00 | 4/12/2024  | 5.29 | 99,387,500.00  |
| FHLBDN 04/15/24     | 313384VQ9 | 300,000,000.00 | 4/15/2024  | 5.27 | 298,046,250.00 |
| FHLBDN 04/15/24     | 313384VQ9 | 250,000,000.00 | 4/15/2024  | 5.24 | 248,381,250.00 |
| FHLBDN 04/15/24     | 313384VQ9 | 200,000,000.00 | 4/15/2024  | 5.28 | 198,696,250.00 |
| FHLBDN 04/15/24     | 313384VQ9 | 198,000,000.00 | 4/15/2024  | 5.27 | 196,708,050.00 |
| FHLBDN 04/15/24     | 313384VQ9 | 150,000,000.00 | 4/15/2024  | 5.34 | 149,019,375.00 |
| FHLBDN 04/15/24     | 313384VQ9 | 100,000,000.00 | 4/15/2024  | 5.30 | 99,350,000.00  |
| FHLBDN 04/17/24     | 313384VS5 | 225,000,000.00 | 4/17/2024  | 5.25 | 223,478,375.00 |
| FHLBDN 04/17/24     | 313384VS5 | 200,000,000.00 | 4/17/2024  | 5.29 | 198,631,777.78 |
| FHLBDN 04/17/24     | 313384VS5 | 150,000,000.00 | 4/17/2024  | 5.31 | 148,969,916.66 |
| FHLBDN 04/19/24     | 313384VU0 | 200,000,000.00 | 4/19/2024  | 5.29 | 198,581,722.22 |
| FHLBDN 04/19/24     | 313384VU0 | 200,000,000.00 | 4/19/2024  | 5.28 | 198,581,722.22 |
| FHLBDN 04/19/24     | 313384VU0 | 200,000,000.00 | 4/19/2024  | 5.27 | 198,583,083.33 |
| FHLBDN 04/19/24     | 313384VU0 | 150,000,000.00 | 4/19/2024  | 5.29 | 148,930,166.67 |
| FHLBDN 04/22/24     | 313384VX4 | 200,000,000.00 | 4/22/2024  | 5.28 | 198,494,888.89 |
| FHLBDN 04/24/24     | 313384VZ9 | 150,000,000.00 | 4/24/2024  | 5.25 | 148,833,375.00 |
| FHLBDN 04/24/24     | 313384VZ9 | 120,000,000.00 | 4/24/2024  | 5.25 | 119,066,700.00 |
| FHLBDN 04/26/24     | 313384WB1 | 200,000,000.00 | 4/26/2024  | 5.27 | 198,382,222.22 |
| FHLBDN 04/26/24     | 313384WB1 | 150,000,000.00 | 4/26/2024  | 5.28 | 148,784,333.34 |
| FHLBDN 04/29/24     | 313384WE5 | 200,000,000.00 | 4/29/2024  | 5.25 | 198,300,472.22 |
| FHLBDN 04/29/24     | 313384WE5 | 150,000,000.00 | 4/29/2024  | 5.28 | 148,719,208.34 |
| FHLBDN 05/01/24     | 313384WG0 | 200,000,000.00 | 5/1/2024   | 5.27 | 198,236,761.11 |
| FHLBDN 05/01/24     | 313384WG0 | 200,000,000.00 | 5/1/2024   | 5.26 | 198,241,166.66 |
| FHLBDN 05/01/24     | 313384WG0 | 150,000,000.00 | 5/1/2024   | 5.27 | 148,678,333.33 |
| FHLBDN 05/01/24     | 313384WG0 | 150,000,000.00 | 5/1/2024   | 5.31 | 148,661,812.50 |
| FHLBDN 05/03/24     | 313384WJ4 | 200,000,000.00 | 5/3/2024   | 5.27 | 198,181,750.00 |
| FHLBDN 05/03/24     | 313384WJ4 | 200,000,000.00 | 5/3/2024   | 5.27 | 198,181,750.00 |
| FHLBDN 05/03/24     | 313384WJ4 | 200,000,000.00 | 5/3/2024   | 5.29 | 198,169,500.00 |
| FHLBDN 05/03/24     | 313384WJ4 | 170,000,000.00 | 5/3/2024   | 5.25 | 168,458,950.00 |
| FHLBDN 05/03/24     | 313384WJ4 | 150,000,000.00 | 5/3/2024   | 5.30 | 148,627,125.00 |
| FHLBDN 05/03/24     | 313384WJ4 | 100,000,000.00 | 5/3/2024   | 5.31 | 99,083,000.00  |
| FHLBDN 05/06/24     | 313384WM7 | 200,000,000.00 | 5/6/2024   | 5.27 | 198,087,833.33 |
| FHLBDN 05/06/24     | 313384WM7 | 190,000,000.00 | 5/6/2024   | 5.29 | 188,178,216.67 |
| FHLBDN 05/07/24     | 313384WN5 | 150,000,000.00 | 5/7/2024   | 5.29 | 148,539,958.33 |
| FHLBDN 05/08/24     | 313384WP0 | 200,000,000.00 | 5/8/2024   | 5.27 | 198,029,888.89 |

|                 |           |                |           |      |                |
|-----------------|-----------|----------------|-----------|------|----------------|
| FHLBDN 05/08/24 | 313384WP0 | 81,549,000.00  | 5/8/2024  | 5.27 | 80,746,467.23  |
| FHLBDN 05/08/24 | 313384WP0 | 18,451,000.00  | 5/8/2024  | 5.27 | 18,269,595.92  |
| FHLBDN 05/10/24 | 313384WR6 | 200,000,000.00 | 5/10/2024 | 5.29 | 197,966,111.11 |
| FHLBDN 05/10/24 | 313384WR6 | 150,000,000.00 | 5/10/2024 | 5.27 | 148,481,875.00 |
| FHLBDN 05/13/24 | 313384WU9 | 200,000,000.00 | 5/13/2024 | 5.30 | 197,878,944.44 |
| FHLBDN 05/13/24 | 313384WU9 | 187,000,000.00 | 5/13/2024 | 5.23 | 185,047,148.61 |
| FHLBDN 05/15/24 | 313384WW5 | 200,000,000.00 | 5/15/2024 | 5.29 | 197,829,166.67 |
| FHLBDN 05/15/24 | 313384WW5 | 200,000,000.00 | 5/15/2024 | 5.29 | 197,829,166.66 |
| FHLBDN 05/15/24 | 313384WW5 | 200,000,000.00 | 5/15/2024 | 5.26 | 197,835,416.67 |
| FHLBDN 05/15/24 | 313384WW5 | 177,500,000.00 | 5/15/2024 | 5.28 | 175,569,687.50 |
| FHLBDN 05/15/24 | 313384WW5 | 150,000,000.00 | 5/15/2024 | 5.22 | 148,396,875.00 |
| FHLBDN 05/15/24 | 313384WW5 | 150,000,000.00 | 5/15/2024 | 5.28 | 148,371,875.00 |
| FHLBDN 05/15/24 | 313384WW5 | 73,000,000.00  | 5/15/2024 | 5.29 | 72,207,645.83  |
| FHLBDN 05/17/24 | 313384WY1 | 195,000,000.00 | 5/17/2024 | 5.27 | 192,826,995.83 |
| FHLBDN 05/17/24 | 313384WY1 | 100,000,000.00 | 5/17/2024 | 5.28 | 98,885,638.89  |
| FHLBDN 05/17/24 | 313384WY1 | 100,000,000.00 | 5/17/2024 | 5.29 | 98,881,361.11  |
| FHLBDN 05/20/24 | 313384XB0 | 221,000,000.00 | 5/20/2024 | 5.30 | 218,431,488.89 |
| FHLBDN 05/20/24 | 313384XB0 | 200,000,000.00 | 5/20/2024 | 5.28 | 197,682,222.22 |
| FHLBDN 05/20/24 | 313384XB0 | 178,000,000.00 | 5/20/2024 | 5.24 | 175,960,911.11 |
| FHLBDN 05/21/24 | 313384XC8 | 150,000,000.00 | 5/21/2024 | 5.27 | 148,243,312.50 |
| FHLBDN 05/21/24 | 313384XC8 | 100,000,000.00 | 5/21/2024 | 5.30 | 98,823,250.00  |
| FHLBDN 05/22/24 | 313384XD6 | 200,000,000.00 | 5/22/2024 | 5.31 | 197,612,888.89 |
| FHLBDN 05/22/24 | 313384XD6 | 150,000,000.00 | 5/22/2024 | 5.30 | 148,213,083.33 |
| FHLBDN 05/24/24 | 313384XF1 | 200,000,000.00 | 5/24/2024 | 5.27 | 197,573,333.33 |
| FHLBDN 05/24/24 | 313384XF1 | 150,000,000.00 | 5/24/2024 | 5.28 | 148,176,500.00 |
| FHLBDN 05/28/24 | 313384XK0 | 200,000,000.00 | 5/28/2024 | 5.19 | 197,514,000.00 |
| FHLBDN 05/29/24 | 313384XL8 | 250,000,000.00 | 5/29/2024 | 5.28 | 246,776,840.28 |
| FHLBDN 05/29/24 | 313384XL8 | 143,000,000.00 | 5/29/2024 | 5.28 | 141,158,120.28 |
| FHLBDN 05/29/24 | 313384XL8 | 90,000,000.00  | 5/29/2024 | 5.30 | 88,837,437.50  |
| FHLBDN 05/31/24 | 313384XN4 | 200,000,000.00 | 5/31/2024 | 5.27 | 197,455,333.33 |
| FHLBDN 05/31/24 | 313384XN4 | 176,000,000.00 | 5/31/2024 | 5.26 | 173,695,475.56 |
| FHLBDN 06/03/24 | 313384XR5 | 200,000,000.00 | 6/3/2024  | 5.28 | 197,452,888.89 |
| FHLBDN 06/03/24 | 313384XR5 | 200,000,000.00 | 6/3/2024  | 5.27 | 197,800,222.22 |
| FHLBDN 06/05/24 | 313384XT1 | 200,000,000.00 | 6/5/2024  | 5.25 | 197,779,833.33 |
| FHLBDN 06/05/24 | 313384XT1 | 150,000,000.00 | 6/5/2024  | 5.26 | 148,075,375.00 |
| FHLBDN 06/07/24 | 313384XV6 | 200,000,000.00 | 6/7/2024  | 5.28 | 197,279,222.22 |
| FHLBDN 06/07/24 | 313384XV6 | 200,000,000.00 | 6/7/2024  | 5.25 | 197,751,000.00 |
| FHLBDN 06/07/24 | 313384XV6 | 200,000,000.00 | 6/7/2024  | 5.26 | 197,891,111.11 |
| FHLBDN 06/07/24 | 313384XV6 | 200,000,000.00 | 6/7/2024  | 5.27 | 197,941,000.00 |
| FHLBDN 06/07/24 | 313384XV6 | 175,000,000.00 | 6/7/2024  | 5.26 | 173,129,444.44 |
| FHLBDN 06/10/24 | 313384XY0 | 200,000,000.00 | 6/10/2024 | 5.27 | 197,226,666.67 |
| FHLBDN 06/12/24 | 313384YA1 | 200,000,000.00 | 6/12/2024 | 5.25 | 197,578,000.00 |
| FHLBDN 06/14/24 | 313384YC7 | 349,000,000.00 | 6/14/2024 | 5.30 | 344,386,123.06 |
| FHLBDN 06/14/24 | 313384YC7 | 200,000,000.00 | 6/14/2024 | 5.28 | 197,140,000.00 |
| FHLBDN 06/14/24 | 313384YC7 | 200,000,000.00 | 6/14/2024 | 5.26 | 197,746,666.67 |
| FHLBDN 06/18/24 | 313384YG8 | 200,000,000.00 | 6/18/2024 | 5.26 | 197,232,000.00 |
| FHLBDN 06/24/24 | 313384YN3 | 200,000,000.00 | 6/24/2024 | 5.26 | 197,203,166.67 |
| FHLBDN 06/26/24 | 313384YQ6 | 200,000,000.00 | 6/26/2024 | 5.29 | 197,358,977.78 |
| FHLBDN 07/09/24 | 313384ZD4 | 200,000,000.00 | 7/9/2024  | 5.23 | 196,881,388.89 |
| FHLBDN 10/04/24 | 313384J42 | 150,000,000.00 | 10/4/2024 | 4.97 | 145,669,041.67 |
| FREDN 06/07/24  | 313396XV0 | 200,000,000.00 | 6/7/2024  | 5.25 | 197,748,833.33 |
| FREDN 06/07/24  | 313396XV0 | 200,000,000.00 | 6/7/2024  | 5.25 | 197,748,833.33 |
| IBRDDN 04/05/24 | 459052VE3 | 200,000,000.00 | 4/5/2024  | 5.28 | 198,985,000.00 |
| IBRDDN 04/24/24 | 459052VZ6 | 100,000,000.00 | 4/24/2024 | 5.29 | 99,215,500.00  |
| IBRDDN 05/02/24 | 459052WH5 | 200,000,000.00 | 5/2/2024  | 5.36 | 198,195,111.11 |
| IBRDDN 05/17/24 | 459052WY8 | 82,000,000.00  | 5/17/2024 | 5.29 | 81,084,470.00  |
| IBRDDN 06/14/24 | 459052YC4 | 200,000,000.00 | 6/14/2024 | 5.29 | 197,276,611.11 |
| IBRDDN 06/17/24 | 459052YF7 | 200,000,000.00 | 6/17/2024 | 5.27 | 197,426,416.67 |

20,566,500,000.00

20,379,187,022.55

**TREASURY DEBT**

|            |           |                |           |      |                |
|------------|-----------|----------------|-----------|------|----------------|
| B 04/02/24 | 912797JL2 | 150,000,000.00 | 4/2/2024  | 5.27 | 149,307,200.00 |
| B 04/02/24 | 912797JL2 | 141,000,000.00 | 4/2/2024  | 5.26 | 140,348,893.33 |
| B 04/02/24 | 912797JL2 | 129,000,000.00 | 4/2/2024  | 5.27 | 128,402,586.67 |
| B 04/04/24 | 912797GZ4 | 300,000,000.00 | 4/4/2024  | 5.29 | 298,519,441.67 |
| B 04/04/24 | 912797GZ4 | 150,000,000.00 | 4/4/2024  | 5.27 | 149,261,208.33 |
| B 04/04/24 | 912797GZ4 | 25,000,000.00  | 4/4/2024  | 5.32 | 24,875,274.30  |
| B 04/04/24 | 912797GZ4 | 1,000,000.00   | 4/4/2024  | 5.28 | 996,490.00     |
| B 04/09/24 | 912797JM0 | 242,000,000.00 | 4/9/2024  | 5.32 | 240,616,939.75 |
| B 04/09/24 | 912797JM0 | 200,000,000.00 | 4/9/2024  | 5.28 | 198,873,333.33 |
| B 04/09/24 | 912797JM0 | 100,000,000.00 | 4/9/2024  | 5.27 | 99,436,125.00  |
| B 04/11/24 | 912797HF7 | 224,000,000.00 | 4/11/2024 | 5.30 | 222,665,768.89 |
| B 04/11/24 | 912797HF7 | 150,000,000.00 | 4/11/2024 | 5.25 | 149,113,375.00 |
| B 04/16/24 | 912797JN8 | 193,000,000.00 | 4/16/2024 | 5.25 | 191,723,787.50 |
| B 04/16/24 | 912797JN8 | 176,000,000.00 | 4/16/2024 | 5.28 | 174,831,027.55 |
| B 04/16/24 | 912797JN8 | 76,000,000.00  | 4/16/2024 | 5.27 | 75,495,265.00  |
| B 04/18/24 | 912796CX5 | 200,000,000.00 | 4/18/2024 | 5.25 | 198,621,600.00 |
| B 04/18/24 | 912796CX5 | 146,000,000.00 | 4/18/2024 | 5.27 | 144,986,468.00 |
| B 04/18/24 | 912796CX5 | 130,000,000.00 | 4/18/2024 | 5.24 | 129,104,906.66 |
| B 04/23/24 | 912797JP3 | 200,000,000.00 | 4/23/2024 | 5.29 | 198,468,888.89 |
| B 04/23/24 | 912797JP3 | 116,000,000.00 | 4/23/2024 | 5.28 | 115,112,724.06 |
| B 04/23/24 | 912797JP3 | 69,000,000.00  | 4/23/2024 | 5.31 | 68,464,655.83  |
| B 04/25/24 | 912797HG5 | 200,000,000.00 | 4/25/2024 | 5.23 | 198,426,388.89 |
| B 04/25/24 | 912797HG5 | 200,000,000.00 | 4/25/2024 | 5.25 | 198,417,222.22 |
| B 04/30/24 | 912797JQ1 | 200,000,000.00 | 4/30/2024 | 5.28 | 198,269,000.00 |
| B 04/30/24 | 912797JQ1 | 200,000,000.00 | 4/30/2024 | 5.27 | 198,271,666.67 |
| B 05/02/24 | 912797HH3 | 200,000,000.00 | 5/2/2024  | 5.25 | 198,217,844.45 |
| B 05/02/24 | 912797HH3 | 200,000,000.00 | 5/2/2024  | 5.30 | 198,195,111.11 |
| B 05/07/24 | 912797JV0 | 245,000,000.00 | 5/7/2024  | 5.27 | 242,639,203.82 |
| B 05/09/24 | 912797HQ3 | 207,000,000.00 | 5/9/2024  | 5.24 | 204,959,871.83 |
| B 05/09/24 | 912797HQ3 | 200,000,000.00 | 5/9/2024  | 5.24 | 198,024,108.33 |
| B 05/14/24 | 912797JW8 | 200,000,000.00 | 5/14/2024 | 5.28 | 197,867,977.78 |
| B 05/14/24 | 912797JW8 | 200,000,000.00 | 5/14/2024 | 5.27 | 197,872,088.89 |
| B 05/16/24 | 912797FH5 | 162,000,000.00 | 5/16/2024 | 5.26 | 160,226,046.00 |
| B 05/16/24 | 912797FH5 | 135,000,000.00 | 5/16/2024 | 5.30 | 133,506,600.00 |
| B 05/16/24 | 912797FH5 | 58,000,000.00  | 5/16/2024 | 5.23 | 57,370,635.56  |
| B 05/21/24 | 912797JX6 | 100,000,000.00 | 5/21/2024 | 5.29 | 98,824,150.00  |
| B 05/23/24 | 912797HR1 | 200,000,000.00 | 5/23/2024 | 5.32 | 197,576,861.11 |
| B 05/23/24 | 912797HR1 | 125,000,000.00 | 5/23/2024 | 5.32 | 123,486,979.17 |
| B 05/23/24 | 912797HR1 | 110,000,000.00 | 5/23/2024 | 5.23 | 108,698,214.17 |
| B 05/28/24 | 912797JY4 | 200,000,000.00 | 5/28/2024 | 5.29 | 197,445,555.56 |
| B 05/28/24 | 912797JY4 | 54,000,000.00  | 5/28/2024 | 5.29 | 53,504,631.00  |
| B 05/28/24 | 912797JY4 | 37,000,000.00  | 5/28/2024 | 5.30 | 36,665,394.61  |
| B 05/30/24 | 912797HS9 | 236,000,000.00 | 5/30/2024 | 5.30 | 232,913,710.00 |
| B 05/30/24 | 912797HS9 | 84,000,000.00  | 5/30/2024 | 5.31 | 82,900,650.00  |
| B 06/04/24 | 912797JZ1 | 150,000,000.00 | 6/4/2024  | 5.28 | 148,024,352.08 |
| B 06/04/24 | 912797JZ1 | 94,000,000.00  | 6/4/2024  | 5.31 | 92,702,669.44  |
| B 06/04/24 | 912797JZ1 | 67,000,000.00  | 6/4/2024  | 5.28 | 66,107,247.33  |
| B 06/06/24 | 912797HT7 | 128,000,000.00 | 6/6/2024  | 5.26 | 126,302,293.33 |
| B 06/06/24 | 912797HT7 | 100,000,000.00 | 6/6/2024  | 5.21 | 98,629,875.00  |
| B 06/06/24 | 912797HT7 | 77,000,000.00  | 6/6/2024  | 5.31 | 76,058,241.23  |
| B 06/11/24 | 912797KE6 | 200,000,000.00 | 6/11/2024 | 5.27 | 197,257,983.33 |
| B 06/13/24 | 912797FS1 | 87,000,000.00  | 6/13/2024 | 5.26 | 85,699,727.00  |

|            |           |                |           |      |                |
|------------|-----------|----------------|-----------|------|----------------|
| B 06/13/24 | 912797FS1 | 78,000,000.00  | 6/13/2024 | 5.31 | 76,977,615.00  |
| B 06/13/24 | 912797FS1 | 55,000,000.00  | 6/13/2024 | 5.28 | 54,220,695.83  |
| B 06/18/24 | 912797KF3 | 95,000,000.00  | 6/18/2024 | 5.29 | 93,732,457.22  |
| B 06/18/24 | 912797KF3 | 93,000,000.00  | 6/18/2024 | 5.28 | 91,682,267.50  |
| B 06/20/24 | 912796ZW2 | 200,000,000.00 | 6/20/2024 | 5.28 | 197,281,833.33 |
| B 06/20/24 | 912796ZW2 | 160,000,000.00 | 6/20/2024 | 5.27 | 157,668,022.22 |
| B 06/20/24 | 912796ZW2 | 150,000,000.00 | 6/20/2024 | 5.28 | 147,831,166.67 |
| B 06/20/24 | 912796ZW2 | 117,000,000.00 | 6/20/2024 | 5.27 | 115,245,780.00 |
| B 06/25/24 | 912797KG1 | 200,000,000.00 | 6/25/2024 | 5.28 | 197,021,297.22 |
| B 06/25/24 | 912797KG1 | 175,000,000.00 | 6/25/2024 | 5.27 | 172,252,670.14 |
| B 06/25/24 | 912797KG1 | 150,000,000.00 | 6/25/2024 | 5.29 | 147,720,625.00 |
| B 06/25/24 | 912797KG1 | 50,000,000.00  | 6/25/2024 | 5.27 | 49,314,548.61  |
| B 06/27/24 | 912796Y45 | 200,000,000.00 | 6/27/2024 | 5.28 | 197,111,111.11 |
| B 06/27/24 | 912796Y45 | 200,000,000.00 | 6/27/2024 | 5.28 | 197,138,900.00 |
| B 07/02/24 | 912797KH9 | 200,000,000.00 | 7/2/2024  | 5.29 | 196,989,488.89 |
| B 07/02/24 | 912797KH9 | 200,000,000.00 | 7/2/2024  | 5.26 | 197,234,666.67 |
| B 07/02/24 | 912797KH9 | 98,000,000.00  | 7/2/2024  | 5.29 | 96,510,808.33  |
| B 07/05/24 | 912796Y52 | 200,000,000.00 | 7/5/2024  | 5.13 | 196,488,450.00 |
| B 07/09/24 | 912797KN6 | 284,000,000.00 | 7/9/2024  | 5.23 | 279,811,276.11 |
| B 07/09/24 | 912797KN6 | 133,000,000.00 | 7/9/2024  | 5.26 | 130,915,049.51 |
| B 07/09/24 | 912797KN6 | 125,000,000.00 | 7/9/2024  | 5.29 | 122,993,328.13 |
| B 07/16/24 | 912797KP1 | 200,000,000.00 | 7/16/2024 | 5.28 | 196,655,333.33 |
| B 07/16/24 | 912797KP1 | 130,000,000.00 | 7/16/2024 | 5.28 | 127,881,783.61 |
| B 07/16/24 | 912797KP1 | 124,000,000.00 | 7/16/2024 | 5.29 | 121,905,729.90 |
| B 08/08/24 | 912797GK7 | 53,000,000.00  | 8/8/2024  | 4.93 | 51,869,333.33  |
| B 08/22/24 | 912797KC0 | 150,000,000.00 | 8/22/2024 | 5.22 | 146,809,375.00 |
| B 09/05/24 | 912797GL5 | 42,000,000.00  | 9/5/2024  | 4.87 | 40,963,650.00  |

11,636,000,000.00

11,506,515,522.33

## REPURCHASE AGREEMENTS

|                                |               |          |      |               |
|--------------------------------|---------------|----------|------|---------------|
| SANTANDER REPURCHASE AGREEMENT | 44,240,370.90 | 4/1/2024 | 5.26 | 44,240,370.90 |
| SANTANDER REPURCHASE AGREEMENT | 44,240,370.90 | 4/1/2024 | 5.26 | 44,240,370.90 |
| SANTANDER REPURCHASE AGREEMENT | 44,240,370.90 | 4/1/2024 | 5.26 | 44,240,370.90 |
| SANTANDER REPURCHASE AGREEMENT | 44,240,370.90 | 4/1/2024 | 5.26 | 44,240,370.90 |
| SANTANDER REPURCHASE AGREEMENT | 44,202,992.12 | 4/1/2024 | 5.26 | 44,202,992.12 |
| SANTANDER REPURCHASE AGREEMENT | 44,168,333.33 | 4/1/2024 | 5.26 | 44,168,333.33 |
| SANTANDER REPURCHASE AGREEMENT | 44,168,333.33 | 4/1/2024 | 5.26 | 44,168,333.33 |
| SANTANDER REPURCHASE AGREEMENT | 44,168,333.33 | 4/1/2024 | 5.26 | 44,168,333.33 |
| SANTANDER REPURCHASE AGREEMENT | 44,168,333.33 | 4/1/2024 | 5.26 | 44,168,333.33 |
| SANTANDER REPURCHASE AGREEMENT | 44,168,333.33 | 4/1/2024 | 5.26 | 44,168,333.33 |
| SANTANDER REPURCHASE AGREEMENT | 43,646,769.56 | 4/1/2024 | 5.26 | 43,646,769.56 |
| SANTANDER REPURCHASE AGREEMENT | 43,646,769.56 | 4/1/2024 | 5.26 | 43,646,769.56 |
| SANTANDER REPURCHASE AGREEMENT | 42,335,500.00 | 4/1/2024 | 5.26 | 42,335,500.00 |
| SANTANDER REPURCHASE AGREEMENT | 42,335,500.00 | 4/1/2024 | 5.26 | 42,335,500.00 |
| SANTANDER REPURCHASE AGREEMENT | 22,316,007.88 | 4/1/2024 | 5.26 | 22,316,007.88 |
| SANTANDER REPURCHASE AGREEMENT | 19,037,516.41 | 4/1/2024 | 5.26 | 19,037,516.41 |
| SANTANDER REPURCHASE AGREEMENT | 14,949,160.70 | 4/1/2024 | 5.26 | 14,949,160.70 |
| SANTANDER REPURCHASE AGREEMENT | 14,949,160.70 | 4/1/2024 | 5.26 | 14,949,160.70 |
| SANTANDER REPURCHASE AGREEMENT | 14,699,491.50 | 4/1/2024 | 5.26 | 14,699,491.50 |
| SANTANDER REPURCHASE AGREEMENT | 12,736,008.52 | 4/1/2024 | 5.26 | 12,736,008.52 |
| SANTANDER REPURCHASE AGREEMENT | 12,736,008.52 | 4/1/2024 | 5.26 | 12,736,008.52 |
| SANTANDER REPURCHASE AGREEMENT | 11,781,122.49 | 4/1/2024 | 5.26 | 11,781,122.49 |
| SANTANDER REPURCHASE AGREEMENT | 7,491,678.60  | 4/1/2024 | 5.26 | 7,491,678.60  |
| SANTANDER REPURCHASE AGREEMENT | 5,789,508.50  | 4/1/2024 | 5.26 | 5,789,508.50  |

|                                |                |          |      |                |
|--------------------------------|----------------|----------|------|----------------|
| SANTANDER REPURCHASE AGREEMENT | 4,913,460.88   | 4/1/2024 | 5.26 | 4,913,460.88   |
| SANTANDER REPURCHASE AGREEMENT | 460,877.51     | 4/1/2024 | 5.26 | 460,877.51     |
| SANTANDER REPURCHASE AGREEMENT | <u>982.97</u>  | 4/1/2024 | 5.26 | <u>982.97</u>  |
|                                | 800,000,000.00 |          |      | 800,000,000.00 |

#### OTHER INSTRUMENTS

|                            |                       |  |      |                       |
|----------------------------|-----------------------|--|------|-----------------------|
| FIFTH THIRD                | 80,224,371.00         |  | 5.00 | 80,224,371.00         |
| FIRST HORIZON SWEEP        | 400,000,000.00        |  | 5.40 | 400,000,000.00        |
| FIRST HORIZON SWEEP EXCESS | 398,007,847.00        |  | 5.00 | 398,007,847.00        |
| REGIONS SWEEP              | <u>489,227,310.00</u> |  | 5.30 | <u>489,227,310.00</u> |

|  |                         |  |  |                         |
|--|-------------------------|--|--|-------------------------|
|  | <u>1,367,459,528.00</u> |  |  | <u>1,367,459,528.00</u> |
|--|-------------------------|--|--|-------------------------|

|                    |                   |  |  |                   |
|--------------------|-------------------|--|--|-------------------|
| <b>GRAND TOTAL</b> | 35,666,359,528.00 |  |  | 35,340,607,633.44 |
|--------------------|-------------------|--|--|-------------------|

#### SHADOW PRICE = 1.000054

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 = 42.2%

Minimum requirement is 10%

#### Weekly Liquid Assets = 80.8%

Minimum requirement is 30%