



MONTHLY SUMMARY REPORT

State Board of Administration of Florida

August 31, 2025

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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 August 1, 2025, through August 31, 2025, 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 August 31, 2025)

Total Participants
857

Florida PRIME™
Total Participant Balance
\$25,850,716,488

Total Number of Accounts
1,561

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

Federal Reserve Chair Jerome Powell's keynote address at the Jackson Hole, Wyo., central bank symposium seemed more hawkish than many commentators did. He said, "the baseline outlook and the shifting balance of risks may warrant adjusting our policy stance," which later in the speech he called "modestly" restrictive. This does not justify the market confidence of a quarter-point cut at the September Federal Open Market Committee (FOMC) meeting, in our opinion. However, we think the Fed will lower the fed funds target range from 4.25-4.5% to 4-4.25%. With the domestic economy slowing and pressure from various commentators—including within the Fed itself—the path of least resistance will likely prevail, despite inflation remaining sticky. July's Personal Consumption Expenditures (PCE) Index growth showed a slight, but not concerning, increase from June. Fed officials will have an additional Consumer Price Index (CPI) and labor report to digest before making their decision; but barring a surprise, they will probably not prevent the cut.

The question then becomes how many more times that policymakers might lower rates this year. Investors should at least be able to make an educated guess after the FOMC meeting that concludes September 17. In addition to the statement, which might provide more substance than usual, the Fed will release the updated Summary of Economic Projections. These offer each Fed official their own opportunity to make an educated guess about what level each personally thinks the fed funds rate will be

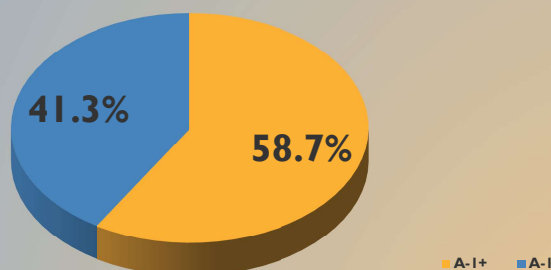
at the end of 2025 and beyond. We expect this "dot plot" will indicate that another 25 basis-point cut is on the way before year-end. It seems many traders and investors have the same opinion. There will be two meetings before the calendar flips, in October and December.

August was another positive month for the broad money markets. It's no wonder that the financial media, advisors, investors and, of course, firms within the industry have focused on the attractive yields of stable value investments over the last three years. It's been an extraordinary run, which we think could continue even after the Fed eases rates further. But less noticed is the excellent state of the fundamentals. We think that overnight trading is the healthiest since 2008, judging by the robust supply brought or sponsored by traditional counterparties that has greatly reduced the use of the Fed's Reverse Repo and the Standing Repo facilities. While local government investment pools do not use those facilities, they are an excellent indicator of the health of the money markets in general. Banks are the major players, and their credit continues to be high, with low nonperforming assets, fewer charge-offs and elevated liquidity. The whole system works best in conditions like this and should inspire continued confidence for cash managers.

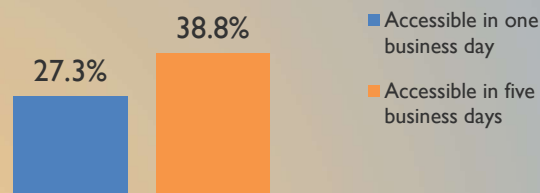
At the end of the month, yields on 1-, 3-, 6- and 12-month US Treasuries were 4.32%, 4.14%, 3.98% and 3.84%, respectively.

PORTFOLIO COMPOSITION FOR AUGUST 31 2025

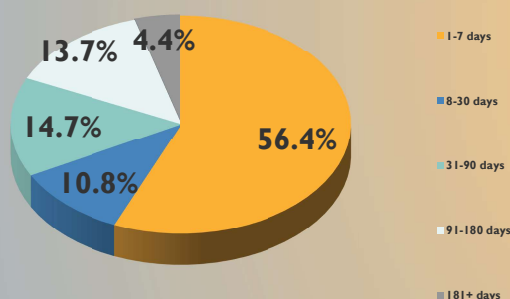
CREDIT QUALITY COMPOSITION



HIGHLY LIQUID HOLDINGS-11/26



EFFECTIVE MATURITY SCHEDULE



TOP HOLDINGS & AVG. MATURITY

1. National Bank of Canada	5.0%
2. Cooperatieve Rabobank UA	4.9%
3. Australia & New Zealand Banking Group Ltd.	4.9%
4. ABN Amro Bank NV	4.9%
5. Canadian Imperial Bank of Commerce	4.9%
6. Royal Bank of Canada	4.9%
7. Bank of America Corp.	4.8%
8. Bank of Montreal	4.2%
9. Toronto Dominion Bank	4.2%
10. Sumitomo Mitsui Trust Holdings, Inc.	4.0%

SEC Weighted Average Maturity (WAM)

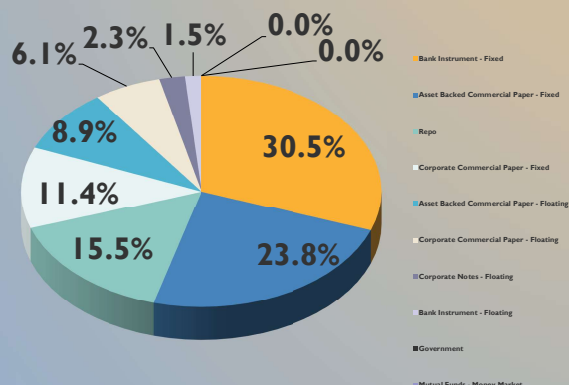
43 Days

Weighted Average Life (Spread WAL)

71 Days

Percentages based on total value of investments

PORTFOLIO COMPOSITION



FUND PERFORMANCE THROUGH AUGUST 2025

Florida PRIME Performance Data			
	Annualized Net Participant Yield ¹	Net-of-Fee Benchmark ²	Above (Below) Benchmark
One Month	4.53%	4.38%	0.16%
Three Months	4.55%	4.37%	0.18%
One Year	4.75%	4.55%	0.20%
Three Years	5.03%	4.71%	0.33%
Five Years	3.16%	2.90%	0.26%
Ten Years	2.30%	2.04%	0.26%
Since 1/96	2.64%	2.41%	0.22%

Note: Net asset value at month end: \$25,851.6 million, which includes investments at market value, plus all cash, accrued interest receivable and payables.,

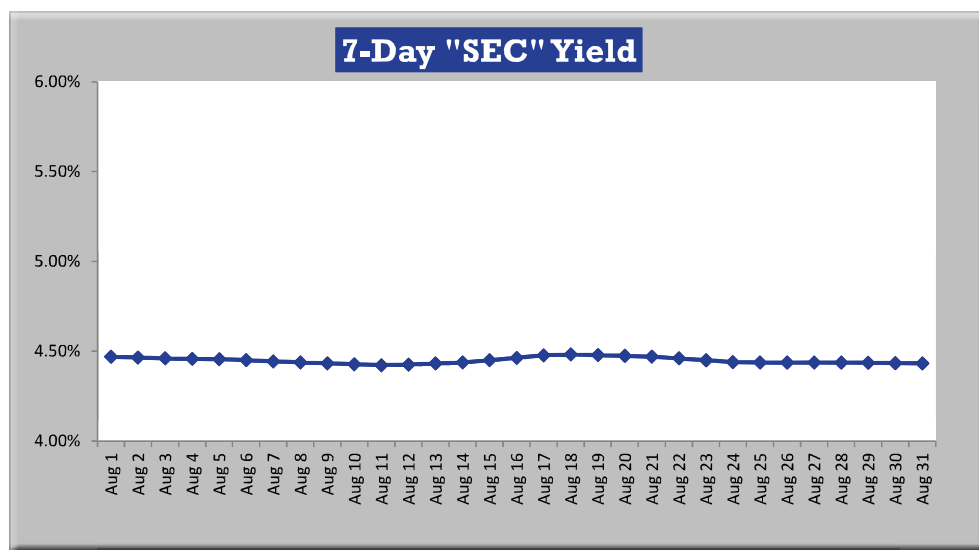
¹Net of fees. Participant yield is calculated on a 365-day basis and includes adjustments for expenses and other accounting items to reflect realized earnings by participants.

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 return based on actual days in a period, 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 AUGUST 2025

Summary of Cash Flows		
Opening Balance (08/01/25)	\$	26,387,951,557
Participant Deposits		2,588,267,240
Gross Earnings		98,119,251
Participant Withdrawals		(3,222,883,683)
Fees		(737,877)
Closing Balance (08/31/25)	\$	25,850,716,488
Net Change over Month	\$	(537,235,069)

Detailed Fee Disclosure		
August	Amount	Basis Point Equivalent*
SBA Client Service, Account Mgt. & Fiduciary Oversight Fee	\$ 219,168.69	1.01
Federated Investment Management Fee	474,806.01	2.18
BNY Mellon Custodial Fee**	27,096.62	0.12
Bank of America Transfer Agent Fee	7,350.45	0.03
S&P Rating Maintenance Fee	4,380.43	0.02
Audit/External Review Fees	5,074.68	0.02
Total Fees	\$ 737,876.88	3.39

*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 \$26,119,334,022.

**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 AUGUST 2025

Security Name	Security Classification	Cpn	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
1320 VV Jefferson LLC, Sep 01, 2060	VARIABLE RATE DEMAND NOTE	4.45	9/1/2060	9/4/2025	5,500,000	4.51	\$5,500,000	\$5,500,000	\$0
ABN Amro Bank NV, Amsterdam TD	TIME DEPOSIT	4.33	9/2/2025		1,275,000,000	4.39	\$1,275,000,000	\$1,275,000,000	\$0
AJC Capital, LLC, Jan 01, 2042	VARIABLE RATE DEMAND NOTE	4.45	1/1/2042	9/4/2025	5,530,000	4.45	\$5,530,000	\$5,530,000	\$0
ARI Fleet Lease Trust 2025-A, A1, 4.511%, 02/17/2026	ASSET BACKED NOTE	4.51	2/17/2026		10,079,003	0.00	\$10,079,003	\$10,078,178	-\$824
Albion Capital LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/22/2025		8,000,000	4.53	\$7,976,427	\$7,976,526	\$99
Albion Capital LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/25/2025		81,729,000	4.54	\$81,457,455	\$81,460,479	\$3,024
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/2/2025		100,000,000	4.41	\$99,951,667	\$99,951,650	-\$17
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/3/2025		20,000,000	4.41	\$19,987,917	\$19,987,904	-\$13
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/5/2025		75,000,000	4.41	\$74,936,563	\$74,936,415	-\$148
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/9/2025		45,000,000	4.51	\$44,939,500	\$44,940,002	\$502
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/18/2025		100,000,000	4.46	\$99,756,667	\$99,757,150	\$483
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		10/8/2025		80,000,000	4.45	\$79,612,444	\$79,616,000	\$3,556
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		10/8/2025		25,000,000	4.46	\$24,878,889	\$24,880,000	\$1,111
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		11/7/2025		50,000,000	4.53	\$49,575,139	\$49,582,595	\$7,456
Anglesea Funding LLC, Feb 04, 2026	COMMERCIAL PAPER ASSET BACKED CALLABLE	4.56	2/4/2026	9/1/2025	130,000,000	4.62	\$130,000,000	\$130,000,000	\$0
Antalis S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/18/2025		115,020,000	4.44	\$114,740,757	\$114,738,868	-\$1,889
Archer I LLC, Jun 01, 2060	VARIABLE RATE DEMAND NOTE	4.45	6/1/2060	9/4/2025	18,000,000	4.51	\$18,000,000	\$18,000,000	\$0
Australia & New Zealand Banking Group, Melbourne TD	TIME DEPOSIT	4.33	9/3/2025		1,275,000,000	4.39	\$1,275,000,000	\$1,275,000,000	\$0
BPCE SA CP4-2	COMMERCIAL PAPER - 4-2		9/2/2025		150,000,000	4.53	\$149,926,500	\$149,928,150	\$1,650
BPCE SA CP4-2	COMMERCIAL PAPER - 4-2		9/8/2025		50,000,000	4.51	\$49,938,889	\$49,940,090	\$1,201
BWF Forge TL Properties Owner LLC, May 01, 2059	VARIABLE RATE DEMAND NOTE	4.45	5/1/2059	9/4/2025	28,500,000	4.45	\$28,500,000	\$28,500,000	\$0
Bank of America N.A. BNOTE	BANK NOTE	4.39	7/6/2026		65,000,000	4.40	\$65,000,000	\$65,102,179	\$102,179
Bank of America N.A. BNOTE	BANK NOTE	4.40	4/10/2026		100,000,000	4.44	\$100,000,000	\$100,105,326	\$105,326
Bank of America N.A. BNOTE	BANK NOTE	4.35	7/24/2026		150,000,000	4.36	\$150,000,000	\$150,265,383	\$265,383
Bank of America N.A. BNOTE	BANK NOTE	4.17	8/6/2026		100,000,000	4.18	\$100,000,000	\$100,045,494	\$45,494
Bank of America N.A. CD	CERTIFICATE OF DEPOSIT	4.50	1/2/2026		263,000,000	4.51	\$263,000,000	\$263,117,666	\$117,666
Bank of America N.A. CD	CERTIFICATE OF DEPOSIT	4.52	1/7/2026		265,000,000	4.53	\$265,000,000	\$265,140,424	\$140,424
Bank of America N.A. CD	CERTIFICATE OF DEPOSIT	4.43	11/7/2025		20,000,000	4.49	\$20,000,000	\$20,005,204	\$5,204
Bank of America N.A. CD	CERTIFICATE OF DEPOSIT	4.46	11/25/2025		100,000,000	4.52	\$100,000,000	\$100,010,802	\$10,802
Bank of America N.A. Triparty Repo Overnight Fixed	REPO TRIPARTY OVERNIGHT FIXED	4.34	9/2/2025		2,181,000,000	4.40	\$2,181,000,000	\$2,181,000,000	\$0
Bank of America N.A., Apr 02, 2026	VARIABLE RATE BANK NOTE	4.64	4/2/2026	9/1/2025	140,000,000	4.70	\$140,000,000	\$140,000,000	\$0
Bank of Montreal	CALLABLE CERTIFICATE OF DEPOSIT	4.78	6/8/2026	9/1/2025	80,000,000	4.85	\$80,000,000	\$80,000,000	\$0
Bank of Montreal	CALLABLE COMMERCIAL PAPER	4.65	4/13/2026	9/1/2025	200,000,000	4.71	\$200,000,000	\$200,000,000	\$0
Bank of Montreal, Apr 08, 2026	VARIABLE RATE COMMERCIAL PAPER - 4-2	4.79	4/8/2026	9/1/2025	110,000,000	4.86	\$110,000,000	\$110,139,018	\$139,018
Bank of Nova Scotia, Feb 04, 2026	VARIABLE RATE COMMERCIAL PAPER - 4-2	4.65	2/4/2026	9/1/2025	250,000,000	4.71	\$250,000,000	\$250,128,450	\$128,450
Bank of Nova Scotia, Toronto CP4-2	COMMERCIAL PAPER - 4-2		12/3/2025		100,000,000	4.57	\$98,840,000	\$98,887,870	\$47,870
Bank of Nova Scotia, Toronto Repo Triparty Overnight Fixed	REPO TRIPARTY OVERNIGHT FIXED	4.34	9/2/2025		700,000,000	4.40	\$700,000,000	\$700,000,000	\$0
Barton Capital S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/4/2025		50,000,000	4.40	\$49,963,833	\$49,963,690	-\$143
Bedford Row Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		11/6/2025		100,000,000	4.46	\$99,175,833	\$99,180,050	\$4,217
Bedford Row Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/7/2026		180,000,000	4.50	\$177,163,850	\$177,253,794	\$89,944
Bedford Row Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/13/2026		50,000,000	4.48	\$49,178,000	\$49,202,990	\$24,990
Bedford Row Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/14/2026		47,835,000	4.46	\$47,046,520	\$47,067,057	\$20,537

See notes at end of table.

INVENTORY OF HOLDINGS FOR AUGUST 2025

Security Name	Security Classification	Cpn	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
Bedford Row Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/20/2026		200,000,000	4.28	\$195,975,000	\$195,968,520	-\$6,480
Bedford Row Funding Corp., Nov 12, 2025	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	4.57	11/12/2025	9/1/2025	50,000,000	4.63	\$50,000,000	\$50,000,000	\$0
Bedford Row Funding Corp., Oct 09, 2025	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	4.61	10/9/2025	9/1/2025	100,000,000	4.67	\$100,000,000	\$100,000,000	\$0
Bennington Stark Capital Co., LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/3/2025		115,000,000	4.41	\$114,930,521	\$114,930,724	\$203
Bennington Stark Capital Co., LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/26/2025		129,652,000	4.44	\$129,212,336	\$129,213,971	\$1,635
Bennington Stark Capital Co., LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		10/6/2025		53,000,000	4.47	\$52,754,963	\$52,757,912	\$2,949
CHARTA, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/25/2026		75,000,000	4.28	\$73,451,250	\$73,447,500	-\$3,750
CIESCO, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/23/2026		40,000,000	4.28	\$39,183,178	\$39,176,848	-\$6,330
CIESCO, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/25/2026		30,000,000	4.28	\$29,380,500	\$29,376,000	-\$4,500
CRC Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/25/2026		50,000,000	4.28	\$48,967,500	\$48,960,000	-\$7,500
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	4.17	10/1/2025		256,000,000	4.20	\$256,000,000	\$255,927,066	-\$72,934
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	4.46	10/8/2025		150,000,000	4.48	\$150,000,000	\$149,996,670	-\$3,330
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	4.57	12/4/2025		200,000,000	4.59	\$200,000,000	\$200,082,800	\$82,800
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	4.52	3/4/2026		200,000,000	4.52	\$200,000,000	\$200,249,480	\$249,480
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	4.07	8/27/2026		75,000,000	4.08	\$75,000,000	\$75,000,000	\$0
Canadian Imperial Bank of Commerce CP4-2	COMMERCIAL PAPER - 4-2		11/12/2025		100,000,000	4.65	\$99,078,750	\$99,118,330	\$39,580
Canadian Imperial Bank of Commerce CP4-2	COMMERCIAL PAPER - 4-2		5/12/2026		100,000,000	4.41	\$97,006,222	\$97,142,770	\$136,548
Canadian Imperial Bank of Commerce, Apr 07, 2026	VARIABLE RATE CERTIFICATE OF DEPOSIT	4.64	4/7/2026	9/1/2025	100,000,000	4.70	\$100,000,000	\$100,000,000	\$0
Canadian Imperial Bank of Commerce, Apr 21, 2026	VARIABLE RATE CERTIFICATE OF DEPOSIT	4.66	4/21/2026	9/1/2025	70,000,000	4.72	\$70,000,000	\$70,042,707	\$42,707
Canadian Imperial Bank of Commerce, Jul 01, 2026	VARIABLE RATE COMMERCIAL PAPER - 4-2	4.70	7/1/2026	9/1/2025	18,000,000	4.77	\$18,000,000	\$18,000,000	\$0
Chariot Funding LLC, Dec 01, 2025	COMMERCIAL PAPER ASSET BACKED CALLABLE	4.62	12/1/2025	9/1/2025	125,000,000	4.68	\$125,000,000	\$125,000,000	\$0
Chesham Finance LLC Series III CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/2/2025		150,000,000	4.41	\$149,927,500	\$149,927,475	-\$25
Chesham Finance LLC Series IV CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/2/2025		196,000,000	4.41	\$195,905,267	\$195,905,234	-\$33
City Furniture, Inc., Aug 01, 2044	VARIABLE RATE DEMAND NOTE	4.48	8/1/2044	9/4/2025	73,900,000	4.48	\$73,900,000	\$73,900,000	\$0
Collateralized Commercial Paper V Co. LLC, Apr 02, 2026	COMMERCIAL PAPER ASSET BACKED CALLABLE	4.67	4/2/2026	9/1/2025	135,000,000	4.73	\$135,000,000	\$135,031,965	\$31,965
Collateralized Commercial Paper V Co. LLC, Dec 01, 2025	COMMERCIAL PAPER ASSET BACKED CALLABLE	4.60	12/1/2025	9/1/2025	150,000,000	4.66	\$150,000,000	\$150,000,000	\$0
Collateralized Commercial Paper V Co. LLC, Dec 04, 2025	COMMERCIAL PAPER ASSET BACKED CALLABLE	4.60	12/4/2025	9/1/2025	200,000,000	4.66	\$200,000,000	\$200,032,234	\$32,234
Cooperatieve Rabobank UA TD	TIME DEPOSIT	4.33	9/2/2025		575,000,000	4.39	\$575,000,000	\$575,000,000	\$0
Cooperatieve Rabobank UA TD	TIME DEPOSIT	4.33	9/3/2025		700,000,000	4.39	\$700,000,000	\$700,000,000	\$0
Credit Agricole S.A. ECD(USD)	EURO CERTIFICATE OF DEPOSIT	4.50	9/2/2025		100,000,000	4.56	\$100,000,000	\$100,000,000	\$0
DNB Bank ASA CP4-2	COMMERCIAL PAPER - 4-2		11/3/2025		100,000,000	4.42	\$99,218,083	\$99,229,070	\$10,987
DZ Bank AG Deutsche Zentral-Genossenschaftsbank CP4-2	COMMERCIAL PAPER - 4-2		2/5/2026		100,000,000	4.28	\$98,160,000	\$98,145,190	-\$14,810
Dino P. Kanelos Irrevocable Trust, Sep 01, 2041	VARIABLE RATE DEMAND NOTE	4.45	9/1/2041	9/4/2025	4,515,000	4.45	\$4,515,000	\$4,515,000	\$0
Dreyfus Government Cash Management Fund	OVERNIGHT MUTUAL FUND	4.12	9/2/2025		0	4.18	\$0	\$0	\$0
EDMC Group, Inc., (Series 2024-2), Dec 01, 2054	VARIABLE RATE DEMAND NOTE	4.37	12/1/2054	9/4/2025	27,000,000	4.43	\$27,000,000	\$27,000,000	\$0

See notes at end of table.

INVENTORY OF HOLDINGS FOR AUGUST 2025

Security Name	Security Classification	Cpn	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
Enterprise Fleet Financing LLC 2025-3,A1, 4.551%, 07/20/2026	ASSET BACKED NOTE	4.55	7/20/2026		17,971,270	4.55	\$17,971,270	\$17,989,294	\$18,023
Fairway Finance Co. LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		12/18/2025		35,000,000	4.52	\$34,530,023	\$34,542,974	\$12,951
Fairway Finance Co. LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/12/2026		50,000,000	4.31	\$49,035,111	\$49,027,455	-\$7,656
Falcon Asset Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/24/2025		50,000,000	4.45	\$49,842,194	\$49,842,960	\$766
Falcon Asset Funding LLC, Feb 10, 2026	COMMERCIAL PAPER ASSET BACKED CALLABLE	4.66	2/10/2026	9/1/2025	158,000,000	4.72	\$158,000,000	\$158,000,000	\$0
Falcon Asset Funding LLC, Feb 20, 2026	COMMERCIAL PAPER ASSET BACKED CALLABLE	4.64	2/20/2026	9/1/2025	85,000,000	4.70	\$85,000,000	\$85,000,000	\$0
GTA Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/17/2025		73,875,000	4.48	\$73,706,175	\$73,704,600	-\$1,575
GTA Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		11/4/2025		85,000,000	4.49	\$84,315,018	\$84,320,876	\$5,857
Gotham Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/3/2025		175,000,000	4.51	\$174,893,299	\$174,894,160	\$861
Great America Leasing Receivables 2025-1, A1, 4.462%, 03/16/2026	ASSET BACKED NOTE	4.46	3/16/2026		6,746,373	0.00	\$6,746,373	\$6,745,774	-\$599
Great Bear Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/3/2025		75,000,000	4.40	\$74,954,792	\$74,954,610	-\$182
Great Bear Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/18/2025		35,000,000	4.46	\$34,914,833	\$34,914,226	-\$608
HSBC Securities (USA), Inc. Repo Tri Party Overnight Fixed	REPO TRIPARTY OVERNIGHT FIXED	4.34	9/2/2025		700,000,000	4.40	\$700,000,000	\$700,000,000	\$0
HW Hellman Building, LP, Mar 01, 2062	VARIABLE RATE DEMAND NOTE	4.45	3/1/2062	9/4/2025	50,000,000	4.45	\$50,000,000	\$50,000,000	\$0
ING (U.S.) Funding LLC CP	COMMERCIAL PAPER		11/4/2025		65,000,000	4.50	\$64,472,561	\$64,481,229	\$8,667
LMA-Americas LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/2/2025		50,700,000	4.51	\$50,675,213	\$50,675,487	\$273
LMA-Americas LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/15/2025		60,000,000	4.51	\$59,875,333	\$59,875,938	\$605
LMA-Americas LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		10/2/2025		45,700,000	4.51	\$45,510,091	\$45,512,420	\$2,329
LMA-Americas LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		10/3/2025		50,500,000	4.51	\$50,283,972	\$50,286,673	\$2,701
La Fayette Asset Securitization LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/17/2025		100,000,000	4.51	\$99,767,778	\$99,769,340	\$1,562
La Fayette Asset Securitization LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/18/2025		75,000,000	4.53	\$74,815,833	\$74,817,863	\$2,029
La Fayette Asset Securitization LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/24/2025		50,000,000	4.52	\$49,841,111	\$49,842,960	\$1,849
Lion Bay Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/2/2025		210,000,000	4.39	\$209,898,967	\$209,898,696	-\$271
Longship Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/19/2025		74,500,000	4.44	\$74,310,087	\$74,310,427	\$340
Longship Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/24/2025		175,000,000	4.48	\$174,445,153	\$174,452,338	\$7,185
MUFG Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	4.45	9/3/2025		55,000,000	4.51	\$55,000,000	\$55,000,407	\$407
MUFG Bank Ltd. CP	COMMERCIAL PAPER		9/17/2025		150,000,000	4.52	\$149,651,667	\$149,659,260	\$7,593
MUFG Bank Ltd. CP	COMMERCIAL PAPER		9/24/2025		191,000,000	4.52	\$190,393,044	\$190,408,893	\$15,849
MUFG Bank Ltd. CP	COMMERCIAL PAPER		10/14/2025		10,000,000	4.51	\$9,943,778	\$9,945,553	\$1,775
Matchpoint Finance plc CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/2/2025		108,000,000	4.39	\$107,948,040	\$107,947,782	-\$258
Matchpoint Finance plc CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		12/3/2025		80,000,000	4.41	\$79,082,667	\$79,093,336	\$10,669
Mizuho Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	4.45	10/21/2025		100,000,000	4.51	\$100,000,000	\$100,007,830	\$7,830
Mizuho Securities USA, Inc. - REPO TRIPARTY OVERNIGHT FIXED	REPO TRIPARTY OVERNIGHT FIXED	4.34	9/2/2025		400,000,000	4.40	\$400,000,000	\$400,000,000	\$0
National Bank of Canada, Apr 01, 2026	VARIABLE RATE COMMERCIAL PAPER - 4-2	4.64	4/1/2026	9/1/2025	200,000,000	4.70	\$200,000,000	\$200,078,620	\$78,620
National Bank of Canada, Apr 07, 2026	VARIABLE RATE COMMERCIAL PAPER - 4-2	4.64	4/7/2026	9/1/2025	200,000,000	4.70	\$200,000,000	\$200,075,560	\$75,560
National Bank of Canada, Feb 04, 2026	VARIABLE RATE COMMERCIAL PAPER - 4-2	4.65	2/4/2026	9/1/2025	90,000,000	4.71	\$90,000,000	\$90,040,473	\$40,473
National Bank of Canada, Feb 09, 2026	VARIABLE RATE COMMERCIAL PAPER - 4-2	4.65	2/9/2026	9/1/2025	130,000,000	4.71	\$130,000,000	\$130,058,487	\$58,487
National Bank of Canada, Montreal CP4-2	COMMERCIAL PAPER - 4-2		10/31/2025		50,000,000	4.57	\$49,619,375	\$49,625,940	\$6,565
National Bank of Canada, Montreal CP4-2	COMMERCIAL PAPER - 4-2		1/9/2026		175,000,000	4.51	\$172,219,931	\$172,302,253	\$82,322

See notes at end of table.

INVENTORY OF HOLDINGS FOR AUGUST 2025

Security Name	Security Classification	Cpn	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
National Bank of Canada, Montreal CP4-2	COMMERCIAL PAPER - 4-2		1/20/2026		62,000,000	4.51	\$60,932,360	\$60,968,816	\$36,456
National Bank of Canada, Montreal CP4-2	COMMERCIAL PAPER - 4-2		1/20/2026		180,000,000	4.51	\$176,900,400	\$177,006,240	\$105,840
National Bank of Canada, Montreal CP4-2	COMMERCIAL PAPER - 4-2		2/3/2026		225,000,000	4.53	\$220,734,000	\$220,907,138	\$173,138
Nationwide Building Society CP4-2	COMMERCIAL PAPER - 4-2		9/4/2025		105,000,000	4.52	\$104,923,000	\$104,924,075	\$1,075
Old Line Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/25/2025		25,000,000	4.21	\$24,924,625	\$24,918,738	-\$5,888
Old Line Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		10/20/2025		75,000,000	4.54	\$74,532,000	\$74,531,130	-\$870
Old Line Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		10/28/2025		50,000,000	4.53	\$49,640,833	\$49,640,000	-\$833
Old Line Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		12/3/2025		100,000,000	4.51	\$98,840,000	\$98,869,330	\$29,330
Old Line Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/10/2026		100,000,000	4.30	\$98,097,917	\$98,100,210	\$2,293
Old Line Funding, LLC, Dec 19, 2025	COMMERCIAL PAPER ASSET BACKED CALLABLE	4.60	12/19/2025	9/1/2025	50,000,000	4.66	\$50,000,000	\$50,000,000	\$0
Old Line Funding, LLC, Feb 02, 2026	COMMERCIAL PAPER ASSET BACKED CALLABLE	4.71	2/2/2026	9/1/2025	100,000,000	4.78	\$100,000,000	\$100,000,000	\$0
Old Line Funding, LLC, Nov 19, 2025	COMMERCIAL PAPER ASSET BACKED CALLABLE	4.61	11/19/2025	9/1/2025	65,000,000	4.67	\$65,000,000	\$65,000,000	\$0
Old Line Funding, LLC, Nov 24, 2025	COMMERCIAL PAPER ASSET BACKED CALLABLE	4.65	11/24/2025	9/1/2025	50,000,000	4.71	\$50,000,000	\$50,007,645	\$7,645
Old Line Funding, LLC, Oct 23, 2025	COMMERCIAL PAPER ASSET BACKED CALLABLE	4.63	10/23/2025	9/1/2025	100,000,000	4.69	\$100,000,000	\$100,000,000	\$0
Overbaugh Family (2016) Survivorship Trust, Apr 01, 2042	VARIABLE RATE DEMAND NOTE	4.45	4/1/2042	9/4/2025	7,015,000	4.45	\$7,015,000	\$7,015,000	\$0
Paradelle Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		10/30/2025		20,000,000	4.56	\$19,850,511	\$19,852,004	\$1,493
Paradelle Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/19/2026		200,000,000	4.41	\$195,275,444	\$195,369,960	\$94,516
Park Avenue Collateralized Notes Co., LLC, Apr 24, 2026	COMMERCIAL PAPER ASSET BACKED CALLABLE	4.64	4/24/2026	9/1/2025	228,000,000	4.70	\$228,000,000	\$228,000,000	\$0
Park Avenue Collateralized Notes Co., LLC, Apr 28, 2026	COMMERCIAL PAPER ASSET BACKED CALLABLE	4.64	4/28/2026	9/1/2025	65,000,000	4.70	\$65,000,000	\$65,004,633	\$4,633
Park Avenue Collateralized Notes Co., LLC, Dec 15, 2025	COMMERCIAL PAPER ASSET BACKED CALLABLE	4.62	12/15/2025	9/1/2025	10,000,000	4.68	\$10,000,000	\$10,000,131	\$131
Park Avenue Collateralized Notes Co., LLC, Feb 23, 2026	COMMERCIAL PAPER ASSET BACKED CALLABLE	4.65	2/23/2026	9/1/2025	75,000,000	4.71	\$75,000,000	\$75,000,000	\$0
Park Avenue Collateralized Notes Co., LLC, May 08, 2026	COMMERCIAL PAPER ASSET BACKED CALLABLE	4.64	5/8/2026	9/1/2025	54,000,000	4.70	\$54,000,000	\$54,000,000	\$0
Pennsylvania State Higher Education Assistance Agency, (Taxable Series A), 06/01/2054	MUNICIPAL VARIABLE RATE DEMAND NOTE	4.35	6/1/2054	9/4/2025	32,294,000	4.35	\$32,294,000	\$32,294,000	\$0
Podium Funding Trust CPABS3A3	COMMERCIAL PAPER - ABS 3A3		9/2/2025		100,000,000	4.56	\$99,951,222	\$99,951,380	\$158
Podium Funding Trust CPABS3A3	COMMERCIAL PAPER - ABS 3A3		10/27/2025		100,000,000	4.56	\$99,279,708	\$99,293,580	\$13,872
Podium Funding Trust CPABS3A3	COMMERCIAL PAPER - ABS 3A3		12/3/2025		95,000,000	4.36	\$93,923,333	\$93,923,337	\$3
Podium Funding Trust CPABS3A3	COMMERCIAL PAPER - ABS 3A3		12/4/2025		75,000,000	4.51	\$74,120,938	\$74,141,820	\$20,882
Podium Funding Trust CPABS3A3	COMMERCIAL PAPER - ABS 3A3		12/10/2025		16,000,000	4.51	\$15,800,867	\$15,806,512	\$5,645
Podium Funding Trust CPABS3A3	COMMERCIAL PAPER - ABS 3A3		1/27/2026		21,000,000	4.48	\$20,619,480	\$20,632,723	\$13,243
Podium Funding Trust CPABS3A3	COMMERCIAL PAPER - ABS 3A3		2/5/2026		25,000,000	4.50	\$24,520,000	\$24,537,038	\$17,038
Podium Funding Trust CPABS3A3	COMMERCIAL PAPER - ABS 3A3		2/6/2026		28,500,000	4.36	\$27,963,400	\$27,968,965	\$5,565
Podium Funding Trust CPABS3A3	COMMERCIAL PAPER - ABS 3A3		4/17/2026		5,000,000	4.44	\$4,863,325	\$4,867,763	\$4,438
Podium Funding Trust, Jan 20, 2026	VARIABLE RATE COMMERCIAL PAPER-ABS 3A3	4.74	1/20/2026	9/1/2025	20,000,000	4.81	\$20,000,000	\$20,013,690	\$13,690
Podium Funding Trust, Oct 07, 2025	VARIABLE RATE COMMERCIAL PAPER-ABS 3A3	4.64	10/7/2025	9/1/2025	150,000,000	4.70	\$150,000,000	\$150,028,350	\$28,350
Royal Bank of Canada CP4-2	COMMERCIAL PAPER - 4-2		10/9/2025		150,000,000	4.54	\$149,262,000	\$149,269,455	\$7,455
Royal Bank of Canada CP4-2	COMMERCIAL PAPER - 4-2		11/6/2025		100,000,000	4.57	\$99,166,250	\$99,184,460	\$18,210
Royal Bank of Canada CP4-2	COMMERCIAL PAPER - 4-2		12/1/2025		200,000,000	4.58	\$197,723,111	\$197,799,000	\$75,889
Salisbury Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		10/31/2025		120,000,000	4.48	\$119,082,300	\$119,097,840	\$15,540
Salisbury Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		11/4/2025		99,500,000	4.51	\$98,685,206	\$98,705,453	\$20,247
Salisbury Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		11/6/2025		50,000,000	4.51	\$49,578,333	\$49,589,065	\$10,732

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INVENTORY OF HOLDINGS FOR AUGUST 2025

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Salisbury Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		11/12/2025		25,000,000	4.46	\$24,773,437	\$24,777,083	\$3,645
Salisbury Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		11/14/2025		67,000,000	4.45	\$66,378,054	\$66,387,037	\$8,983
Salisbury Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		11/21/2025		25,000,000	4.40	\$24,749,167	\$24,751,033	\$1,866
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/18/2025		130,000,000	4.51	\$129,682,222	\$129,683,567	\$1,345
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/22/2025		50,000,000	4.51	\$49,853,333	\$49,854,395	\$1,062
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/23/2025		155,000,000	4.51	\$154,526,389	\$154,530,319	\$3,930
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		10/1/2025		50,000,000	4.52	\$49,798,333	\$49,801,220	\$2,887
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		10/8/2025		115,000,000	4.52	\$114,437,778	\$114,446,724	\$8,946
Starbird Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/2/2025		50,000,000	4.39	\$49,975,944	\$49,975,825	-\$119
Sumitomo Mitsui Trust Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	4.45	9/22/2025		166,000,000	4.51	\$166,000,000	\$166,012,085	\$12,085
Sumitomo Mitsui Trust Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	4.45	9/15/2025		140,000,000	4.51	\$140,000,000	\$140,007,574	\$7,574
Sumitomo Mitsui Trust Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	4.45	10/1/2025		150,000,000	4.51	\$150,000,000	\$150,015,000	\$15,000
Sumitomo Mitsui Trust Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	4.41	11/6/2025		166,000,000	4.47	\$166,000,000	\$166,015,704	\$15,704
Sumitomo Mitsui Trust Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	4.35	11/10/2025		100,000,000	4.41	\$100,000,000	\$100,002,580	\$2,580
Sumitomo Mitsui Trust Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	4.28	11/25/2025		100,000,000	4.34	\$100,000,000	\$100,000,000	\$0
Sumitomo Mitsui Trust Bank Ltd. ECD(USD)	EURO CERTIFICATE OF DEPOSIT	4.50	9/18/2025		200,000,000	4.56	\$200,000,000	\$200,000,000	\$0
Taxable Tender Option Bond Trust 2021-MIZ9064TX, (Series 2021-MIZ9064TX), 11/01/2056	MUNICIPAL VARIABLE RATE DEMAND NOTE	4.72	11/1/2056	9/4/2025	13,000,000	4.72	\$13,000,000	\$13,000,000	\$0
Taxable Tender Option Bond Trust 2022-MIZ9084TX, (Series 2022-MIZ9084TX), 02/01/2027	MUNICIPAL VARIABLE RATE DEMAND NOTE	4.72	2/1/2027	9/4/2025	10,300,000	4.72	\$10,300,000	\$10,300,000	\$0
Taxable Tender Option Bond Trust 2022-MIZ9094TX, (Series 2022-MIZ9094TX), 12/01/2059	MUNICIPAL VARIABLE RATE DEMAND NOTE	4.72	12/1/2059	9/4/2025	1,500,000	4.72	\$1,500,000	\$1,500,000	\$0
Texas State, Veterans Bonds (Taxable Series 2023A), 12/01/2054	MUNICIPAL VARIABLE RATE DEMAND NOTE	4.40	12/1/2054	9/3/2025	17,320,000	4.40	\$17,320,000	\$17,320,000	\$0
The Greathouse 2021 Children's Trust, Dec 01, 2046	VARIABLE RATE DEMAND NOTE	4.45	12/1/2046	9/4/2025	13,625,000	4.45	\$13,625,000	\$13,625,000	\$0
Thunder Bay Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		11/6/2025		50,000,000	4.46	\$49,587,917	\$49,590,410	\$2,493
Thunder Bay Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/7/2026		50,000,000	4.51	\$49,210,361	\$49,238,985	\$28,624
Thunder Bay Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/10/2026		25,000,000	4.30	\$24,524,479	\$24,524,480	\$1
Thunder Bay Funding, LLC, Apr 20, 2026	COMMERCIAL PAPER ASSET BACKED CALLABLE	4.65	4/20/2026	9/1/2025	50,000,000	4.71	\$50,000,000	\$50,000,000	\$0
Thunder Bay Funding, LLC, Dec 15, 2025	COMMERCIAL PAPER ASSET BACKED CALLABLE	4.60	12/15/2025	9/1/2025	100,000,000	4.66	\$100,000,000	\$100,000,000	\$0
Thunder Bay Funding, LLC, Dec 19, 2025	COMMERCIAL PAPER ASSET BACKED CALLABLE	4.60	12/19/2025	9/1/2025	50,000,000	4.66	\$50,000,000	\$50,006,632	\$6,632
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	4.55	10/22/2025		10,000,000	4.57	\$10,000,000	\$10,000,804	\$804
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	4.50	1/22/2026		195,000,000	4.51	\$195,000,000	\$195,125,756	\$125,756
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	4.55	2/12/2026		50,000,000	4.56	\$50,000,000	\$50,056,340	\$56,340

See notes at end of table.

INVENTORY OF HOLDINGS FOR AUGUST 2025

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Toronto Dominion Bank CP4-2	COMMERCIAL PAPER - 4-2		12/3/2025		90,000,000	4.61	\$88,948,800	\$88,988,265	\$39,465
Toronto Dominion Bank, Apr 23, 2026	VARIABLE RATE COMMERCIAL PAPER - 4-2	4.81	4/23/2026	9/1/2025	120,000,000	4.88	\$120,000,000	\$120,144,528	\$144,528
Toronto Dominion Bank, Feb 27, 2026	VARIABLE RATE COMMERCIAL PAPER - 4-2	4.68	2/27/2026	9/1/2025	255,000,000	4.75	\$255,000,000	\$255,099,527	\$99,527
Toyota Credit Canada Inc. CP	COMMERCIAL PAPER		10/8/2025		50,000,000	4.46	\$49,761,111	\$49,756,295	-\$4,816
Toyota Credit De Puerto Rico Corp. CP	COMMERCIAL PAPER		9/22/2025		25,000,000	4.51	\$24,927,500	\$24,928,248	\$748
Toyota Credit De Puerto Rico Corp. CP	COMMERCIAL PAPER		11/6/2025		5,000,000	4.56	\$4,957,929	\$4,958,514	\$584
Toyota Credit De Puerto Rico Corp. CP	COMMERCIAL PAPER		1/26/2026		40,000,000	4.53	\$39,275,000	\$39,286,000	\$11,000
Toyota Credit De Puerto Rico Corp. CP	COMMERCIAL PAPER		2/12/2026		32,000,000	4.54	\$31,352,782	\$31,367,933	\$15,151
Toyota Credit De Puerto Rico Corp. CP	COMMERCIAL PAPER		2/17/2026		20,000,000	4.59	\$19,579,556	\$19,593,864	\$14,308
Toyota Credit De Puerto Rico Corp. CP	COMMERCIAL PAPER		3/2/2026		10,000,000	4.58	\$9,774,403	\$9,782,408	\$8,005
Toyota Credit De Puerto Rico Corp. CP	COMMERCIAL PAPER		4/14/2026		42,500,000	4.54	\$41,326,433	\$41,369,033	\$42,599
Toyota Motor Credit Corp. CP	COMMERCIAL PAPER		11/4/2025		100,000,000	4.52	\$99,188,556	\$99,208,470	\$19,914
Toyota Motor Credit Corp. CP	COMMERCIAL PAPER		5/18/2026		25,000,000	4.20	\$24,264,944	\$24,258,388	-\$6,557
Toyota Motor Credit Corp., Feb 24, 2026	VARIABLE MEDIUM TERM NOTE	4.66	2/24/2026	9/1/2025	125,000,000	4.72	\$125,000,000	\$125,036,083	\$36,083
Toyota Motor Credit Corp., Sep 17, 2025	VARIABLE MEDIUM TERM NOTE	4.71	9/17/2025	9/1/2025	150,000,000	4.78	\$150,000,000	\$150,012,293	\$12,293
Truist Bank CD	CERTIFICATE OF DEPOSIT	4.35	10/31/2025		200,000,000	4.41	\$200,000,000	\$199,987,080	-\$12,920
Truist Bank CD	CERTIFICATE OF DEPOSIT	4.46	11/10/2025		55,000,000	4.52	\$55,000,000	\$55,010,395	\$10,395
Truist Bank CD	CERTIFICATE OF DEPOSIT	4.45	10/1/2025		200,000,000	4.51	\$200,000,000	\$200,009,420	\$9,420
Victory Receivables Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/16/2025		260,000,000	4.51	\$259,428,000	\$259,430,652	\$2,652
Westlake Automobile Receivables Trust 2025-2, A1, 4.642%, 07/15/2026	ASSET BACKED NOTE	4.64	7/15/2026		45,704,293	4.64	\$45,704,293	\$45,716,432	\$12,139
Westpac Banking Corp. Ltd., Sydney CP4-2	COMMERCIAL PAPER - 4-2		9/26/2025		75,000,000	4.19	\$74,766,667	\$74,748,180	-\$18,487
Westpac Banking Corp. Ltd., Sydney CP4-2	COMMERCIAL PAPER - 4-2		9/29/2025		100,000,000	4.25	\$99,651,250	\$99,628,580	-\$22,670
Wylie Bice Life Insurance Trust, Aug 01, 2046	VARIABLE RATE DEMAND NOTE	4.45	8/1/2046	9/4/2025	7,625,000	4.45	\$7,625,000	\$7,625,000	\$0
Total Value of Assets					25,830,135,938		\$25,756,159,813	\$25,759,815,170	\$3,655,356

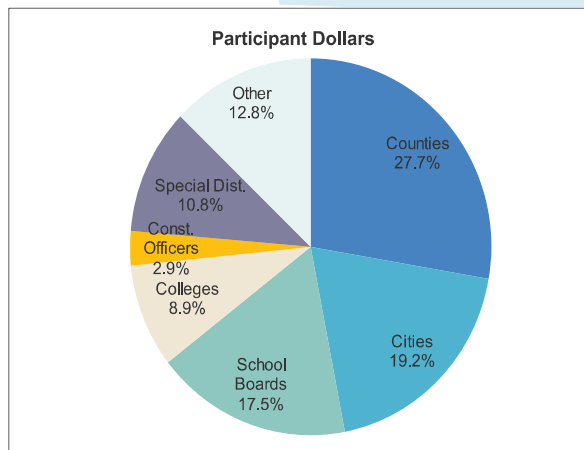
Notes: The data included in this report is unaudited. Amounts above are the value of investments. Income accruals, payables and uninvested cash are not included. Amortizations/accretions are reported with a one-day lag in the above valuations.

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.

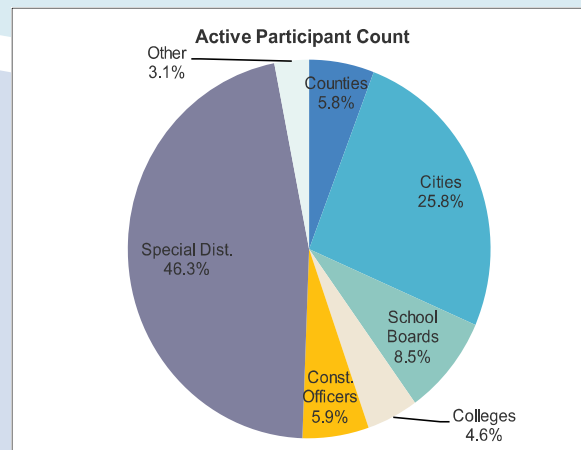
² Amortized cost is calculated using a straight line method.

PARTICIPANT CONCENTRATION DATA - AS OF AUGUST 31 2025

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	8.9%	4.6%
Top 10	36.0%	1.2%	Top 10	7.8%	1.2%
\$100 million or more	70.6%	7.1%	\$100 million or more	6.7%	0.6%
\$10 million up to \$100 million	26.2%	20.3%	\$10 million up to \$100 million	2.1%	1.9%
\$1 million up to \$10 million	2.8%	21.3%	\$1 million up to \$10 million	0.1%	0.5%
Under \$1 million	0.4%	51.3%	Under \$1 million	0.01%	1.7%
Counties	27.7%	5.8%	Constitutional Officers	2.9%	5.9%
Top 10	23.1%	1.2%	Top 10	1.8%	1.2%
\$100 million or more	24.5%	1.5%	\$100 million or more	1.3%	0.2%
\$10 million up to \$100 million	3.1%	1.7%	\$10 million up to \$100 million	1.3%	1.1%
\$1 million up to \$10 million	0.2%	1.1%	\$1 million up to \$10 million	0.3%	1.9%
Under \$1 million	0.0%	1.5%	Under \$1 million	0.0%	2.7%
Municipalities	19.2%	25.8%	Special Districts	10.8%	46.3%
Top 10	6.6%	1.2%	Top 10	6.8%	1.2%
\$100 million or more	7.4%	1.4%	\$100 million or more	6.2%	0.9%
\$10 million up to \$100 million	10.9%	9.0%	\$10 million up to \$100 million	3.4%	3.3%
\$1 million up to \$10 million	0.9%	5.8%	\$1 million up to \$10 million	0.9%	9.3%
Under \$1 million	0.1%	9.6%	Under \$1 million	0.3%	32.7%
School Boards	17.5%	8.5%	Other	12.8%	3.1%
Top 10	11.1%	1.2%	Top 10	10.9%	1.2%
\$100 million or more	12.9%	1.7%	\$100 million or more	11.6%	0.7%
\$10 million up to \$100 million	4.3%	2.7%	\$10 million up to \$100 million	1.1%	0.7%
\$1 million up to \$10 million	0.3%	1.9%	\$1 million up to \$10 million	0.1%	0.8%
Under \$1 million	0.0%	2.2%	Under \$1 million	0.0%	0.8%



Total Fund Value: \$25,850,716,488



Total Active Participant Count: 846

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

COMPLIANCE WITH INVESTMENT POLICY FOR AUGUST 31, 2025

As investment manager, Federated monitors compliance daily on Florida PRIME to ensure that investment practices comply with the requirements of the Investment Policy Statement (IPS). Federated provides a monthly compliance report to the SBA and is required to notify the Investment Oversight Group (IOG) of compliance exceptions within 24 hours of identification. The IOG will meet as necessary based on the occurrence and resolution of compliance exceptions or upon the occurrence of a material event. Minutes from the IOG meetings are posted to the Florida PRIME website.

In addition to the compliance testing performed by Federated, SBA Risk Management and Compliance conducts daily independent testing on Florida PRIME using a risk-based approach. Under this approach, each IPS parameter is ranked as "High" or "Low" with respect to the level of risk associated with a potential guideline breach. Negative test results are subject to independent verification and review for possible escalation. These rankings, along with the frequency for testing, are reviewed and approved by the IOG on an annual basis or more often if market conditions dictate. Additionally, any parameter reported in "Fail" status on the Federated compliance report, regardless of risk ranking, is also independently verified and escalated accordingly. The results of independent testing are currently reported monthly to the IOG.

Test by Source	Pass/Fail
Securities must be USD denominated	Pass
<u>Ratings requirements</u>	
First Tier Securities	Pass
Long-term securities must have long-term ratings in the three highest categories	Pass
Commercial Paper must have short-term ratings from at least one NRSRO	Pass
Securities in Highest Rating Category (A-1+ or equivalent)	Pass
Repurchase Agreement Counterparties must be rated by S&P	Pass
S&P Weighted Average Life	Pass
<u>Maturity</u>	
Individual Security	Pass
Government floating rate notes/variable rate notes	Pass
Dollar Weighted Average Maturity	Pass
Weighted Average Life	Pass
<u>Issuer Diversification</u>	
First tier issuer (limit does not apply to cash, cash items, U.S. Government securities and repo collateralized by these securities)	Pass
 Demand Feature and Guarantor Diversification	
First Tier securities issued by or subject to demand features and guarantees of a non-controlled person	Pass
First Tier securities issued by or subject to demand features and guarantees of a controlled person	Pass

Test by Source	Pass/Fail
<u>Money Market Mutual Funds</u>	
Invested in any one Money Market Mutual Fund	Pass
<u>Repurchase Agreements</u>	
Repurchase Agreement Counterparty Rating	Pass
Term Repurchase Agreements with any single dealer - Counterparty Rating A-1+ (2-5 business days)	Pass
Term Repurchase Agreements with any single dealer - Counterparty Rating A-1 (2-5 business days)	Pass
Term Repurchase Agreements with any single dealer - Counterparty Rating A-1+ (More than 5 business days)	Pass
Term Repurchase Agreements with any single dealer - Counterparty Rating A-1 (More than 5 business days)	Pass
Repurchase Agreements with any single dealer - Counterparty Rating A-1	Pass
<u>Concentration Tests</u>	
Industry Concentration, excluding financial services industry	Pass
Any Single Government Agency	Pass
Illiquid Securities	Pass
Assets invested in securities accessible within 1 business day	Pass
Assets invested in securities accessible within 5 business days	Pass

TRADING ACTIVITY FOR AUGUST 2025

Issue Description	Maturity Date	Trade Date	Settlement dt	Transaction	Quantity	Traded Interest Local	Net Amount Local	Total Real G/L
ABN AMRO BANK N.V.	08/04/25	08/04/25	08/04/25	MATURITY	1,300,000,000	0	1,300,000,000	0
ABN AMRO BANK N.V.	08/11/25	08/11/25	08/11/25	MATURITY	1,300,000,000	0	1,300,000,000	0
ABN AMRO BANK N.V.	08/18/25	08/18/25	08/18/25	MATURITY	1,290,000,000	0	1,290,000,000	0
ABN AMRO BANK N.V.	08/25/25	08/25/25	08/25/25	MATURITY	1,275,000,000	0	1,275,000,000	0
ALBION CAPITAL LLC CPABS4	08/21/25	08/21/25	08/21/25	MATURITY	24,052,000	0	24,052,000	0
ANGLESEA FDG PLC / ANGL 0.0 05AUG25	08/05/25	08/05/25	08/05/25	MATURITY	325,000,000	0	325,000,000	0
ANGLESEA FDG PLC / ANGL 0.0 12AUG25	08/12/25	08/12/25	08/12/25	MATURITY	185,000,000	0	185,000,000	0
ANGLESEA FDG PLC / ANGL 0.0 15AUG25	08/15/25	08/15/25	08/15/25	MATURITY	45,000,000	0	45,000,000	0
ANGLESEA FDG PLC / ANGL 0.0 19AUG25	08/19/25	08/19/25	08/19/25	MATURITY	225,000,000	0	225,000,000	0
ANGLESEA FDG PLC / ANGL 0.0 22AUG25	08/22/25	08/22/25	08/22/25	MATURITY	75,000,000	0	75,000,000	0
ANGLESEA FDG PLC / ANGL 0.0 26AUG25	08/26/25	08/26/25	08/26/25	MATURITY	125,000,000	0	125,000,000	0
ANGLESEA FDG PLC / ANGL 0.0 27AUG25	08/27/25	08/27/25	08/27/25	MATURITY	70,000,000	0	70,000,000	0
ANGLESEA FDG PLC / ANGL 0.0 29AUG25	08/29/25	08/29/25	08/29/25	MATURITY	75,000,000	0	75,000,000	0
ANGLESEA FUNDING LLC PABS4	08/08/25	08/08/25	08/08/25	MATURITY	200,000,000	0	200,000,000	0
ANTALIS S-A- CPABS4CPABS4	08/26/25	08/26/25	08/26/25	MATURITY	70,460,000	0	70,460,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	08/06/25	08/06/25	08/06/25	MATURITY	1,325,000,000	0	1,325,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	08/13/25	08/13/25	08/13/25	MATURITY	1,300,000,000	0	1,300,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	08/20/25	08/20/25	08/20/25	MATURITY	1,300,000,000	0	1,300,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	08/27/25	08/27/25	08/27/25	MATURITY	1,275,000,000	0	1,275,000,000	0
BANK OF AMERICA TRIPARTY	08/01/25	08/01/25	08/01/25	MATURITY	467,000,000	0	467,000,000	0
BANK OF AMERICA TRIPARTY	08/04/25	08/04/25	08/04/25	MATURITY	2,147,000,000	0	2,147,000,000	0
BANK OF AMERICA TRIPARTY	08/05/25	08/05/25	08/05/25	MATURITY	2,051,000,000	0	2,051,000,000	0
BANK OF AMERICA TRIPARTY	08/06/25	08/06/25	08/06/25	MATURITY	2,210,000,000	0	2,210,000,000	0
BANK OF AMERICA TRIPARTY	08/07/25	08/07/25	08/07/25	MATURITY	1,990,000,000	0	1,990,000,000	0
BANK OF AMERICA TRIPARTY	08/08/25	08/08/25	08/08/25	MATURITY	1,898,439,000	0	1,898,439,000	0
BANK OF AMERICA TRIPARTY	08/11/25	08/11/25	08/11/25	MATURITY	1,873,000,000	0	1,873,000,000	0
BANK OF AMERICA TRIPARTY	08/12/25	08/12/25	08/12/25	MATURITY	1,515,000,000	0	1,515,000,000	0
BANK OF AMERICA TRIPARTY	08/13/25	08/13/25	08/13/25	MATURITY	2,286,000,000	0	2,286,000,000	0
BANK OF AMERICA TRIPARTY	08/14/25	08/14/25	08/14/25	MATURITY	2,252,000,000	0	2,252,000,000	0
BANK OF AMERICA TRIPARTY	08/15/25	08/15/25	08/15/25	MATURITY	1,804,000,000	0	1,804,000,000	0
BANK OF AMERICA TRIPARTY	08/18/25	08/18/25	08/18/25	MATURITY	1,738,000,000	0	1,738,000,000	0
BANK OF AMERICA TRIPARTY	08/19/25	08/19/25	08/19/25	MATURITY	339,000,000	0	339,000,000	0
BANK OF AMERICA TRIPARTY	08/20/25	08/20/25	08/20/25	MATURITY	2,290,000,000	0	2,290,000,000	0
BANK OF AMERICA TRIPARTY	08/21/25	08/21/25	08/21/25	MATURITY	1,073,000,000	0	1,073,000,000	0
BANK OF AMERICA TRIPARTY	08/22/25	08/22/25	08/22/25	MATURITY	2,127,000,000	0	2,127,000,000	0
BANK OF AMERICA TRIPARTY	08/25/25	08/25/25	08/25/25	MATURITY	1,993,000,000	0	1,993,000,000	0
BANK OF AMERICA TRIPARTY	08/26/25	08/26/25	08/26/25	MATURITY	1,737,000,000	0	1,737,000,000	0
BANK OF AMERICA TRIPARTY	08/27/25	08/27/25	08/27/25	MATURITY	2,290,000,000	0	2,290,000,000	0
BANK OF AMERICA TRIPARTY	08/28/25	08/28/25	08/28/25	MATURITY	2,255,000,000	0	2,255,000,000	0
BANK OF AMERICA TRIPARTY	08/29/25	08/29/25	08/29/25	MATURITY	2,121,000,000	0	2,121,000,000	0
BANK OF NOVA SCOTIA TRIPARTY	08/01/25	08/01/25	08/01/25	MATURITY	700,000,000	0	700,000,000	0
BANK OF NOVA SCOTIA TRIPARTY	08/04/25	08/04/25	08/04/25	MATURITY	700,000,000	0	700,000,000	0
BANK OF NOVA SCOTIA TRIPARTY	08/05/25	08/05/25	08/05/25	MATURITY	700,000,000	0	700,000,000	0
BANK OF NOVA SCOTIA TRIPARTY	08/06/25	08/06/25	08/06/25	MATURITY	700,000,000	0	700,000,000	0
BANK OF NOVA SCOTIA TRIPARTY	08/07/25	08/07/25	08/07/25	MATURITY	700,000,000	0	700,000,000	0
BANK OF NOVA SCOTIA TRIPARTY	08/08/25	08/08/25	08/08/25	MATURITY	700,000,000	0	700,000,000	0
BANK OF NOVA SCOTIA TRIPARTY	08/11/25	08/11/25	08/11/25	MATURITY	700,000,000	0	700,000,000	0
BANK OF NOVA SCOTIA TRIPARTY	08/12/25	08/12/25	08/12/25	MATURITY	700,000,000	0	700,000,000	0
BANK OF NOVA SCOTIA TRIPARTY	08/13/25	08/13/25	08/13/25	MATURITY	700,000,000	0	700,000,000	0
BANK OF NOVA SCOTIA TRIPARTY	08/14/25	08/14/25	08/14/25	MATURITY	700,000,000	0	700,000,000	0
BANK OF NOVA SCOTIA TRIPARTY	08/15/25	08/15/25	08/15/25	MATURITY	700,000,000	0	700,000,000	0
BANK OF NOVA SCOTIA TRIPARTY	08/18/25	08/18/25	08/18/25	MATURITY	700,000,000	0	700,000,000	0
BANK OF NOVA SCOTIA TRIPARTY	08/19/25	08/19/25	08/19/25	MATURITY	700,000,000	0	700,000,000	0
BANK OF NOVA SCOTIA TRIPARTY	08/20/25	08/20/25	08/20/25	MATURITY	700,000,000	0	700,000,000	0
BANK OF NOVA SCOTIA TRIPARTY	08/21/25	08/21/25	08/21/25	MATURITY	700,000,000	0	700,000,000	0
BANK OF NOVA SCOTIA TRIPARTY	08/22/25	08/22/25	08/22/25	MATURITY	700,000,000	0	700,000,000	0

TRADING ACTIVITY FOR AUGUST 2025

Issue Description	Maturity Date	Trade Date	Settlement dt	Transaction	Quantity	Traded Interest Lo- cal	Net Amount Local	Total Real G/L
BANK OF NOVA SCOTIA TRIPARTY	08/25/25	08/25/25	08/25/25	MATURITY	700,000,000	0	700,000,000	0
BANK OF NOVA SCOTIA TRIPARTY	08/26/25	08/26/25	08/26/25	MATURITY	700,000,000	0	700,000,000	0
BANK OF NOVA SCOTIA TRIPARTY	08/27/25	08/27/25	08/27/25	MATURITY	700,000,000	0	700,000,000	0
BANK OF NOVA SCOTIA TRIPARTY	08/28/25	08/28/25	08/28/25	MATURITY	700,000,000	0	700,000,000	0
BANK OF NOVA SCOTIA TRIPARTY	08/29/25	08/29/25	08/29/25	MATURITY	700,000,000	0	700,000,000	0
BARTON CAP SA DISC COM 0.00 21AUG25	08/21/25	08/21/25	08/21/25	MATURITY	33,300,000	0	33,300,000	0
BARTON CAP SA DISC COM 0.00 15AUG25	08/15/25	08/15/25	08/15/25	MATURITY	70,000,000	0	70,000,000	0
BARTON CAP SA DISC COM 0.00 20AUG25	08/20/25	08/20/25	08/20/25	MATURITY	250,000,000	0	250,000,000	0
BARTON CAP SA DISC COM 0.00 28AUG25	08/28/25	08/28/25	08/28/25	MATURITY	33,000,000	0	33,000,000	0
BEDFORD ROW FNDG FLOATING COUPON 4.56000 MATURITY 20250826	08/26/25	08/26/25	08/26/25	MATURITY	200,000,000	0	200,000,000	0
BENNINGTON STARK C 0.00 06AUG25 144A	08/06/25	08/06/25	08/06/25	MATURITY	175,000,000	0	175,000,000	0
BENNINGTON STARK C 0.00 13AUG25 144A	08/13/25	08/13/25	08/13/25	MATURITY	115,000,000	0	115,000,000	0
BENNINGTON STARK C 0.00 20AUG25 144A	08/20/25	08/20/25	08/20/25	MATURITY	115,000,000	0	115,000,000	0
BENNINGTON STARK C 0.00 25AUG25 144A	08/25/25	08/25/25	08/25/25	MATURITY	73,982,000	0	73,982,000	0
BENNINGTON STARK C 0.00 27AUG25 144A	08/27/25	08/27/25	08/27/25	MATURITY	115,000,000	0	115,000,000	0
BENNINGTON STARK CACPABS4	08/05/25	08/05/25	08/05/25	MATURITY	59,898,000	0	59,898,000	0
BPCE SA CP4-2CP4-2	08/01/25	08/01/25	08/01/25	MATURITY	135,000,000	0	135,000,000	0
CHARIOT FDG LLC DISC CO 0.00 26AUG25	08/26/25	08/26/25	08/26/25	MATURITY	50,000,000	0	50,000,000	0
CHESHAM FIN LTD / CHE 0.00 05AUG25	08/05/25	08/05/25	08/05/25	MATURITY	150,000,000	0	150,000,000	0
CHESHAM FIN LTD / CHE 0.00 12AUG25	08/12/25	08/12/25	08/12/25	MATURITY	150,000,000	0	150,000,000	0
CHESHAM FIN LTD / CHE 0.00 19AUG25	08/19/25	08/19/25	08/19/25	MATURITY	150,000,000	0	150,000,000	0
CHESHAM FIN LTD / CHE 0.00 26AUG25	08/26/25	08/26/25	08/26/25	MATURITY	150,000,000	0	150,000,000	0
CHESHAM FIN LTD / CHES 0.00 05AUG25	08/05/25	08/05/25	08/05/25	MATURITY	192,000,000	0	192,000,000	0
CHESHAM FIN LTD / CHES 0.00 12AUG25	08/12/25	08/12/25	08/12/25	MATURITY	201,000,000	0	201,000,000	0
CHESHAM FIN LTD / CHES 0.00 19AUG25	08/19/25	08/19/25	08/19/25	MATURITY	194,000,000	0	194,000,000	0
CHESHAM FIN LTD / CHES 0.00 26AUG25	08/26/25	08/26/25	08/26/25	MATURITY	191,000,000	0	191,000,000	0
CITIGROUP GLOBAL MACP4-2	08/18/25	08/18/25	08/18/25	MATURITY	75,000,000	0	75,000,000	0
CREDIT AGRICOLE S-AECD	08/08/25	08/08/25	08/08/25	MATURITY	100,000,000	0	100,000,000	0
FALCON ASSET FIXED COUPON 4.42000 MATURITY 20250821	08/21/25	08/21/25	08/21/25	MATURITY	50,000,000	0	50,000,000	0
GOUGHAM FUNDING CORPCPABS4	08/22/25	08/22/25	08/22/25	MATURITY	15,000,000	0	15,000,000	0
GREAT BEAR FDG DAC 0.00 04AUG25 144A	08/04/25	08/04/25	08/04/25	MATURITY	95,000,000	0	95,000,000	0
GREAT BEAR FDG DAC 0.00 06AUG25 144A	08/06/25	08/06/25	08/06/25	MATURITY	90,000,000	0	90,000,000	0
GREAT BEAR FDG DAC 0.00 13AUG25 144A	08/13/25	08/13/25	08/13/25	MATURITY	75,000,000	0	75,000,000	0
GREAT BEAR FDG DAC 0.00 20AUG25 144A	08/20/25	08/20/25	08/20/25	MATURITY	75,000,000	0	75,000,000	0
GREAT BEAR FDG DAC 0.00 27AUG25 144A	08/27/25	08/27/25	08/27/25	MATURITY	75,000,000	0	75,000,000	0
GREAT BEAR FUNDING CPABS4	08/18/25	08/18/25	08/18/25	MATURITY	35,000,000	0	35,000,000	0
GTA FUNDING LLC CPACPABS4	08/07/25	08/07/25	08/07/25	MATURITY	30,000,000	0	30,000,000	0
HSBC TRIPARTY	08/01/25	08/01/25	08/01/25	MATURITY	100,000,000	0	100,000,000	0
HSBC TRIPARTY	08/01/25	08/01/25	08/01/25	MATURITY	300,000,000	0	300,000,000	0
HSBC TRIPARTY	08/04/25	08/04/25	08/04/25	MATURITY	100,000,000	0	100,000,000	0
HSBC TRIPARTY	08/04/25	08/04/25	08/04/25	MATURITY	800,000,000	0	800,000,000	0
HSBC TRIPARTY	08/05/25	08/05/25	08/05/25	MATURITY	100,000,000	0	100,000,000	0
HSBC TRIPARTY	08/05/25	08/05/25	08/05/25	MATURITY	800,000,000	0	800,000,000	0
HSBC TRIPARTY	08/06/25	08/06/25	08/06/25	MATURITY	100,000,000	0	100,000,000	0
HSBC TRIPARTY	08/06/25	08/06/25	08/06/25	MATURITY	1,000,000,000	0	1,000,000,000	0
HSBC TRIPARTY	08/07/25	08/07/25	08/07/25	MATURITY	100,000,000	0	100,000,000	0
HSBC TRIPARTY	08/07/25	08/07/25	08/07/25	MATURITY	900,000,000	0	900,000,000	0
HSBC TRIPARTY	08/08/25	08/08/25	08/08/25	MATURITY	100,000,000	0	100,000,000	0
HSBC TRIPARTY	08/08/25	08/08/25	08/08/25	MATURITY	900,000,000	0	900,000,000	0
HSBC TRIPARTY	08/11/25	08/11/25	08/11/25	MATURITY	100,000,000	0	100,000,000	0
HSBC TRIPARTY	08/11/25	08/11/25	08/11/25	MATURITY	900,000,000	0	900,000,000	0
HSBC TRIPARTY	08/12/25	08/12/25	08/12/25	MATURITY	100,000,000	0	100,000,000	0
HSBC TRIPARTY	08/12/25	08/12/25	08/12/25	MATURITY	300,000,000	0	300,000,000	0
HSBC TRIPARTY	08/13/25	08/13/25	08/13/25	MATURITY	100,000,000	0	100,000,000	0
HSBC TRIPARTY	08/13/25	08/13/25	08/13/25	MATURITY	800,000,000	0	800,000,000	0
HSBC TRIPARTY	08/14/25	08/14/25	08/14/25	MATURITY	100,000,000	0	100,000,000	0
HSBC TRIPARTY	08/14/25	08/14/25	08/14/25	MATURITY	900,000,000	0	900,000,000	0
HSBC TRIPARTY	08/15/25	08/15/25	08/15/25	MATURITY	100,000,000	0	100,000,000	0
HSBC TRIPARTY	08/15/25	08/15/25	08/15/25	MATURITY	700,000,000	0	700,000,000	0
HSBC TRIPARTY	08/18/25	08/18/25	08/18/25	MATURITY	100,000,000	0	100,000,000	0

TRADING ACTIVITY FOR AUGUST 2025

Issue Description	Maturity Date	Trade Date	Settlement dt	Transaction	Quantity	Traded Interest Lo- cal	Net Amount Local	Total Real G/L
HSBC TRIPARTY	08/18/25	08/18/25	08/18/25	MATURITY	700,000,000	0	700,000,000	0
HSBC TRIPARTY	08/19/25	08/19/25	08/19/25	MATURITY	100,000,000	0	100,000,000	0
HSBC TRIPARTY	08/19/25	08/19/25	08/19/25	MATURITY	300,000,000	0	300,000,000	0
HSBC TRIPARTY	08/20/25	08/20/25	08/20/25	MATURITY	100,000,000	0	100,000,000	0
HSBC TRIPARTY	08/20/25	08/20/25	08/20/25	MATURITY	300,000,000	0	300,000,000	0
HSBC TRIPARTY	08/21/25	08/21/25	08/21/25	MATURITY	100,000,000	0	100,000,000	0
HSBC TRIPARTY	08/21/25	08/21/25	08/21/25	MATURITY	300,000,000	0	300,000,000	0
HSBC TRIPARTY	08/22/25	08/22/25	08/22/25	MATURITY	100,000,000	0	100,000,000	0
HSBC TRIPARTY	08/22/25	08/22/25	08/22/25	MATURITY	600,000,000	0	600,000,000	0
HSBC TRIPARTY	08/25/25	08/25/25	08/25/25	MATURITY	100,000,000	0	100,000,000	0
HSBC TRIPARTY	08/25/25	08/25/25	08/25/25	MATURITY	900,000,000	0	900,000,000	0
HSBC TRIPARTY	08/26/25	08/26/25	08/26/25	MATURITY	100,000,000	0	100,000,000	0
HSBC TRIPARTY	08/26/25	08/26/25	08/26/25	MATURITY	600,000,000	0	600,000,000	0
HSBC TRIPARTY	08/27/25	08/27/25	08/27/25	MATURITY	100,000,000	0	100,000,000	0
HSBC TRIPARTY	08/27/25	08/27/25	08/27/25	MATURITY	800,000,000	0	800,000,000	0
HSBC TRIPARTY	08/28/25	08/28/25	08/28/25	MATURITY	100,000,000	0	100,000,000	0
HSBC TRIPARTY	08/28/25	08/28/25	08/28/25	MATURITY	700,000,000	0	700,000,000	0
HSBC TRIPARTY	08/29/25	08/29/25	08/29/25	MATURITY	100,000,000	0	100,000,000	0
HSBC TRIPARTY	08/29/25	08/29/25	08/29/25	MATURITY	800,000,000	0	800,000,000	0
ING (U-S-) FUNDING CP4-2	08/22/25	08/22/25	08/22/25	MATURITY	95,000,000	0	95,000,000	0
LION BAY FDG DAC D 0.0 01AUG25 144A	08/01/25	08/01/25	08/01/25	MATURITY	160,000,000	0	160,000,000	0
LION BAY FDG DAC D 0.0 19AUG25 144A	08/19/25	08/19/25	08/19/25	MATURITY	120,000,000	0	120,000,000	0
LION BAY FDG DAC D 0.0 27AUG25 144A	08/27/25	08/27/25	08/27/25	MATURITY	140,000,000	0	140,000,000	0
LION BAY FDG DAC D 0.0 28AUG25 144A	08/28/25	08/28/25	08/28/25	MATURITY	110,000,000	0	110,000,000	0
LION BAY FDG DAC D 0.0 29AUG25 144A	08/29/25	08/29/25	08/29/25	MATURITY	92,500,000	0	92,500,000	0
LION BAY FDG DAC DISC C 0.0 05AUG25	08/05/25	08/05/25	08/05/25	MATURITY	90,000,000	0	90,000,000	0
LION BAY FDG DAC DISC C 0.0 06AUG25	08/06/25	08/06/25	08/06/25	MATURITY	140,000,000	0	140,000,000	0
LION BAY FDG DAC DISC C 0.0 07AUG25	08/07/25	08/07/25	08/07/25	MATURITY	140,000,000	0	140,000,000	0
LION BAY FDG DAC DISC C 0.0 08AUG25	08/08/25	08/08/25	08/08/25	MATURITY	45,000,000	0	45,000,000	0
LION BAY FDG DAC DISC C 0.0 11AUG25	08/11/25	08/11/25	08/11/25	MATURITY	105,000,000	0	105,000,000	0
LION BAY FDG DAC DISC C 0.0 12AUG25	08/12/25	08/12/25	08/12/25	MATURITY	110,000,000	0	110,000,000	0
LION BAY FDG DAC DISC C 0.0 13AUG25	08/13/25	08/13/25	08/13/25	MATURITY	105,000,000	0	105,000,000	0
LION BAY FDG DAC DISC C 0.0 14AUG25	08/14/25	08/14/25	08/14/25	MATURITY	95,000,000	0	95,000,000	0
LION BAY FDG DAC DISC C 0.0 15AUG25	08/15/25	08/15/25	08/15/25	MATURITY	140,000,000	0	140,000,000	0
LION BAY FDG DAC DISC C 0.0 18AUG25	08/18/25	08/18/25	08/18/25	MATURITY	160,000,000	0	160,000,000	0
LION BAY FDG DAC DISC C 0.0 20AUG25	08/20/25	08/20/25	08/20/25	MATURITY	85,000,000	0	85,000,000	0
LION BAY FDG DAC DISC C 0.0 21AUG25	08/21/25	08/21/25	08/21/25	MATURITY	100,000,000	0	100,000,000	0
LION BAY FDG DAC DISC C 0.0 22AUG25	08/22/25	08/22/25	08/22/25	MATURITY	90,000,000	0	90,000,000	0
LION BAY FDG DAC DISC C 0.0 26AUG25	08/26/25	08/26/25	08/26/25	MATURITY	190,000,000	0	190,000,000	0
LMA S A / LMA AMERS LLC 0.0 22AUG25	08/22/25	08/22/25	08/22/25	MATURITY	50,150,000	0	50,150,000	0
LONGSHIP FUNDING LLC PABS4	08/05/25	08/05/25	08/05/25	MATURITY	225,000,000	0	225,000,000	0
MATCHPOINT FIN FIXED COUPON 0 MATURITY 20250828	08/28/25	08/28/25	08/28/25	MATURITY	103,000,000	0	103,000,000	0
MATCHPOINT FIN PLC SER 0.0 01AUG25	08/01/25	08/01/25	08/01/25	MATURITY	180,000,000	0	180,000,000	0
MATCHPOINT FIN PLC SER 0.0 04AUG25	08/04/25	08/04/25	08/04/25	MATURITY	99,000,000	0	99,000,000	0
MATCHPOINT FIN PLC SER 0.0 05AUG25	08/05/25	08/05/25	08/05/25	MATURITY	125,000,000	0	125,000,000	0
MATCHPOINT FIN PLC SER 0.0 06AUG25	08/06/25	08/06/25	08/06/25	MATURITY	125,000,000	0	125,000,000	0
MATCHPOINT FIN PLC SER 0.0 07AUG25	08/07/25	08/07/25	08/07/25	MATURITY	125,000,000	0	125,000,000	0
MATCHPOINT FIN PLC SER 0.0 08AUG25	08/08/25	08/08/25	08/08/25	MATURITY	125,000,000	0	125,000,000	0
MATCHPOINT FIN PLC SER 0.0 11AUG25	08/11/25	08/11/25	08/11/25	MATURITY	119,000,000	0	119,000,000	0
MATCHPOINT FIN PLC SER 0.0 12AUG25	08/12/25	08/12/25	08/12/25	MATURITY	125,000,000	0	125,000,000	0
MATCHPOINT FIN PLC SER 0.0 13AUG25	08/13/25	08/13/25	08/13/25	MATURITY	132,000,000	0	132,000,000	0
MATCHPOINT FIN PLC SER 0.0 14AUG25	08/14/25	08/14/25	08/14/25	MATURITY	132,000,000	0	132,000,000	0
MATCHPOINT FIN PLC SER 0.0 15AUG25	08/15/25	08/15/25	08/15/25	MATURITY	132,000,000	0	132,000,000	0
MATCHPOINT FIN PLC SER 0.0 18AUG25	08/18/25	08/18/25	08/18/25	MATURITY	115,000,000	0	115,000,000	0
MATCHPOINT FIN PLC SER 0.0 19AUG25	08/19/25	08/19/25	08/19/25	MATURITY	150,000,000	0	150,000,000	0
MATCHPOINT FIN PLC SER 0.0 20AUG25	08/20/25	08/20/25	08/20/25	MATURITY	135,000,000	0	135,000,000	0
MATCHPOINT FIN PLC SER 0.0 21AUG25	08/21/25	08/21/25	08/21/25	MATURITY	135,000,000	0	135,000,000	0
MATCHPOINT FIN PLC SER 0.0 22AUG25	08/22/25	08/22/25	08/22/25	MATURITY	137,000,000	0	137,000,000	0

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MATCHPOINT FIN PLC SER 0.0 25AUG25	08/25/25	08/25/25	08/25/25	MATURITY	155,000,000	0	155,000,000	0
MATCHPOINT FIN PLC SER 0.0 26AUG25	08/26/25	08/26/25	08/26/25	MATURITY	25,000,000	0	25,000,000	0
MATCHPOINT FIN PLC SER 0.0 27AUG25	08/27/25	08/27/25	08/27/25	MATURITY	100,000,000	0	100,000,000	0
MIZUHO BANK- LTD.- CANADA BRANCH	08/01/25	08/01/25	08/01/25	MATURITY	1,200,000,000	0	1,200,000,000	0
MIZUHO BANK- LTD.- CANADA BRANCH	08/06/25	08/06/25	08/06/25	MATURITY	100,000,000	0	100,000,000	0
MIZUHO BANK- LTD.- CANADA BRANCH	08/12/25	08/12/25	08/12/25	MATURITY	1,035,000,000	0	1,035,000,000	0
MIZUHO BANK- LTD.- CANADA BRANCH	08/19/25	08/19/25	08/19/25	MATURITY	1,155,000,000	0	1,155,000,000	0
MIZUHO BANK- LTD.- CANADA BRANCH	08/21/25	08/21/25	08/21/25	MATURITY	1,160,000,000	0	1,160,000,000	0
MIZUHO BANK- LTD.- CANADA BRANCH	08/26/25	08/26/25	08/26/25	MATURITY	250,000,000	0	250,000,000	0
MIZUHO BANK- LTD.- CANADA BRANCH	08/26/25	08/26/25	08/26/25	MATURITY	250,000,000	0	250,000,000	0
MIZUHO BK LTD NEW YORK BRH 14AUG25	08/14/25	08/14/25	08/14/25	MATURITY	100,000,000	0	100,000,000	0
MIZUHO TRIPARTY	08/01/25	08/01/25	08/01/25	MATURITY	400,000,000	0	400,000,000	0
MIZUHO TRIPARTY	08/04/25	08/04/25	08/04/25	MATURITY	400,000,000	0	400,000,000	0
MIZUHO TRIPARTY	08/05/25	08/05/25	08/05/25	MATURITY	400,000,000	0	400,000,000	0
MIZUHO TRIPARTY	08/06/25	08/06/25	08/06/25	MATURITY	400,000,000	0	400,000,000	0
MIZUHO TRIPARTY	08/07/25	08/07/25	08/07/25	MATURITY	400,000,000	0	400,000,000	0
MIZUHO TRIPARTY	08/08/25	08/08/25	08/08/25	MATURITY	400,000,000	0	400,000,000	0
MIZUHO TRIPARTY	08/11/25	08/11/25	08/11/25	MATURITY	400,000,000	0	400,000,000	0
MIZUHO TRIPARTY	08/12/25	08/12/25	08/12/25	MATURITY	400,000,000	0	400,000,000	0
MIZUHO TRIPARTY	08/13/25	08/13/25	08/13/25	MATURITY	400,000,000	0	400,000,000	0
MIZUHO TRIPARTY	08/14/25	08/14/25	08/14/25	MATURITY	400,000,000	0	400,000,000	0
MIZUHO TRIPARTY	08/15/25	08/15/25	08/15/25	MATURITY	400,000,000	0	400,000,000	0
MIZUHO TRIPARTY	08/18/25	08/18/25	08/18/25	MATURITY	400,000,000	0	400,000,000	0
MIZUHO TRIPARTY	08/19/25	08/19/25	08/19/25	MATURITY	400,000,000	0	400,000,000	0
MIZUHO TRIPARTY	08/20/25	08/20/25	08/20/25	MATURITY	400,000,000	0	400,000,000	0
MIZUHO TRIPARTY	08/21/25	08/21/25	08/21/25	MATURITY	400,000,000	0	400,000,000	0
MIZUHO TRIPARTY	08/22/25	08/22/25	08/22/25	MATURITY	400,000,000	0	400,000,000	0
MIZUHO TRIPARTY	08/25/25	08/25/25	08/25/25	MATURITY	400,000,000	0	400,000,000	0
MIZUHO TRIPARTY	08/26/25	08/26/25	08/26/25	MATURITY	400,000,000	0	400,000,000	0
MIZUHO TRIPARTY	08/27/25	08/27/25	08/27/25	MATURITY	400,000,000	0	400,000,000	0
MIZUHO TRIPARTY	08/28/25	08/28/25	08/28/25	MATURITY	400,000,000	0	400,000,000	0
MIZUHO TRIPARTY	08/29/25	08/29/25	08/29/25	MATURITY	400,000,000	0	400,000,000	0
NORDEA BANK ABP	08/01/25	08/01/25	08/01/25	MATURITY	925,000,000	0	925,000,000	0
NORDEA BANK ABP	08/19/25	08/19/25	08/19/25	MATURITY	680,000,000	0	680,000,000	0
NORDEA BANK ABP	08/21/25	08/21/25	08/21/25	MATURITY	200,000,000	0	200,000,000	0
PODIUM FUNDING TRUSCPABS3	08/22/25	08/22/25	08/22/25	MATURITY	65,000,000	0	65,000,000	0
PODIUM FUNDING TRUSCPABS3	08/29/25	08/29/25	08/29/25	MATURITY	50,000,000	0	50,000,000	0
RABOBANK NEW YORK	08/05/25	08/05/25	08/05/25	MATURITY	620,000,000	0	620,000,000	0
RABOBANK NEW YORK	08/06/25	08/06/25	08/06/25	MATURITY	700,000,000	0	700,000,000	0
RABOBANK NEW YORK	08/12/25	08/12/25	08/12/25	MATURITY	600,000,000	0	600,000,000	0
RABOBANK NEW YORK	08/13/25	08/13/25	08/13/25	MATURITY	700,000,000	0	700,000,000	0
RABOBANK NEW YORK	08/19/25	08/19/25	08/19/25	MATURITY	595,000,000	0	595,000,000	0
RABOBANK NEW YORK	08/20/25	08/20/25	08/20/25	MATURITY	700,000,000	0	700,000,000	0
RABOBANK NEW YORK	08/26/25	08/26/25	08/26/25	MATURITY	575,000,000	0	575,000,000	0
RABOBANK NEW YORK	08/27/25	08/27/25	08/27/25	MATURITY	700,000,000	0	700,000,000	0
SHEFFIELD RECEIVABLECPABS4	08/07/25	08/07/25	08/07/25	MATURITY	100,000,000	0	100,000,000	0
STARBIRD FDG CORP DISC 0.0 06AUG25	08/06/25	08/06/25	08/06/25	MATURITY	94,000,000	0	94,000,000	0
STARBIRD FDG CORP DISC 0.0 07AUG25	08/07/25	08/07/25	08/07/25	MATURITY	300,000,000	0	300,000,000	0
STARBIRD FDG CORP DISC 0.0 08AUG25	08/08/25	08/08/25	08/08/25	MATURITY	320,000,000	0	320,000,000	0
STARBIRD FDG CORP DISC 0.0 11AUG25	08/11/25	08/11/25	08/11/25	MATURITY	425,000,000	0	425,000,000	0
STARBIRD FDG CORP DISC 0.0 12AUG25	08/12/25	08/12/25	08/12/25	MATURITY	350,000,000	0	350,000,000	0
STARBIRD FDG CORP DISC 0.0 13AUG25	08/13/25	08/13/25	08/13/25	MATURITY	350,000,000	0	350,000,000	0
STARBIRD FDG CORP DISC 0.0 14AUG25	08/14/25	08/14/25	08/14/25	MATURITY	225,000,000	0	225,000,000	0
STARBIRD FDG CORP DISC 0.0 15AUG25	08/15/25	08/15/25	08/15/25	MATURITY	238,000,000	0	238,000,000	0
STARBIRD FDG CORP DISC 0.0 18AUG25	08/18/25	08/18/25	08/18/25	MATURITY	238,000,000	0	238,000,000	0
STARBIRD FDG CORP DISC 0.0 19AUG25	08/19/25	08/19/25	08/19/25	MATURITY	246,000,000	0	246,000,000	0
STARBIRD FDG CORP DISC 0.0 20AUG25	08/20/25	08/20/25	08/20/25	MATURITY	75,000,000	0	75,000,000	0
STARBIRD FDG CORP DISC 0.0 21AUG25	08/21/25	08/21/25	08/21/25	MATURITY	40,000,000	0	40,000,000	0

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Issue Description	Maturity Date	Trade Date	Settlement dt	Transaction	Quantity	Traded Interest Local	Net Amount Local	Total Real G/L
STARBIRD FDG CORP DISC 0.0 22AUG25	08/22/25	08/22/25	08/22/25	MATURITY	115,000,000	0	115,000,000	0
STARBIRD FDG CORP DISC 0.0 25AUG25	08/25/25	08/25/25	08/25/25	MATURITY	110,000,000	0	110,000,000	0
STARBIRD FDG CORP DISC 0.0 26AUG25	08/26/25	08/26/25	08/26/25	MATURITY	200,000,000	0	200,000,000	0
STARBIRD FDG CORP DISC 0.0 27AUG25	08/27/25	08/27/25	08/27/25	MATURITY	220,000,000	0	220,000,000	0
STARBIRD FDG FIXED COUPON 0 MATURITY 20250828	08/28/25	08/28/25	08/28/25	MATURITY	170,000,000	0	170,000,000	0
STARBIRD FUNDING COCPAB54	08/05/25	08/05/25	08/05/25	MATURITY	100,000,000	0	100,000,000	0
SUMITOMO MITSUI TRUCDYAN	08/22/25	08/22/25	08/22/25	MATURITY	75,000,000	0	75,000,000	0
SUMITOMO MITSUI TRUECD	08/12/25	08/12/25	08/12/25	MATURITY	100,000,000	0	100,000,000	0
SUMITOMO MITSUI TRUECD	08/21/25	08/21/25	08/21/25	MATURITY	100,000,000	0	100,000,000	0
SUMITOMO MITSUI TRUECD	08/22/25	08/22/25	08/22/25	MATURITY	150,000,000	0	150,000,000	0
VICTORY RECEIVABLESCPAB54	08/05/25	08/05/25	08/05/25	MATURITY	150,000,000	0	150,000,000	0
ARIFL 2025-AAI FIXED COUPON 4.511000 MATURITY 20260217	02/17/26	08/15/25	08/15/25	PAYDOWN	2,984,281	0	2,984,281	0
EFF 2025-3AI FIXED COUPON 4.551000 MATURITY 20260720	07/20/26	08/20/25	08/20/25	PAYDOWN	9,028,730	0	9,028,730	0
GALC 2025-1AI FIXED COUPON 4.462000 MATURITY 20260316	03/16/26	08/15/25	08/15/25	PAYDOWN	1,907,944	0	1,907,944	0
WLAKE 2025-2AAI FIXED COUPON 4.642000 MATURITY 20260715	07/15/26	08/15/25	08/15/25	PAYDOWN	8,295,707	0	8,295,707	0
ABN AMRO BANK N.V.	08/11/25	08/04/25	08/04/25	PURCHASE	1,300,000,000	0	1,300,000,000	0
ABN AMRO BANK N.V.	08/18/25	08/11/25	08/11/25	PURCHASE	1,290,000,000	0	1,290,000,000	0
ABN AMRO BANK N.V.	08/25/25	08/18/25	08/18/25	PURCHASE	1,275,000,000	0	1,275,000,000	0
ABN AMRO BANK N.V.	09/02/25	08/25/25	08/25/25	PURCHASE	1,275,000,000	0	1,275,000,000	0
ANGLESEA FDG PLC / ANGL 0.0 02SEP25	09/02/25	08/26/25	08/26/25	PURCHASE	50,000,000	0	49,957,709	0
ANGLESEA FDG PLC / ANGL 0.0 02SEP25	09/02/25	08/26/25	08/26/25	PURCHASE	50,000,000	0	49,957,709	0
ANGLESEA FDG PLC / ANGL 0.0 03SEP25	09/03/25	08/27/25	08/27/25	PURCHASE	20,000,000	0	19,983,083	0
ANGLESEA FDG PLC / ANGL 0.0 08OCT25	10/08/25	08/05/25	08/05/25	PURCHASE	25,000,000	0	24,806,222	0
ANGLESEA FDG PLC / ANGL 0.0 08OCT25	10/08/25	08/08/25	08/08/25	PURCHASE	50,000,000	0	49,630,611	0
ANGLESEA FDG PLC / ANGL 0.0 08OCT25	10/08/25	08/08/25	08/08/25	PURCHASE	30,000,000	0	29,778,367	0
ANGLESEA FDG PLC / ANGL 0.0 12AUG25	08/12/25	08/05/25	08/05/25	PURCHASE	35,000,000	0	34,970,396	0
ANGLESEA FDG PLC / ANGL 0.0 12AUG25	08/12/25	08/05/25	08/05/25	PURCHASE	50,000,000	0	49,957,709	0
ANGLESEA FDG PLC / ANGL 0.0 12AUG25	08/12/25	08/05/25	08/05/25	PURCHASE	50,000,000	0	49,957,709	0
ANGLESEA FDG PLC / ANGL 0.0 12AUG25	08/12/25	08/05/25	08/05/25	PURCHASE	50,000,000	0	49,957,709	0
ANGLESEA FDG PLC / ANGL 0.0 15AUG25	08/15/25	08/08/25	08/08/25	PURCHASE	45,000,000	0	44,961,938	0
ANGLESEA FDG PLC / ANGL 0.0 18SEP25	09/18/25	08/19/25	08/19/25	PURCHASE	50,000,000	0	49,817,500	0
ANGLESEA FDG PLC / ANGL 0.0 18SEP25	09/18/25	08/19/25	08/19/25	PURCHASE	50,000,000	0	49,817,500	0
ANGLESEA FDG PLC / ANGL 0.0 19AUG25	08/19/25	08/12/25	08/12/25	PURCHASE	50,000,000	0	49,957,709	0
ANGLESEA FDG PLC / ANGL 0.0 19AUG25	08/19/25	08/12/25	08/12/25	PURCHASE	50,000,000	0	49,957,709	0
ANGLESEA FDG PLC / ANGL 0.0 19AUG25	08/19/25	08/12/25	08/12/25	PURCHASE	25,000,000	0	24,978,854	0
ANGLESEA FDG PLC / ANGL 0.0 19AUG25	08/19/25	08/12/25	08/12/25	PURCHASE	50,000,000	0	49,957,709	0
ANGLESEA FDG PLC / ANGL 0.0 19AUG25	08/19/25	08/12/25	08/12/25	PURCHASE	50,000,000	0	49,957,709	0
ANGLESEA FDG PLC / ANGL 0.0 22AUG25	08/22/25	08/15/25	08/15/25	PURCHASE	25,000,000	0	24,978,854	0
ANGLESEA FDG PLC / ANGL 0.0 22AUG25	08/22/25	08/15/25	08/15/25	PURCHASE	50,000,000	0	49,957,709	0
ANGLESEA FDG PLC / ANGL 0.0 26AUG25	08/26/25	08/19/25	08/19/25	PURCHASE	50,000,000	0	49,957,709	0
ANGLESEA FDG PLC / ANGL 0.0 26AUG25	08/26/25	08/19/25	08/19/25	PURCHASE	25,000,000	0	24,978,854	0
ANGLESEA FDG PLC / ANGL 0.0 26AUG25	08/26/25	08/19/25	08/19/25	PURCHASE	50,000,000	0	49,957,709	0
ANGLESEA FDG PLC / ANGL 0.0 27AUG25	08/27/25	08/20/25	08/20/25	PURCHASE	20,000,000	0	19,983,083	0
ANGLESEA FDG PLC / ANGL 0.0 27AUG25	08/27/25	08/20/25	08/20/25	PURCHASE	50,000,000	0	49,957,709	0
ANGLESEA FDG PLC / ANGL 0.0 29AUG25	08/29/25	08/22/25	08/22/25	PURCHASE	50,000,000	0	49,957,709	0
ANGLESEA FDG PLC / ANGL 0.0 29AUG25	08/29/25	08/22/25	08/22/25	PURCHASE	25,000,000	0	24,978,854	0
ANGLESEA FUNDING FIXED COUPON 0 MATURITY 20250905	09/05/25	08/29/25	08/29/25	PURCHASE	50,000,000	0	49,957,708	0
ANGLESEA FUNDING FIXED COUPON 0 MATURITY 20250905	09/05/25	08/29/25	08/29/25	PURCHASE	25,000,000	0	24,978,854	0
ANGLESEA FUNDING FLOATING COUPON 4.56000 MATURITY 20260204	02/04/26	08/07/25	08/08/25	PURCHASE	50,000,000	0	50,000,000	0
ANGLESEA FUNDING FLOATING COUPON 4.56000 MATURITY 20260204	02/04/26	08/07/25	08/08/25	PURCHASE	50,000,000	0	50,000,000	0
ANGLESEA FUNDING FLOATING COUPON 4.56000 MATURITY 20260204	02/04/26	08/07/25	08/08/25	PURCHASE	30,000,000	0	30,000,000	0

TRADING ACTIVITY FOR AUGUST 2025

Issue Description	Maturity Date	Trade Date	Settlement dt	Transaction	Quantity	Traded Interest Local	Net Amount Local	Total Real G/L
ANTALIS SA DISC COM L P 0.0 18SEP25	09/18/25	08/26/25	08/26/25	PURCHASE	50,000,000	0	49,860,403	0
ANTALIS SA DISC COM L P 0.0 18SEP25	09/18/25	08/26/25	08/26/25	PURCHASE	15,020,000	0	14,978,065	0
ANTALIS SA DISC COM L P 0.0 18SEP25	09/18/25	08/26/25	08/26/25	PURCHASE	50,000,000	0	49,860,403	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	08/13/25	08/06/25	08/06/25	PURCHASE	1,300,000,000	0	1,300,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	08/20/25	08/13/25	08/13/25	PURCHASE	1,300,000,000	0	1,300,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	08/27/25	08/20/25	08/20/25	PURCHASE	1,275,000,000	0	1,275,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	09/03/25	08/27/25	08/27/25	PURCHASE	1,275,000,000	0	1,275,000,000	0
BANK AMER N A SHORT TE 4.17 06AUG26	08/06/26	08/06/25	08/06/25	PURCHASE	50,000,000	0	50,000,000	0
BANK AMER N A SHORT TE 4.17 06AUG26	08/06/26	08/06/25	08/06/25	PURCHASE	50,000,000	0	50,000,000	0
BANK OF AMERICA TRIPARTY	08/04/25	08/01/25	08/01/25	PURCHASE	2,147,000,000	0	2,147,000,000	0
BANK OF AMERICA TRIPARTY	08/05/25	08/04/25	08/04/25	PURCHASE	2,051,000,000	0	2,051,000,000	0
BANK OF AMERICA TRIPARTY	08/06/25	08/05/25	08/05/25	PURCHASE	2,210,000,000	0	2,210,000,000	0
BANK OF AMERICA TRIPARTY	08/07/25	08/06/25	08/06/25	PURCHASE	1,990,000,000	0	1,990,000,000	0
BANK OF AMERICA TRIPARTY	08/08/25	08/07/25	08/07/25	PURCHASE	1,898,439,000	0	1,898,439,000	0
BANK OF AMERICA TRIPARTY	08/11/25	08/08/25	08/08/25	PURCHASE	1,873,000,000	0	1,873,000,000	0
BANK OF AMERICA TRIPARTY	08/12/25	08/11/25	08/11/25	PURCHASE	1,515,000,000	0	1,515,000,000	0
BANK OF AMERICA TRIPARTY	08/13/25	08/12/25	08/12/25	PURCHASE	2,286,000,000	0	2,286,000,000	0
BANK OF AMERICA TRIPARTY	08/14/25	08/13/25	08/13/25	PURCHASE	2,252,000,000	0	2,252,000,000	0
BANK OF AMERICA TRIPARTY	08/15/25	08/14/25	08/14/25	PURCHASE	1,804,000,000	0	1,804,000,000	0
BANK OF AMERICA TRIPARTY	08/18/25	08/15/25	08/15/25	PURCHASE	1,738,000,000	0	1,738,000,000	0
BANK OF AMERICA TRIPARTY	08/19/25	08/18/25	08/18/25	PURCHASE	339,000,000	0	339,000,000	0
BANK OF AMERICA TRIPARTY	08/20/25	08/19/25	08/19/25	PURCHASE	2,290,000,000	0	2,290,000,000	0
BANK OF AMERICA TRIPARTY	08/21/25	08/20/25	08/20/25	PURCHASE	1,073,000,000	0	1,073,000,000	0
BANK OF AMERICA TRIPARTY	08/22/25	08/21/25	08/21/25	PURCHASE	2,127,000,000	0	2,127,000,000	0
BANK OF AMERICA TRIPARTY	08/25/25	08/22/25	08/22/25	PURCHASE	1,993,000,000	0	1,993,000,000	0
BANK OF AMERICA TRIPARTY	08/26/25	08/25/25	08/25/25	PURCHASE	1,737,000,000	0	1,737,000,000	0
BANK OF AMERICA TRIPARTY	08/27/25	08/26/25	08/26/25	PURCHASE	2,290,000,000	0	2,290,000,000	0
BANK OF AMERICA TRIPARTY	08/28/25	08/27/25	08/27/25	PURCHASE	2,255,000,000	0	2,255,000,000	0
BANK OF AMERICA TRIPARTY	08/29/25	08/28/25	08/28/25	PURCHASE	2,121,000,000	0	2,121,000,000	0
BANK OF AMERICA TRIPARTY	09/02/25	08/29/25	08/29/25	PURCHASE	2,181,000,000	0	2,181,000,000	0
BANK OF NOVA SCOTIA TRIPARTY	08/04/25	08/01/25	08/01/25	PURCHASE	700,000,000	0	700,000,000	0
BANK OF NOVA SCOTIA TRIPARTY	08/05/25	08/04/25	08/04/25	PURCHASE	700,000,000	0	700,000,000	0
BANK OF NOVA SCOTIA TRIPARTY	08/06/25	08/05/25	08/05/25	PURCHASE	700,000,000	0	700,000,000	0
BANK OF NOVA SCOTIA TRIPARTY	08/07/25	08/06/25	08/06/25	PURCHASE	700,000,000	0	700,000,000	0
BANK OF NOVA SCOTIA TRIPARTY	08/08/25	08/07/25	08/07/25	PURCHASE	700,000,000	0	700,000,000	0
BANK OF NOVA SCOTIA TRIPARTY	08/11/25	08/08/25	08/08/25	PURCHASE	700,000,000	0	700,000,000	0
BANK OF NOVA SCOTIA TRIPARTY	08/12/25	08/11/25	08/11/25	PURCHASE	700,000,000	0	700,000,000	0
BANK OF NOVA SCOTIA TRIPARTY	08/13/25	08/12/25	08/12/25	PURCHASE	700,000,000	0	700,000,000	0
BANK OF NOVA SCOTIA TRIPARTY	08/14/25	08/13/25	08/13/25	PURCHASE	700,000,000	0	700,000,000	0
BANK OF NOVA SCOTIA TRIPARTY	08/15/25	08/14/25	08/14/25	PURCHASE	700,000,000	0	700,000,000	0
BANK OF NOVA SCOTIA TRIPARTY	08/18/25	08/15/25	08/15/25	PURCHASE	700,000,000	0	700,000,000	0
BANK OF NOVA SCOTIA TRIPARTY	08/19/25	08/18/25	08/18/25	PURCHASE	700,000,000	0	700,000,000	0
BANK OF NOVA SCOTIA TRIPARTY	08/20/25	08/19/25	08/19/25	PURCHASE	700,000,000	0	700,000,000	0
BANK OF NOVA SCOTIA TRIPARTY	08/21/25	08/20/25	08/20/25	PURCHASE	700,000,000	0	700,000,000	0
BANK OF NOVA SCOTIA TRIPARTY	08/22/25	08/21/25	08/21/25	PURCHASE	700,000,000	0	700,000,000	0
BANK OF NOVA SCOTIA TRIPARTY	08/25/25	08/22/25	08/22/25	PURCHASE	700,000,000	0	700,000,000	0
BANK OF NOVA SCOTIA TRIPARTY	08/26/25	08/25/25	08/25/25	PURCHASE	700,000,000	0	700,000,000	0
BANK OF NOVA SCOTIA TRIPARTY	08/27/25	08/26/25	08/26/25	PURCHASE	700,000,000	0	700,000,000	0
BANK OF NOVA SCOTIA TRIPARTY	08/28/25	08/27/25	08/27/25	PURCHASE	700,000,000	0	700,000,000	0
BANK OF NOVA SCOTIA TRIPARTY	08/29/25	08/28/25	08/28/25	PURCHASE	700,000,000	0	700,000,000	0
BANK OF NOVA SCOTIA TRIPARTY	09/02/25	08/29/25	08/29/25	PURCHASE	700,000,000	0	700,000,000	0
BARTON CAP SA DISC COM 0.00 21AUG25	08/21/25	08/14/25	08/14/25	PURCHASE	33,300,000	0	33,271,899	0
BARTON CAP SA DISC COM L 0.0 04SEP25	09/04/25	08/28/25	08/28/25	PURCHASE	50,000,000	0	49,957,806	0
BARTON CAP SA DISC COM L 0.0 15AUG25	08/15/25	08/08/25	08/08/25	PURCHASE	50,000,000	0	49,957,709	0
BARTON CAP SA DISC COM L 0.0 15AUG25	08/15/25	08/08/25	08/08/25	PURCHASE	20,000,000	0	19,983,084	0
BARTON CAP SA DISC COM L 0.0 20AUG25	08/20/25	08/19/25	08/19/25	PURCHASE	50,000,000	0	49,993,972	0

TRADING ACTIVITY FOR AUGUST 2025

Issue Description	Maturity Date	Trade Date	Settlement dt	Transaction	Quantity	Traded Interest Local	Net Amount Local	Total Real G/L
BARTON CAP SA DISC COM L 0.0 20AUG25	08/20/25	08/19/25	08/19/25	PURCHASE	50,000,000	0	49,993,972	0
BARTON CAP SA DISC COM L 0.0 20AUG25	08/20/25	08/19/25	08/19/25	PURCHASE	50,000,000	0	49,993,972	0
BARTON CAP SA DISC COM L 0.0 20AUG25	08/20/25	08/19/25	08/19/25	PURCHASE	50,000,000	0	49,993,972	0
BARTON CAP SA DISC COM L 0.0 20AUG25	08/20/25	08/19/25	08/19/25	PURCHASE	50,000,000	0	49,993,972	0
BARTON CAP SA DISC COM L 0.0 28AUG25	08/28/25	08/21/25	08/21/25	PURCHASE	33,000,000	0	32,972,152	0
BEDFORD ROW FDG CORP DI 0.0 20FEB26	02/20/26	08/26/25	08/27/25	PURCHASE	50,000,000	0	48,982,250	0
BEDFORD ROW FDG CORP DI 0.0 20FEB26	02/20/26	08/26/25	08/27/25	PURCHASE	50,000,000	0	48,982,250	0
BEDFORD ROW FDG CORP DI 0.0 20FEB26	02/20/26	08/26/25	08/27/25	PURCHASE	50,000,000	0	48,982,250	0
BEDFORD ROW FDG CORP DI 0.0 20FEB26	02/20/26	08/26/25	08/27/25	PURCHASE	50,000,000	0	48,982,250	0
BENNINGTON STARK C 0.0 06OCT25 144A	10/06/25	08/05/25	08/05/25	PURCHASE	3,000,000	0	2,977,370	0
BENNINGTON STARK C 0.0 06OCT25 144A	10/06/25	08/05/25	08/05/25	PURCHASE	50,000,000	0	49,622,834	0
BENNINGTON STARK C 0.0 13AUG25 144A	08/13/25	08/06/25	08/06/25	PURCHASE	15,000,000	0	14,987,313	0
BENNINGTON STARK C 0.0 13AUG25 144A	08/13/25	08/06/25	08/06/25	PURCHASE	50,000,000	0	49,957,709	0
BENNINGTON STARK C 0.0 13AUG25 144A	08/13/25	08/06/25	08/06/25	PURCHASE	50,000,000	0	49,957,709	0
BENNINGTON STARK C 0.0 20AUG25 144A	08/20/25	08/13/25	08/13/25	PURCHASE	15,000,000	0	14,987,313	0
BENNINGTON STARK C 0.0 20AUG25 144A	08/20/25	08/13/25	08/13/25	PURCHASE	50,000,000	0	49,957,709	0
BENNINGTON STARK C 0.0 20AUG25 144A	08/20/25	08/13/25	08/13/25	PURCHASE	50,000,000	0	49,957,709	0
BENNINGTON STARK C 0.0 26SEP25 144A	09/26/25	08/25/25	08/25/25	PURCHASE	29,652,000	0	29,537,082	0
BENNINGTON STARK C 0.0 26SEP25 144A	09/26/25	08/25/25	08/25/25	PURCHASE	50,000,000	0	49,806,222	0
BENNINGTON STARK C 0.0 26SEP25 144A	09/26/25	08/25/25	08/25/25	PURCHASE	50,000,000	0	49,806,222	0
BENNINGTON STARK C 0.0 27AUG25 144A	08/27/25	08/20/25	08/20/25	PURCHASE	50,000,000	0	49,957,709	0
BENNINGTON STARK C 0.0 27AUG25 144A	08/27/25	08/20/25	08/20/25	PURCHASE	15,000,000	0	14,987,313	0
BENNINGTON STARK C 0.0 27AUG25 144A	08/27/25	08/20/25	08/20/25	PURCHASE	50,000,000	0	49,957,709	0
BENNINGTON STARK FIXED COUPON 0 MATU- RITY 20250903	09/03/25	08/27/25	08/27/25	PURCHASE	50,000,000	0	49,957,708	0
BENNINGTON STARK FIXED COUPON 0 MATU- RITY 20250903	09/03/25	08/27/25	08/27/25	PURCHASE	15,000,000	0	14,987,312	0
BENNINGTON STARK FIXED COUPON 0 MATU- RITY 20250903	09/03/25	08/27/25	08/27/25	PURCHASE	50,000,000	0	49,957,708	0
Canadian Imperial BCDYAN 27Aug2026	08/27/26	08/27/25	08/27/25	PURCHASE	50,000,000	0	50,000,000	0
Canadian Imperial BCDYAN 27Aug2026	08/27/26	08/27/25	08/27/25	PURCHASE	25,000,000	0	25,000,000	0
CHARTA LLC FIXED COUPON 0 MATURITY 20260225	02/25/26	08/29/25	08/29/25	PURCHASE	25,000,000	0	24,483,750	0
CHARTA LLC FIXED COUPON 0 MATURITY 20260225	02/25/26	08/29/25	08/29/25	PURCHASE	50,000,000	0	48,967,500	0
CHESHAM FIN LTD / CHE 0.00 02SEP25	09/02/25	08/26/25	08/26/25	PURCHASE	50,000,000	0	49,957,709	0
CHESHAM FIN LTD / CHE 0.00 02SEP25	09/02/25	08/26/25	08/26/25	PURCHASE	50,000,000	0	49,957,709	0
CHESHAM FIN LTD / CHE 0.00 02SEP25	09/02/25	08/26/25	08/26/25	PURCHASE	50,000,000	0	49,957,709	0
CHESHAM FIN LTD / CHE 0.00 12AUG25	08/12/25	08/04/25	08/05/25	PURCHASE	50,000,000	0	49,957,709	0
CHESHAM FIN LTD / CHE 0.00 12AUG25	08/12/25	08/04/25	08/05/25	PURCHASE	50,000,000	0	49,957,709	0
CHESHAM FIN LTD / CHE 0.00 12AUG25	08/12/25	08/04/25	08/05/25	PURCHASE	50,000,000	0	49,957,709	0
CHESHAM FIN LTD / CHE 0.00 12AUG25	08/12/25	08/04/25	08/05/25	PURCHASE	50,000,000	0	49,957,709	0
CHESHAM FIN LTD / CHE 0.00 19AUG25	08/19/25	08/11/25	08/12/25	PURCHASE	50,000,000	0	49,957,709	0
CHESHAM FIN LTD / CHE 0.00 19AUG25	08/19/25	08/11/25	08/12/25	PURCHASE	50,000,000	0	49,957,709	0
CHESHAM FIN LTD / CHE 0.00 19AUG25	08/19/25	08/11/25	08/12/25	PURCHASE	50,000,000	0	49,957,709	0
CHESHAM FIN LTD / CHE 0.00 19AUG25	08/19/25	08/11/25	08/12/25	PURCHASE	50,000,000	0	49,957,709	0
CHESHAM FIN LTD / CHE 0.00 26AUG25	08/26/25	08/19/25	08/19/25	PURCHASE	50,000,000	0	49,957,709	0
CHESHAM FIN LTD / CHE 0.00 26AUG25	08/26/25	08/19/25	08/19/25	PURCHASE	50,000,000	0	49,957,709	0
CHESHAM FIN LTD / CHE 0.00 26AUG25	08/26/25	08/19/25	08/19/25	PURCHASE	50,000,000	0	49,957,709	0
CHESHAM FIN LTD / CHE 0.00 02SEP25	09/02/25	08/26/25	08/26/25	PURCHASE	50,000,000	0	49,957,708	0
CHESHAM FIN LTD / CHES 0.00 02SEP25	09/02/25	08/26/25	08/26/25	PURCHASE	50,000,000	0	49,957,708	0
CHESHAM FIN LTD / CHES 0.00 02SEP25	09/02/25	08/26/25	08/26/25	PURCHASE	50,000,000	0	49,957,708	0
CHESHAM FIN LTD / CHES 0.00 12AUG25	08/12/25	08/04/25	08/05/25	PURCHASE	46,000,000	0	45,961,092	0
CHESHAM FIN LTD / CHES 0.00 12AUG25	08/12/25	08/04/25	08/05/25	PURCHASE	50,000,000	0	49,957,709	0
CHESHAM FIN LTD / CHES 0.00 12AUG25	08/12/25	08/04/25	08/05/25	PURCHASE	50,000,000	0	49,957,709	0
CHESHAM FIN LTD / CHES 0.00 12AUG25	08/12/25	08/04/25	08/05/25	PURCHASE	1,000,000	0	999,154	0
CHESHAM FIN LTD / CHES 0.00 12AUG25	08/12/25	08/04/25	08/05/25	PURCHASE	50,000,000	0	49,957,709	0
CHESHAM FIN LTD / CHES 0.00 12AUG25	08/12/25	08/04/25	08/05/25	PURCHASE	50,000,000	0	49,957,709	0
CHESHAM FIN LTD / CHES 0.00 19AUG25	08/19/25	08/11/25	08/12/25	PURCHASE	44,000,000	0	43,962,784	0
CHESHAM FIN LTD / CHES 0.00 19AUG25	08/19/25	08/11/25	08/12/25	PURCHASE	50,000,000	0	49,957,709	0
CHESHAM FIN LTD / CHES 0.00 19AUG25	08/19/25	08/11/25	08/12/25	PURCHASE	50,000,000	0	49,957,709	0

TRADING ACTIVITY FOR AUGUST 2025

Issue Description	Maturity Date	Trade Date	Settlement dt	Transaction	Quantity	Traded Interest Local	Net Amount Local	Total Real G/L
CHESHAM FIN LTD / CHES 0.00 19AUG25	08/19/25	08/11/25	08/12/25	PURCHASE	50,000,000	0	49,957,709	0
CHESHAM FIN LTD / CHES 0.00 26AUG25	08/26/25	08/19/25	08/19/25	PURCHASE	50,000,000	0	49,957,709	0
CHESHAM FIN LTD / CHES 0.00 26AUG25	08/26/25	08/19/25	08/19/25	PURCHASE	50,000,000	0	49,957,709	0
CHESHAM FIN LTD / CHES 0.00 26AUG25	08/26/25	08/19/25	08/19/25	PURCHASE	41,000,000	0	40,965,321	0
CHESHAM FIN LTD / CHES 0.00 26AUG25	08/26/25	08/19/25	08/19/25	PURCHASE	50,000,000	0	49,957,709	0
CIESCO LLC FIXED COUPON 0 MATURITY 20260223	02/23/26	08/28/25	08/28/25	PURCHASE	40,000,000	0	39,178,589	0
CIESCO LLC FIXED COUPON 0 MATURITY 20260225	02/25/26	08/29/25	08/29/25	PURCHASE	30,000,000	0	29,380,500	0
CRC FUNDING LLC FIXED COUPON 0 MATURITY 20260225	02/25/26	08/29/25	08/29/25	PURCHASE	50,000,000	0	48,967,500	0
DREY-GVT CSH-I	08/01/54	07/03/25	07/03/25	PURCHASE	324,000,000	0	324,000,000	0
DREY-GVT CSH-I	08/01/54	07/11/25	07/11/25	PURCHASE	2,417,414	0	2,417,414	0
DREY-GVT CSH-I	08/01/54	07/18/25	07/18/25	PURCHASE	2,757,243	0	2,757,243	0
DREY-GVT CSH-I	08/01/54	07/22/25	07/22/25	PURCHASE	3,080,158	0	3,080,158	0
DREY-GVT CSH-I	08/01/54	07/25/25	07/25/25	PURCHASE	2,555,700	0	2,555,700	0
DREY-GVT CSH-I	08/01/54	07/29/25	07/29/25	PURCHASE	3,608,537	0	3,608,537	0
DREY-GVT CSH-I	08/01/54	07/31/25	07/31/25	PURCHASE	3,418,206	0	3,418,206	0
DREY-GVT CSH-I	08/01/54	08/01/25	08/01/25	PURCHASE	2,310,417	0	2,310,417	0
DREY-GVT CSH-I	08/01/54	08/04/25	08/04/25	PURCHASE	3,220,630	0	3,220,630	0
DREY-GVT CSH-I	08/01/54	08/07/25	08/07/25	PURCHASE	1,765,962	0	1,765,962	0
DREY-GVT CSH-I	08/01/54	08/12/25	08/12/25	PURCHASE	2,661,840	0	2,661,840	0
DREY-GVT CSH-I	08/01/54	08/13/25	08/13/25	PURCHASE	1,931,892	0	1,931,892	0
DREY-GVT CSH-I	08/01/54	08/15/25	08/15/25	PURCHASE	2,545,918	0	2,545,918	0
DREY-GVT CSH-I	08/01/54	08/19/25	08/19/25	PURCHASE	3,425,970	0	3,425,970	0
DREY-GVT CSH-I	08/01/54	08/20/25	08/20/25	PURCHASE	1,385,141	0	1,385,141	0
DREY-GVT CSH-I	08/01/54	08/26/25	08/26/25	PURCHASE	5,223,810	0	5,223,810	0
DREY-GVT CSH-I	08/01/54	08/28/25	08/28/25	PURCHASE	2,362,458	0	2,362,458	0
DZ BK AG DEUTSCHE ZENTR 0.0 05FEB26	02/05/26	08/13/25	08/14/25	PURCHASE	50,000,000	0	48,993,750	0
DZ BK AG DEUTSCHE ZENTR 0.0 05FEB26	02/05/26	08/13/25	08/14/25	PURCHASE	50,000,000	0	48,993,750	0
FAIRWAY FIN CO DISC COM 0.0 12FEB26	02/12/26	08/15/25	08/15/25	PURCHASE	50,000,000	0	48,954,222	0
FALCON ASSET FDG LLC DI 0.0 24SEP25	09/24/25	08/21/25	08/21/25	PURCHASE	50,000,000	0	49,793,639	0
GREAT BEAR FDG DAC 0.0 03SEP25 144A	09/03/25	08/27/25	08/27/25	PURCHASE	25,000,000	0	24,978,903	0
GREAT BEAR FDG DAC 0.0 03SEP25 144A	09/03/25	08/27/25	08/27/25	PURCHASE	50,000,000	0	49,957,806	0
GREAT BEAR FDG DAC 0.0 13AUG25 144A	08/13/25	08/06/25	08/06/25	PURCHASE	25,000,000	0	24,978,903	0
GREAT BEAR FDG DAC 0.0 13AUG25 144A	08/13/25	08/06/25	08/06/25	PURCHASE	50,000,000	0	49,957,806	0
GREAT BEAR FDG DAC 0.0 18SEP25 144A	09/18/25	08/18/25	08/18/25	PURCHASE	35,000,000	0	34,867,992	0
GREAT BEAR FDG DAC 0.0 20AUG25 144A	08/20/25	08/13/25	08/13/25	PURCHASE	25,000,000	0	24,978,903	0
GREAT BEAR FDG DAC 0.0 20AUG25 144A	08/20/25	08/13/25	08/13/25	PURCHASE	50,000,000	0	49,957,806	0
GREAT BEAR FDG DAC 0.0 27AUG25 144A	08/27/25	08/20/25	08/20/25	PURCHASE	25,000,000	0	24,978,903	0
GREAT BEAR FDG DAC 0.0 27AUG25 144A	08/27/25	08/20/25	08/20/25	PURCHASE	50,000,000	0	49,957,806	0
HSBC TRIPARTY	08/04/25	08/01/25	08/01/25	PURCHASE	100,000,000	0	100,000,000	0
HSBC TRIPARTY	08/04/25	08/01/25	08/01/25	PURCHASE	800,000,000	0	800,000,000	0
HSBC TRIPARTY	08/05/25	08/04/25	08/04/25	PURCHASE	100,000,000	0	100,000,000	0
HSBC TRIPARTY	08/05/25	08/04/25	08/04/25	PURCHASE	800,000,000	0	800,000,000	0
HSBC TRIPARTY	08/06/25	08/05/25	08/05/25	PURCHASE	100,000,000	0	100,000,000	0
HSBC TRIPARTY	08/06/25	08/05/25	08/05/25	PURCHASE	1,000,000,000	0	1,000,000,000	0
HSBC TRIPARTY	08/07/25	08/06/25	08/06/25	PURCHASE	100,000,000	0	100,000,000	0
HSBC TRIPARTY	08/07/25	08/06/25	08/06/25	PURCHASE	900,000,000	0	900,000,000	0
HSBC TRIPARTY	08/08/25	08/07/25	08/07/25	PURCHASE	100,000,000	0	100,000,000	0
HSBC TRIPARTY	08/08/25	08/07/25	08/07/25	PURCHASE	900,000,000	0	900,000,000	0
HSBC TRIPARTY	08/11/25	08/08/25	08/08/25	PURCHASE	100,000,000	0	100,000,000	0
HSBC TRIPARTY	08/11/25	08/08/25	08/08/25	PURCHASE	900,000,000	0	900,000,000	0
HSBC TRIPARTY	08/12/25	08/11/25	08/11/25	PURCHASE	100,000,000	0	100,000,000	0
HSBC TRIPARTY	08/12/25	08/11/25	08/11/25	PURCHASE	300,000,000	0	300,000,000	0
HSBC TRIPARTY	08/13/25	08/12/25	08/12/25	PURCHASE	100,000,000	0	100,000,000	0
HSBC TRIPARTY	08/13/25	08/12/25	08/12/25	PURCHASE	800,000,000	0	800,000,000	0
HSBC TRIPARTY	08/14/25	08/13/25	08/13/25	PURCHASE	100,000,000	0	100,000,000	0
HSBC TRIPARTY	08/14/25	08/13/25	08/13/25	PURCHASE	900,000,000	0	900,000,000	0

TRADING ACTIVITY FOR AUGUST 2025

Issue Description	Maturity Date	Trade Date	Settlement dt	Transaction	Quantity	Traded Interest Lo- cal	Net Amount Local	Total Real G/L
HSBC TRIPARTY	08/15/25	08/14/25	08/14/25	PURCHASE	100,000,000	0	100,000,000	0
HSBC TRIPARTY	08/15/25	08/14/25	08/14/25	PURCHASE	700,000,000	0	700,000,000	0
HSBC TRIPARTY	08/18/25	08/15/25	08/15/25	PURCHASE	100,000,000	0	100,000,000	0
HSBC TRIPARTY	08/18/25	08/15/25	08/15/25	PURCHASE	700,000,000	0	700,000,000	0
HSBC TRIPARTY	08/19/25	08/18/25	08/18/25	PURCHASE	100,000,000	0	100,000,000	0
HSBC TRIPARTY	08/19/25	08/18/25	08/18/25	PURCHASE	300,000,000	0	300,000,000	0
HSBC TRIPARTY	08/20/25	08/19/25	08/19/25	PURCHASE	100,000,000	0	100,000,000	0
HSBC TRIPARTY	08/20/25	08/19/25	08/19/25	PURCHASE	300,000,000	0	300,000,000	0
HSBC TRIPARTY	08/21/25	08/20/25	08/20/25	PURCHASE	100,000,000	0	100,000,000	0
HSBC TRIPARTY	08/21/25	08/20/25	08/20/25	PURCHASE	300,000,000	0	300,000,000	0
HSBC TRIPARTY	08/22/25	08/21/25	08/21/25	PURCHASE	100,000,000	0	100,000,000	0
HSBC TRIPARTY	08/22/25	08/21/25	08/21/25	PURCHASE	600,000,000	0	600,000,000	0
HSBC TRIPARTY	08/25/25	08/22/25	08/22/25	PURCHASE	100,000,000	0	100,000,000	0
HSBC TRIPARTY	08/25/25	08/22/25	08/22/25	PURCHASE	900,000,000	0	900,000,000	0
HSBC TRIPARTY	08/26/25	08/25/25	08/25/25	PURCHASE	100,000,000	0	100,000,000	0
HSBC TRIPARTY	08/26/25	08/25/25	08/25/25	PURCHASE	600,000,000	0	600,000,000	0
HSBC TRIPARTY	08/27/25	08/26/25	08/26/25	PURCHASE	100,000,000	0	100,000,000	0
HSBC TRIPARTY	08/27/25	08/26/25	08/26/25	PURCHASE	800,000,000	0	800,000,000	0
HSBC TRIPARTY	08/28/25	08/27/25	08/27/25	PURCHASE	100,000,000	0	100,000,000	0
HSBC TRIPARTY	08/28/25	08/27/25	08/27/25	PURCHASE	700,000,000	0	700,000,000	0
HSBC TRIPARTY	08/29/25	08/28/25	08/28/25	PURCHASE	100,000,000	0	100,000,000	0
HSBC TRIPARTY	08/29/25	08/28/25	08/28/25	PURCHASE	800,000,000	0	800,000,000	0
HSBC TRIPARTY	09/02/25	08/29/25	08/29/25	PURCHASE	100,000,000	0	100,000,000	0
HSBC TRIPARTY	09/02/25	08/29/25	08/29/25	PURCHASE	600,000,000	0	600,000,000	0
LION BAY FDG DAC D 0.0 19AUG25 144A	08/19/25	08/18/25	08/18/25	PURCHASE	20,000,000	0	19,997,594	0
LION BAY FDG DAC D 0.0 19AUG25 144A	08/19/25	08/18/25	08/18/25	PURCHASE	50,000,000	0	49,993,986	0
LION BAY FDG DAC D 0.0 19AUG25 144A	08/19/25	08/18/25	08/18/25	PURCHASE	50,000,000	0	49,993,986	0
LION BAY FDG DAC D 0.0 27AUG25 144A	08/27/25	08/26/25	08/26/25	PURCHASE	50,000,000	0	49,993,986	0
LION BAY FDG DAC D 0.0 27AUG25 144A	08/27/25	08/26/25	08/26/25	PURCHASE	50,000,000	0	49,993,986	0
LION BAY FDG DAC D 0.0 27AUG25 144A	08/27/25	08/26/25	08/26/25	PURCHASE	40,000,000	0	39,995,189	0
LION BAY FDG DAC D 0.0 28AUG25 144A	08/28/25	08/27/25	08/27/25	PURCHASE	50,000,000	0	49,993,986	0
LION BAY FDG DAC D 0.0 28AUG25 144A	08/28/25	08/27/25	08/27/25	PURCHASE	50,000,000	0	49,993,986	0
LION BAY FDG DAC D 0.0 28AUG25 144A	08/28/25	08/27/25	08/27/25	PURCHASE	10,000,000	0	9,998,797	0
LION BAY FDG DAC D 0.0 29AUG25 144A	08/29/25	08/28/25	08/28/25	PURCHASE	50,000,000	0	49,993,986	0
LION BAY FDG DAC D 0.0 29AUG25 144A	08/29/25	08/28/25	08/28/25	PURCHASE	42,500,000	0	42,494,888	0
LION BAY FDG DAC DISC C 0.0 05AUG25	08/05/25	08/04/25	08/04/25	PURCHASE	50,000,000	0	49,993,986	0
LION BAY FDG DAC DISC C 0.0 05AUG25	08/05/25	08/04/25	08/04/25	PURCHASE	40,000,000	0	39,995,189	0
LION BAY FDG DAC DISC C 0.0 06AUG25	08/06/25	08/05/25	08/05/25	PURCHASE	50,000,000	0	49,993,986	0
LION BAY FDG DAC DISC C 0.0 06AUG25	08/06/25	08/05/25	08/05/25	PURCHASE	50,000,000	0	49,993,986	0
LION BAY FDG DAC DISC C 0.0 06AUG25	08/06/25	08/05/25	08/05/25	PURCHASE	40,000,000	0	39,995,189	0
LION BAY FDG DAC DISC C 0.0 07AUG25	08/07/25	08/06/25	08/06/25	PURCHASE	40,000,000	0	39,995,189	0
LION BAY FDG DAC DISC C 0.0 07AUG25	08/07/25	08/06/25	08/06/25	PURCHASE	50,000,000	0	49,993,986	0
LION BAY FDG DAC DISC C 0.0 07AUG25	08/07/25	08/06/25	08/06/25	PURCHASE	50,000,000	0	49,993,986	0
LION BAY FDG DAC DISC C 0.0 08AUG25	08/08/25	08/07/25	08/07/25	PURCHASE	45,000,000	0	44,994,588	0
LION BAY FDG DAC DISC C 0.0 11AUG25	08/11/25	08/08/25	08/08/25	PURCHASE	5,000,000	0	4,998,196	0
LION BAY FDG DAC DISC C 0.0 11AUG25	08/11/25	08/08/25	08/08/25	PURCHASE	50,000,000	0	49,981,959	0
LION BAY FDG DAC DISC C 0.0 11AUG25	08/11/25	08/08/25	08/08/25	PURCHASE	50,000,000	0	49,981,959	0
LION BAY FDG DAC DISC C 0.0 12AUG25	08/12/25	08/11/25	08/11/25	PURCHASE	50,000,000	0	49,993,986	0
LION BAY FDG DAC DISC C 0.0 12AUG25	08/12/25	08/11/25	08/11/25	PURCHASE	50,000,000	0	49,993,986	0
LION BAY FDG DAC DISC C 0.0 12AUG25	08/12/25	08/11/25	08/11/25	PURCHASE	10,000,000	0	9,998,797	0
LION BAY FDG DAC DISC C 0.0 13AUG25	08/13/25	08/12/25	08/12/25	PURCHASE	50,000,000	0	49,993,986	0
LION BAY FDG DAC DISC C 0.0 13AUG25	08/13/25	08/12/25	08/12/25	PURCHASE	50,000,000	0	49,993,986	0
LION BAY FDG DAC DISC C 0.0 13AUG25	08/13/25	08/12/25	08/12/25	PURCHASE	5,000,000	0	4,999,399	0
LION BAY FDG DAC DISC C 0.0 14AUG25	08/14/25	08/13/25	08/13/25	PURCHASE	50,000,000	0	49,993,986	0
LION BAY FDG DAC DISC C 0.0 14AUG25	08/14/25	08/13/25	08/13/25	PURCHASE	45,000,000	0	44,994,588	0
LION BAY FDG DAC DISC C 0.0 15AUG25	08/15/25	08/14/25	08/14/25	PURCHASE	50,000,000	0	49,993,986	0
LION BAY FDG DAC DISC C 0.0 15AUG25	08/15/25	08/14/25	08/14/25	PURCHASE	40,000,000	0	39,995,189	0
LION BAY FDG DAC DISC C 0.0 15AUG25	08/15/25	08/14/25	08/14/25	PURCHASE	50,000,000	0	49,993,986	0

TRADING ACTIVITY FOR AUGUST 2025

Issue Description	Maturity Date	Trade Date	Settlement dt	Transaction	Quantity	Traded Interest Local	Net Amount Local	Total Real G/L
LION BAY FDG DAC DISC C 0.0 18AUG25	08/18/25	08/15/25	08/15/25	PURCHASE	50,000,000	0	49,981,959	0
LION BAY FDG DAC DISC C 0.0 18AUG25	08/18/25	08/15/25	08/15/25	PURCHASE	50,000,000	0	49,981,959	0
LION BAY FDG DAC DISC C 0.0 18AUG25	08/18/25	08/15/25	08/15/25	PURCHASE	10,000,000	0	9,996,392	0
LION BAY FDG DAC DISC C 0.0 18AUG25	08/18/25	08/15/25	08/15/25	PURCHASE	50,000,000	0	49,981,959	0
LION BAY FDG DAC DISC C 0.0 20AUG25	08/20/25	08/19/25	08/19/25	PURCHASE	35,000,000	0	34,995,790	0
LION BAY FDG DAC DISC C 0.0 20AUG25	08/20/25	08/19/25	08/19/25	PURCHASE	50,000,000	0	49,993,986	0
LION BAY FDG DAC DISC C 0.0 21AUG25	08/21/25	08/20/25	08/20/25	PURCHASE	50,000,000	0	49,993,986	0
LION BAY FDG DAC DISC C 0.0 21AUG25	08/21/25	08/20/25	08/20/25	PURCHASE	50,000,000	0	49,993,986	0
LION BAY FDG DAC DISC C 0.0 22AUG25	08/22/25	08/21/25	08/21/25	PURCHASE	50,000,000	0	49,993,986	0
LION BAY FDG DAC DISC C 0.0 22AUG25	08/22/25	08/21/25	08/21/25	PURCHASE	40,000,000	0	39,995,189	0
LION BAY FDG DAC DISC C 0.0 26AUG25	08/26/25	08/22/25	08/22/25	PURCHASE	40,000,000	0	39,980,756	0
LION BAY FDG DAC DISC C 0.0 26AUG25	08/26/25	08/22/25	08/22/25	PURCHASE	50,000,000	0	49,975,945	0
LION BAY FDG DAC DISC C 0.0 26AUG25	08/26/25	08/22/25	08/22/25	PURCHASE	50,000,000	0	49,975,945	0
LION BAY FDG DAC DISC C 0.0 26AUG25	08/26/25	08/22/25	08/22/25	PURCHASE	50,000,000	0	49,975,945	0
LION BAY FUND FIXED COUPON 0 MATURITY 20250902	09/02/25	08/29/25	08/29/25	PURCHASE	50,000,000	0	49,975,944	0
LION BAY FUND FIXED COUPON 0 MATURITY 20250902	09/02/25	08/29/25	08/29/25	PURCHASE	50,000,000	0	49,975,944	0
LION BAY FUND FIXED COUPON 0 MATURITY 20250902	09/02/25	08/29/25	08/29/25	PURCHASE	50,000,000	0	49,975,944	0
LION BAY FUND FIXED COUPON 0 MATURITY 20250902	09/02/25	08/29/25	08/29/25	PURCHASE	10,000,000	0	9,995,189	0
LION BAY FUND FIXED COUPON 0 MATURITY 20250902	09/02/25	08/29/25	08/29/25	PURCHASE	50,000,000	0	49,975,944	0
LONGSHIP FDG DAC / 0.0 19SEP25 144A	09/19/25	08/25/25	08/25/25	PURCHASE	24,500,000	0	24,425,649	0
LONGSHIP FDG DAC / 0.0 19SEP25 144A	09/19/25	08/25/25	08/25/25	PURCHASE	50,000,000	0	49,848,264	0
MATCHPOINT FIN FIXED COUPON 0 MATURITY 20250828	08/28/25	08/27/25	08/27/25	PURCHASE	50,000,000	0	49,993,986	0
MATCHPOINT FIN FIXED COUPON 0 MATURITY 20250828	08/28/25	08/27/25	08/27/25	PURCHASE	50,000,000	0	49,993,986	0
MATCHPOINT FIN FIXED COUPON 0 MATURITY 20250828	08/28/25	08/27/25	08/27/25	PURCHASE	3,000,000	0	2,999,639	0
MATCHPOINT FIN PLC SER 0.0 02SEP25	09/02/25	08/28/25	08/28/25	PURCHASE	50,000,000	0	49,969,931	0
MATCHPOINT FIN PLC SER 0.0 02SEP25	09/02/25	08/28/25	08/28/25	PURCHASE	8,000,000	0	7,995,189	0
MATCHPOINT FIN PLC SER 0.0 02SEP25	09/02/25	08/28/25	08/28/25	PURCHASE	50,000,000	0	49,969,931	0
MATCHPOINT FIN PLC SER 0.0 03DEC25	12/03/25	08/26/25	08/26/25	PURCHASE	30,000,000	0	29,645,250	0
MATCHPOINT FIN PLC SER 0.0 03DEC25	12/03/25	08/26/25	08/26/25	PURCHASE	50,000,000	0	49,408,750	0
MATCHPOINT FIN PLC SER 0.0 04AUG25	08/04/25	08/01/25	08/01/25	PURCHASE	49,000,000	0	48,982,320	0
MATCHPOINT FIN PLC SER 0.0 04AUG25	08/04/25	08/01/25	08/01/25	PURCHASE	50,000,000	0	49,981,959	0
MATCHPOINT FIN PLC SER 0.0 05AUG25	08/05/25	08/04/25	08/04/25	PURCHASE	50,000,000	0	49,993,986	0
MATCHPOINT FIN PLC SER 0.0 05AUG25	08/05/25	08/04/25	08/04/25	PURCHASE	25,000,000	0	24,996,993	0
MATCHPOINT FIN PLC SER 0.0 05AUG25	08/05/25	08/04/25	08/04/25	PURCHASE	50,000,000	0	49,993,986	0
MATCHPOINT FIN PLC SER 0.0 06AUG25	08/06/25	08/05/25	08/05/25	PURCHASE	50,000,000	0	49,993,986	0
MATCHPOINT FIN PLC SER 0.0 06AUG25	08/06/25	08/05/25	08/05/25	PURCHASE	25,000,000	0	24,996,993	0
MATCHPOINT FIN PLC SER 0.0 06AUG25	08/06/25	08/05/25	08/05/25	PURCHASE	50,000,000	0	49,993,986	0
MATCHPOINT FIN PLC SER 0.0 07AUG25	08/07/25	08/06/25	08/06/25	PURCHASE	25,000,000	0	24,996,993	0
MATCHPOINT FIN PLC SER 0.0 07AUG25	08/07/25	08/06/25	08/06/25	PURCHASE	50,000,000	0	49,993,986	0
MATCHPOINT FIN PLC SER 0.0 07AUG25	08/07/25	08/06/25	08/06/25	PURCHASE	50,000,000	0	49,993,986	0
MATCHPOINT FIN PLC SER 0.0 08AUG25	08/08/25	08/07/25	08/07/25	PURCHASE	50,000,000	0	49,993,986	0
MATCHPOINT FIN PLC SER 0.0 08AUG25	08/08/25	08/07/25	08/07/25	PURCHASE	50,000,000	0	49,993,986	0
MATCHPOINT FIN PLC SER 0.0 08AUG25	08/08/25	08/07/25	08/07/25	PURCHASE	25,000,000	0	24,996,993	0
MATCHPOINT FIN PLC SER 0.0 11AUG25	08/11/25	08/08/25	08/08/25	PURCHASE	19,000,000	0	18,993,144	0
MATCHPOINT FIN PLC SER 0.0 11AUG25	08/11/25	08/08/25	08/08/25	PURCHASE	50,000,000	0	49,981,959	0
MATCHPOINT FIN PLC SER 0.0 11AUG25	08/11/25	08/08/25	08/08/25	PURCHASE	50,000,000	0	49,981,959	0
MATCHPOINT FIN PLC SER 0.0 12AUG25	08/12/25	08/11/25	08/11/25	PURCHASE	50,000,000	0	49,993,986	0
MATCHPOINT FIN PLC SER 0.0 12AUG25	08/12/25	08/11/25	08/11/25	PURCHASE	50,000,000	0	49,993,986	0
MATCHPOINT FIN PLC SER 0.0 12AUG25	08/12/25	08/11/25	08/11/25	PURCHASE	25,000,000	0	24,996,993	0
MATCHPOINT FIN PLC SER 0.0 13AUG25	08/13/25	08/12/25	08/12/25	PURCHASE	32,000,000	0	31,996,151	0
MATCHPOINT FIN PLC SER 0.0 13AUG25	08/13/25	08/12/25	08/12/25	PURCHASE	50,000,000	0	49,993,986	0
MATCHPOINT FIN PLC SER 0.0 13AUG25	08/13/25	08/12/25	08/12/25	PURCHASE	50,000,000	0	49,993,986	0

TRADING ACTIVITY FOR AUGUST 2025

Issue Description	Maturity Date	Trade Date	Settlement dt	Transaction	Quantity	Traded Interest Lo- cal	Net Amount Local	Total Real G/L
MATCHPOINT FIN PLC SER 0.0 14AUG25	08/14/25	08/13/25	08/13/25	PURCHASE	50,000,000	0	49,993,986	0
MATCHPOINT FIN PLC SER 0.0 14AUG25	08/14/25	08/13/25	08/13/25	PURCHASE	32,000,000	0	31,996,151	0
MATCHPOINT FIN PLC SER 0.0 14AUG25	08/14/25	08/13/25	08/13/25	PURCHASE	50,000,000	0	49,993,986	0
MATCHPOINT FIN PLC SER 0.0 15AUG25	08/15/25	08/14/25	08/14/25	PURCHASE	32,000,000	0	31,996,151	0
MATCHPOINT FIN PLC SER 0.0 15AUG25	08/15/25	08/14/25	08/14/25	PURCHASE	50,000,000	0	49,993,986	0
MATCHPOINT FIN PLC SER 0.0 15AUG25	08/15/25	08/14/25	08/14/25	PURCHASE	50,000,000	0	49,993,986	0
MATCHPOINT FIN PLC SER 0.0 18AUG25	08/18/25	08/15/25	08/15/25	PURCHASE	15,000,000	0	14,994,588	0
MATCHPOINT FIN PLC SER 0.0 18AUG25	08/18/25	08/15/25	08/15/25	PURCHASE	50,000,000	0	49,981,959	0
MATCHPOINT FIN PLC SER 0.0 18AUG25	08/18/25	08/15/25	08/15/25	PURCHASE	50,000,000	0	49,981,959	0
MATCHPOINT FIN PLC SER 0.0 19AUG25	08/19/25	08/18/25	08/18/25	PURCHASE	50,000,000	0	49,993,986	0
MATCHPOINT FIN PLC SER 0.0 19AUG25	08/19/25	08/18/25	08/18/25	PURCHASE	50,000,000	0	49,993,986	0
MATCHPOINT FIN PLC SER 0.0 19AUG25	08/19/25	08/18/25	08/18/25	PURCHASE	50,000,000	0	49,993,986	0
MATCHPOINT FIN PLC SER 0.0 20AUG25	08/20/25	08/19/25	08/19/25	PURCHASE	50,000,000	0	49,993,986	0
MATCHPOINT FIN PLC SER 0.0 20AUG25	08/20/25	08/19/25	08/19/25	PURCHASE	35,000,000	0	34,995,790	0
MATCHPOINT FIN PLC SER 0.0 20AUG25	08/20/25	08/19/25	08/19/25	PURCHASE	50,000,000	0	49,993,986	0
MATCHPOINT FIN PLC SER 0.0 21AUG25	08/21/25	08/20/25	08/20/25	PURCHASE	50,000,000	0	49,993,986	0
MATCHPOINT FIN PLC SER 0.0 21AUG25	08/21/25	08/20/25	08/20/25	PURCHASE	35,000,000	0	34,995,790	0
MATCHPOINT FIN PLC SER 0.0 21AUG25	08/21/25	08/20/25	08/20/25	PURCHASE	50,000,000	0	49,993,986	0
MATCHPOINT FIN PLC SER 0.0 22AUG25	08/22/25	08/21/25	08/21/25	PURCHASE	50,000,000	0	49,993,986	0
MATCHPOINT FIN PLC SER 0.0 22AUG25	08/22/25	08/21/25	08/21/25	PURCHASE	50,000,000	0	49,993,986	0
MATCHPOINT FIN PLC SER 0.0 22AUG25	08/22/25	08/21/25	08/21/25	PURCHASE	37,000,000	0	36,995,550	0
MATCHPOINT FIN PLC SER 0.0 25AUG25	08/25/25	08/22/25	08/22/25	PURCHASE	50,000,000	0	49,981,959	0
MATCHPOINT FIN PLC SER 0.0 25AUG25	08/25/25	08/22/25	08/22/25	PURCHASE	5,000,000	0	4,998,196	0
MATCHPOINT FIN PLC SER 0.0 25AUG25	08/25/25	08/22/25	08/22/25	PURCHASE	50,000,000	0	49,981,959	0
MATCHPOINT FIN PLC SER 0.0 25AUG25	08/25/25	08/22/25	08/22/25	PURCHASE	50,000,000	0	49,981,959	0
MATCHPOINT FIN PLC SER 0.0 26AUG25	08/26/25	08/25/25	08/25/25	PURCHASE	25,000,000	0	24,996,993	0
MATCHPOINT FIN PLC SER 0.0 27AUG25	08/27/25	08/26/25	08/26/25	PURCHASE	50,000,000	0	49,993,986	0
MATCHPOINT FIN PLC SER 0.0 27AUG25	08/27/25	08/26/25	08/26/25	PURCHASE	50,000,000	0	49,993,986	0
MIZUHO BANK- LTD.- CANADA BRANCH	08/06/25	08/05/25	08/05/25	PURCHASE	100,000,000	0	100,000,000	0
MIZUHO BANK- LTD.- CANADA BRANCH	08/12/25	08/11/25	08/11/25	PURCHASE	1,035,000,000	0	1,035,000,000	0
MIZUHO BANK- LTD.- CANADA BRANCH	08/19/25	08/18/25	08/18/25	PURCHASE	1,155,000,000	0	1,155,000,000	0
MIZUHO BANK- LTD.- CANADA BRANCH	08/21/25	08/20/25	08/20/25	PURCHASE	1,160,000,000	0	1,160,000,000	0
MIZUHO BANK- LTD.- CANADA BRANCH	08/26/25	08/25/25	08/25/25	PURCHASE	250,000,000	0	250,000,000	0
MIZUHO BANK- LTD.- CANADA BRANCH	08/26/25	08/25/25	08/25/25	PURCHASE	250,000,000	0	250,000,000	0
MIZUHO BK LTD NEW YORK BRH 14AUG25	08/14/25	08/07/25	08/07/25	PURCHASE	50,000,000	0	50,000,000	0
MIZUHO BK LTD NEW YORK BRH 14AUG25	08/14/25	08/07/25	08/07/25	PURCHASE	50,000,000	0	50,000,000	0
MIZUHO TRIPARTY	08/04/25	08/01/25	08/01/25	PURCHASE	400,000,000	0	400,000,000	0
MIZUHO TRIPARTY	08/05/25	08/04/25	08/04/25	PURCHASE	400,000,000	0	400,000,000	0
MIZUHO TRIPARTY	08/06/25	08/05/25	08/05/25	PURCHASE	400,000,000	0	400,000,000	0
MIZUHO TRIPARTY	08/07/25	08/06/25	08/06/25	PURCHASE	400,000,000	0	400,000,000	0
MIZUHO TRIPARTY	08/08/25	08/07/25	08/07/25	PURCHASE	400,000,000	0	400,000,000	0
MIZUHO TRIPARTY	08/11/25	08/08/25	08/08/25	PURCHASE	400,000,000	0	400,000,000	0
MIZUHO TRIPARTY	08/12/25	08/11/25	08/11/25	PURCHASE	400,000,000	0	400,000,000	0
MIZUHO TRIPARTY	08/13/25	08/12/25	08/12/25	PURCHASE	400,000,000	0	400,000,000	0
MIZUHO TRIPARTY	08/14/25	08/13/25	08/13/25	PURCHASE	400,000,000	0	400,000,000	0
MIZUHO TRIPARTY	08/15/25	08/14/25	08/14/25	PURCHASE	400,000,000	0	400,000,000	0
MIZUHO TRIPARTY	08/18/25	08/15/25	08/15/25	PURCHASE	400,000,000	0	400,000,000	0
MIZUHO TRIPARTY	08/19/25	08/18/25	08/18/25	PURCHASE	400,000,000	0	400,000,000	0
MIZUHO TRIPARTY	08/20/25	08/19/25	08/19/25	PURCHASE	400,000,000	0	400,000,000	0
MIZUHO TRIPARTY	08/21/25	08/20/25	08/20/25	PURCHASE	400,000,000	0	400,000,000	0
MIZUHO TRIPARTY	08/22/25	08/21/25	08/21/25	PURCHASE	400,000,000	0	400,000,000	0
MIZUHO TRIPARTY	08/25/25	08/22/25	08/22/25	PURCHASE	400,000,000	0	400,000,000	0
MIZUHO TRIPARTY	08/26/25	08/25/25	08/25/25	PURCHASE	400,000,000	0	400,000,000	0
MIZUHO TRIPARTY	08/27/25	08/26/25	08/26/25	PURCHASE	400,000,000	0	400,000,000	0
MIZUHO TRIPARTY	08/28/25	08/27/25	08/27/25	PURCHASE	400,000,000	0	400,000,000	0
MIZUHO TRIPARTY	08/29/25	08/28/25	08/28/25	PURCHASE	400,000,000	0	400,000,000	0

TRADING ACTIVITY FOR AUGUST 2025

Issue Description	Maturity Date	Trade Date	Settlement dt	Transaction	Quantity	Traded Interest Lo- cal	Net Amount Local	Total Real G/L
MIZUHO TRIPARTY	09/02/25	08/29/25	08/29/25	PURCHASE	400,000,000	0	400,000,000	0
NORDEA BANK ABP	08/19/25	08/18/25	08/18/25	PURCHASE	680,000,000	0	680,000,000	0
NORDEA BANK ABP	08/21/25	08/20/25	08/20/25	PURCHASE	200,000,000	0	200,000,000	0
OLD LINE FDG LLC DISC C 0.0 10FEB26	02/10/26	08/13/25	08/15/25	PURCHASE	50,000,000	0	48,968,264	0
OLD LINE FDG LLC DISC C 0.0 10FEB26	02/10/26	08/13/25	08/15/25	PURCHASE	50,000,000	0	48,968,264	0
PARK AVE COLL FLOATING COUPON 4.70000 MATURITY 20260428	04/28/26	08/01/25	08/01/25	PURCHASE	15,000,000	0	15,000,000	0
PARK AVE COLL FLOATING COUPON 4.70000 MATURITY 20260428	04/28/26	08/01/25	08/01/25	PURCHASE	50,000,000	0	50,000,000	0
PARK AVE COLL FLOATING COUPON 4.70000 MATURITY 20260508	05/08/26	08/11/25	08/11/25	PURCHASE	4,000,000	0	4,000,000	0
PARK AVE COLL FLOATING COUPON 4.70000 MATURITY 20260508	05/08/26	08/11/25	08/11/25	PURCHASE	50,000,000	0	50,000,000	0
PODIUM FDG TR DISC COM 0.00 06FEB26	02/06/26	08/06/25	08/06/25	PURCHASE	28,500,000	0	27,886,743	0
PODIUM FND TRU FIXED COUPON 0 MATURITY 20251203	12/03/25	08/29/25	08/29/25	PURCHASE	45,000,000	0	44,490,000	0
PODIUM FND TRU FIXED COUPON 0 MATURITY 20251203	12/03/25	08/29/25	08/29/25	PURCHASE	50,000,000	0	49,433,333	0
RABOBANK NEWYORK	08/12/25	08/05/25	08/05/25	PURCHASE	600,000,000	0	600,000,000	0
RABOBANK NEWYORK	08/13/25	08/06/25	08/06/25	PURCHASE	700,000,000	0	700,000,000	0
RABOBANK NEWYORK	08/19/25	08/12/25	08/12/25	PURCHASE	595,000,000	0	595,000,000	0
RABOBANK NEWYORK	08/20/25	08/13/25	08/13/25	PURCHASE	700,000,000	0	700,000,000	0
RABOBANK NEWYORK	08/26/25	08/19/25	08/19/25	PURCHASE	575,000,000	0	575,000,000	0
RABOBANK NEWYORK	08/27/25	08/20/25	08/20/25	PURCHASE	700,000,000	0	700,000,000	0
RABOBANK NEWYORK	09/02/25	08/26/25	08/26/25	PURCHASE	575,000,000	0	575,000,000	0
RABOBANK NEWYORK	09/03/25	08/27/25	08/27/25	PURCHASE	700,000,000	0	700,000,000	0
SALISBURY REC CO FIXED COUPON 0 MATURITY 20251121	11/21/25	08/28/25	08/28/25	PURCHASE	25,000,000	0	24,746,181	0
SALISBURY RECEIVABLES 0.00 06NOV25	11/06/25	08/01/25	08/01/25	PURCHASE	50,000,000	0	49,407,222	0
SALISBURY RECEIVABLES 0.00 14NOV25	11/14/25	08/07/25	08/07/25	PURCHASE	50,000,000	0	49,403,250	0
SALISBURY RECEIVABLES 0.00 14NOV25	11/14/25	08/07/25	08/07/25	PURCHASE	17,000,000	0	16,797,105	0
SALISBURY RECEIVABLES C 0.0 12NOV25	11/12/25	08/06/25	08/06/25	PURCHASE	25,000,000	0	24,703,958	0
SALISBURY RECEIVABLES C 0.0 31OCT25	10/31/25	08/04/25	08/04/25	PURCHASE	20,000,000	0	19,786,356	0
SALISBURY RECEIVABLES C 0.0 31OCT25	10/31/25	08/04/25	08/04/25	PURCHASE	50,000,000	0	49,465,889	0
SALISBURY RECEIVABLES C 0.0 31OCT25	10/31/25	08/04/25	08/04/25	PURCHASE	50,000,000	0	49,465,889	0
STARBIRD FDG CORP DISC 0.0 02SEP25	09/02/25	08/28/25	08/28/25	PURCHASE	50,000,000	0	49,969,931	0
STARBIRD FDG CORP DISC 0.0 06AUG25	08/06/25	08/05/25	08/05/25	PURCHASE	44,000,000	0	43,994,708	0
STARBIRD FDG CORP DISC 0.0 06AUG25	08/06/25	08/05/25	08/05/25	PURCHASE	50,000,000	0	49,993,986	0
STARBIRD FDG CORP DISC 0.0 07AUG25	08/07/25	08/06/25	08/06/25	PURCHASE	50,000,000	0	49,993,986	0
STARBIRD FDG CORP DISC 0.0 07AUG25	08/07/25	08/06/25	08/06/25	PURCHASE	50,000,000	0	49,993,986	0
STARBIRD FDG CORP DISC 0.0 07AUG25	08/07/25	08/06/25	08/06/25	PURCHASE	50,000,000	0	49,993,986	0
STARBIRD FDG CORP DISC 0.0 07AUG25	08/07/25	08/06/25	08/06/25	PURCHASE	50,000,000	0	49,993,986	0
STARBIRD FDG CORP DISC 0.0 07AUG25	08/07/25	08/06/25	08/06/25	PURCHASE	50,000,000	0	49,993,986	0
STARBIRD FDG CORP DISC 0.0 07AUG25	08/07/25	08/06/25	08/06/25	PURCHASE	50,000,000	0	49,993,986	0
STARBIRD FDG CORP DISC 0.0 07AUG25	08/07/25	08/06/25	08/06/25	PURCHASE	50,000,000	0	49,993,986	0
STARBIRD FDG CORP DISC 0.0 08AUG25	08/08/25	08/07/25	08/07/25	PURCHASE	20,000,000	0	19,997,594	0
STARBIRD FDG CORP DISC 0.0 08AUG25	08/08/25	08/07/25	08/07/25	PURCHASE	50,000,000	0	49,993,986	0
STARBIRD FDG CORP DISC 0.0 08AUG25	08/08/25	08/07/25	08/07/25	PURCHASE	50,000,000	0	49,993,986	0
STARBIRD FDG CORP DISC 0.0 08AUG25	08/08/25	08/07/25	08/07/25	PURCHASE	50,000,000	0	49,993,986	0
STARBIRD FDG CORP DISC 0.0 08AUG25	08/08/25	08/07/25	08/07/25	PURCHASE	50,000,000	0	49,993,986	0
STARBIRD FDG CORP DISC 0.0 08AUG25	08/08/25	08/07/25	08/07/25	PURCHASE	50,000,000	0	49,993,986	0
STARBIRD FDG CORP DISC 0.0 08AUG25	08/08/25	08/07/25	08/07/25	PURCHASE	50,000,000	0	49,993,986	0
STARBIRD FDG CORP DISC 0.0 08AUG25	08/08/25	08/07/25	08/07/25	PURCHASE	50,000,000	0	49,993,986	0
STARBIRD FDG CORP DISC 0.0 11AUG25	08/11/25	08/08/25	08/08/25	PURCHASE	50,000,000	0	49,981,959	0
STARBIRD FDG CORP DISC 0.0 11AUG25	08/11/25	08/08/25	08/08/25	PURCHASE	50,000,000	0	49,981,959	0
STARBIRD FDG CORP DISC 0.0 11AUG25	08/11/25	08/08/25	08/08/25	PURCHASE	50,000,000	0	49,981,959	0
STARBIRD FDG CORP DISC 0.0 11AUG25	08/11/25	08/08/25	08/08/25	PURCHASE	50,000,000	0	49,981,959	0
STARBIRD FDG CORP DISC 0.0 11AUG25	08/11/25	08/08/25	08/08/25	PURCHASE	50,000,000	0	49,981,959	0
STARBIRD FDG CORP DISC 0.0 11AUG25	08/11/25	08/08/25	08/08/25	PURCHASE	50,000,000	0	49,981,959	0

TRADING ACTIVITY FOR AUGUST 2025

Issue Description	Maturity Date	Trade Date	Settlement dt	Transaction	Quantity	Traded Interest Local	Net Amount Local	Total Real G/L
STARBIRD FDG CORP DISC 0.0 11AUG25	08/11/25	08/08/25	08/08/25	PURCHASE	25,000,000	0	24,990,979	0
STARBIRD FDG CORP DISC 0.0 11AUG25	08/11/25	08/08/25	08/08/25	PURCHASE	50,000,000	0	49,981,959	0
STARBIRD FDG CORP DISC 0.0 12AUG25	08/12/25	08/11/25	08/11/25	PURCHASE	50,000,000	0	49,993,986	0
STARBIRD FDG CORP DISC 0.0 12AUG25	08/12/25	08/11/25	08/11/25	PURCHASE	50,000,000	0	49,993,986	0
STARBIRD FDG CORP DISC 0.0 12AUG25	08/12/25	08/11/25	08/11/25	PURCHASE	50,000,000	0	49,993,986	0
STARBIRD FDG CORP DISC 0.0 12AUG25	08/12/25	08/11/25	08/11/25	PURCHASE	50,000,000	0	49,993,986	0
STARBIRD FDG CORP DISC 0.0 12AUG25	08/12/25	08/11/25	08/11/25	PURCHASE	50,000,000	0	49,993,986	0
STARBIRD FDG CORP DISC 0.0 12AUG25	08/12/25	08/11/25	08/11/25	PURCHASE	50,000,000	0	49,993,986	0
STARBIRD FDG CORP DISC 0.0 13AUG25	08/13/25	08/12/25	08/12/25	PURCHASE	50,000,000	0	49,993,986	0
STARBIRD FDG CORP DISC 0.0 13AUG25	08/13/25	08/12/25	08/12/25	PURCHASE	50,000,000	0	49,993,986	0
STARBIRD FDG CORP DISC 0.0 13AUG25	08/13/25	08/12/25	08/12/25	PURCHASE	50,000,000	0	49,993,986	0
STARBIRD FDG CORP DISC 0.0 13AUG25	08/13/25	08/12/25	08/12/25	PURCHASE	50,000,000	0	49,993,986	0
STARBIRD FDG CORP DISC 0.0 13AUG25	08/13/25	08/12/25	08/12/25	PURCHASE	50,000,000	0	49,993,986	0
STARBIRD FDG CORP DISC 0.0 13AUG25	08/13/25	08/12/25	08/12/25	PURCHASE	50,000,000	0	49,993,986	0
STARBIRD FDG CORP DISC 0.0 13AUG25	08/13/25	08/12/25	08/12/25	PURCHASE	50,000,000	0	49,993,986	0
STARBIRD FDG CORP DISC 0.0 13AUG25	08/13/25	08/12/25	08/12/25	PURCHASE	50,000,000	0	49,993,986	0
STARBIRD FDG CORP DISC 0.0 14AUG25	08/14/25	08/13/25	08/13/25	PURCHASE	50,000,000	0	49,993,986	0
STARBIRD FDG CORP DISC 0.0 14AUG25	08/14/25	08/13/25	08/13/25	PURCHASE	50,000,000	0	49,993,986	0
STARBIRD FDG CORP DISC 0.0 14AUG25	08/14/25	08/13/25	08/13/25	PURCHASE	50,000,000	0	49,993,986	0
STARBIRD FDG CORP DISC 0.0 14AUG25	08/14/25	08/13/25	08/13/25	PURCHASE	25,000,000	0	24,996,993	0
STARBIRD FDG CORP DISC 0.0 15AUG25	08/15/25	08/14/25	08/14/25	PURCHASE	50,000,000	0	49,993,986	0
STARBIRD FDG CORP DISC 0.0 15AUG25	08/15/25	08/14/25	08/14/25	PURCHASE	50,000,000	0	49,993,986	0
STARBIRD FDG CORP DISC 0.0 15AUG25	08/15/25	08/14/25	08/14/25	PURCHASE	38,000,000	0	37,995,429	0
STARBIRD FDG CORP DISC 0.0 15AUG25	08/15/25	08/14/25	08/14/25	PURCHASE	50,000,000	0	49,993,986	0
STARBIRD FDG CORP DISC 0.0 15AUG25	08/15/25	08/14/25	08/14/25	PURCHASE	50,000,000	0	49,993,986	0
STARBIRD FDG CORP DISC 0.0 18AUG25	08/18/25	08/15/25	08/15/25	PURCHASE	50,000,000	0	49,981,959	0
STARBIRD FDG CORP DISC 0.0 18AUG25	08/18/25	08/15/25	08/15/25	PURCHASE	50,000,000	0	49,981,959	0
STARBIRD FDG CORP DISC 0.0 18AUG25	08/18/25	08/15/25	08/15/25	PURCHASE	50,000,000	0	49,981,959	0
STARBIRD FDG CORP DISC 0.0 18AUG25	08/18/25	08/15/25	08/15/25	PURCHASE	38,000,000	0	37,986,288	0
STARBIRD FDG CORP DISC 0.0 18AUG25	08/18/25	08/15/25	08/15/25	PURCHASE	50,000,000	0	49,981,959	0
STARBIRD FDG CORP DISC 0.0 19AUG25	08/19/25	08/18/25	08/18/25	PURCHASE	50,000,000	0	49,993,986	0
STARBIRD FDG CORP DISC 0.0 19AUG25	08/19/25	08/18/25	08/18/25	PURCHASE	50,000,000	0	49,993,986	0
STARBIRD FDG CORP DISC 0.0 19AUG25	08/19/25	08/18/25	08/18/25	PURCHASE	50,000,000	0	49,993,986	0
STARBIRD FDG CORP DISC 0.0 19AUG25	08/19/25	08/18/25	08/18/25	PURCHASE	46,000,000	0	45,994,467	0
STARBIRD FDG CORP DISC 0.0 19AUG25	08/19/25	08/18/25	08/18/25	PURCHASE	50,000,000	0	49,993,986	0
STARBIRD FDG CORP DISC 0.0 20AUG25	08/20/25	08/19/25	08/19/25	PURCHASE	25,000,000	0	24,996,993	0
STARBIRD FDG CORP DISC 0.0 20AUG25	08/20/25	08/19/25	08/19/25	PURCHASE	50,000,000	0	49,993,986	0
STARBIRD FDG CORP DISC 0.0 21AUG25	08/21/25	08/20/25	08/20/25	PURCHASE	40,000,000	0	39,995,189	0
STARBIRD FDG CORP DISC 0.0 22AUG25	08/22/25	08/21/25	08/21/25	PURCHASE	15,000,000	0	14,998,196	0
STARBIRD FDG CORP DISC 0.0 22AUG25	08/22/25	08/21/25	08/21/25	PURCHASE	50,000,000	0	49,993,986	0
STARBIRD FDG CORP DISC 0.0 22AUG25	08/22/25	08/21/25	08/21/25	PURCHASE	50,000,000	0	49,993,986	0
STARBIRD FDG CORP DISC 0.0 25AUG25	08/25/25	08/22/25	08/22/25	PURCHASE	50,000,000	0	49,981,959	0
STARBIRD FDG CORP DISC 0.0 25AUG25	08/25/25	08/22/25	08/22/25	PURCHASE	10,000,000	0	9,996,392	0
STARBIRD FDG CORP DISC 0.0 25AUG25	08/25/25	08/22/25	08/22/25	PURCHASE	50,000,000	0	49,981,959	0
STARBIRD FDG CORP DISC 0.0 26AUG25	08/26/25	08/25/25	08/25/25	PURCHASE	50,000,000	0	49,993,986	0
STARBIRD FDG CORP DISC 0.0 26AUG25	08/26/25	08/25/25	08/25/25	PURCHASE	50,000,000	0	49,993,986	0
STARBIRD FDG CORP DISC 0.0 26AUG25	08/26/25	08/25/25	08/25/25	PURCHASE	50,000,000	0	49,993,986	0
STARBIRD FDG CORP DISC 0.0 26AUG25	08/26/25	08/25/25	08/25/25	PURCHASE	50,000,000	0	49,993,986	0
STARBIRD FDG CORP DISC 0.0 27AUG25	08/27/25	08/26/25	08/26/25	PURCHASE	50,000,000	0	49,993,986	0
STARBIRD FDG CORP DISC 0.0 27AUG25	08/27/25	08/26/25	08/26/25	PURCHASE	50,000,000	0	49,993,986	0
STARBIRD FDG CORP DISC 0.0 27AUG25	08/27/25	08/26/25	08/26/25	PURCHASE	50,000,000	0	49,993,986	0
STARBIRD FDG CORP DISC 0.0 27AUG25	08/27/25	08/26/25	08/26/25	PURCHASE	20,000,000	0	19,997,594	0
STARBIRD FDG FIXED COUPON 0 MATURITY 20250828	08/28/25	08/27/25	08/27/25	PURCHASE	50,000,000	0	49,993,986	0
STARBIRD FDG FIXED COUPON 0 MATURITY 20250828	08/28/25	08/27/25	08/27/25	PURCHASE	50,000,000	0	49,993,986	0
STARBIRD FDG FIXED COUPON 0 MATURITY 20250828	08/28/25	08/27/25	08/27/25	PURCHASE	20,000,000	0	19,997,594	0

TRADING ACTIVITY FOR AUGUST 2025

Issue Description	Maturity Date	Trade Date	Settlement dt	Transaction	Quantity	Traded Interest Lo- cal	Net Amount Local	Total Real G/L
STARBIRD FDG FIXED COUPON 0 MATURITY 20250828	08/28/25	08/27/25	08/27/25	PURCHASE	50,000,000	0	49,993,986	0
SUMITOMO MITSUI TR BK 4.28 25NOV25	11/25/25	08/22/25	08/22/25	PURCHASE	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TR BK 4.28 25NOV25	11/25/25	08/22/25	08/22/25	PURCHASE	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TR BK 4.35 10NOV25	11/10/25	08/13/25	08/14/25	PURCHASE	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TR BK 4.35 10NOV25	11/10/25	08/13/25	08/14/25	PURCHASE	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TR BK 4.41 06NOV25	11/06/25	08/04/25	08/06/25	PURCHASE	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TR BK 4.41 06NOV25	11/06/25	08/04/25	08/06/25	PURCHASE	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TR BK 4.41 06NOV25	11/06/25	08/04/25	08/06/25	PURCHASE	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TR BK 4.41 06NOV25	11/06/25	08/04/25	08/06/25	PURCHASE	16,000,000	0	16,000,000	0
TEXAS ST-VET ADJUSTABLE COUPON 4.38000 MATURITY 20541201	12/01/54	08/01/25	08/01/25	PURCHASE	17,320,000	0	17,320,000	0
THUNDER BAY FDG LLC DIS 0.0 10FEB26	02/10/26	08/13/25	08/14/25	PURCHASE	25,000,000	0	24,481,250	0
TOYOTA MTR CR CORP DISC 0.0 18MAY26	05/18/26	08/26/25	08/26/25	PURCHASE	25,000,000	0	24,256,528	0
DREY-GVT CSH-I	08/01/54	07/07/25	07/07/25	SELL	320,953,744	0	320,953,744	0
DREY-GVT CSH-I	08/01/54	07/08/25	07/08/25	SELL	8,424,920	0	8,424,920	0
DREY-GVT CSH-I	08/01/54	07/14/25	07/14/25	SELL	2,417,414	0	2,417,414	0
DREY-GVT CSH-I	08/01/54	07/21/25	07/21/25	SELL	2,757,243	0	2,757,243	0
DREY-GVT CSH-I	08/01/54	07/23/25	07/23/25	SELL	3,080,158	0	3,080,158	0
DREY-GVT CSH-I	08/01/54	07/28/25	07/28/25	SELL	2,555,700	0	2,555,700	0
DREY-GVT CSH-I	08/01/54	07/30/25	07/30/25	SELL	3,608,537	0	3,608,537	0
DREY-GVT CSH-I	08/01/54	08/05/25	08/05/25	SELL	7,230,668	0	7,230,668	0
DREY-GVT CSH-I	08/01/54	08/06/25	08/06/25	SELL	1,718,585	0	1,718,585	0
DREY-GVT CSH-I	08/01/54	08/08/25	08/08/25	SELL	1,765,962	0	1,765,962	0
DREY-GVT CSH-I	08/01/54	08/14/25	08/14/25	SELL	4,593,732	0	4,593,732	0
DREY-GVT CSH-I	08/01/54	08/18/25	08/18/25	SELL	2,545,918	0	2,545,918	0
DREY-GVT CSH-I	08/01/54	08/21/25	08/21/25	SELL	1,460,658	0	1,460,658	0
DREY-GVT CSH-I	08/01/54	08/22/25	08/22/25	SELL	3,350,453	0	3,350,453	0
DREY-GVT CSH-I	08/01/54	08/27/25	08/27/25	SELL	5,223,810	0	5,223,810	0
DREY-GVT CSH-I	08/01/54	08/29/25	08/29/25	SELL	2,362,458	0	2,362,458	0
NATL BANK OF CAN FLOATING COUPON 4.71000 MATURITY 20260204	02/04/26	08/05/25	08/06/25	SELL	50,000,000	12,903	50,037,689	24,786
NATL BANK OF CAN FLOATING COUPON 4.71000 MATURITY 20260204	02/04/26	08/05/25	08/06/25	SELL	10,000,000	2,581	10,007,538	4,957
NATL BANK OF CAN FLOATING COUPON 4.71000 MATURITY 20260204	02/04/26	08/05/25	08/06/25	SELL	50,000,000	12,903	50,037,689	24,786
NATL BANK OF CAN FLOATING COUPON 4.71000 MATURITY 20260204	02/04/26	08/05/25	08/06/25	SELL	50,000,000	12,903	50,037,689	24,786
TEXAS ST-VET ADJUSTABLE COUPON 4.40000 MATURITY 20541201	12/01/54	06/02/25	06/02/25	SELL	405,000	0	405,000	0
TEXAS ST-VET ADJUSTABLE COUPON 4.40000 MATURITY 20541201	12/01/54	08/01/25	08/01/25	SELL	17,320,000	0	17,320,000	0
						41,289	231,086,054,203	79,315



1801 Hermitage Boulevard, Suite 100
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Our Mission

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

Federated Hermes

The logo graphic for Federated Hermes, consisting of four horizontal blue bars of varying lengths stacked vertically, with a small blue dot at the bottom right.