



MONTHLY SUMMARY REPORT

State Board of Administration of Florida

January 31, 2026



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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 January 1, 2026, through January 31, 2026, 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 January 31, 2026)

Total Participants
859

Florida PRIME™
Total Participant Balance
\$32,153,351,496

Total Number of Accounts
1,570

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

Too much Fed news

January was a very, very busy month for the Federal Reserve.

First came the Justice Department subpoena served to Chair Jerome Powell; his extraordinary video retort followed; Fed Governor Lisa Cook's Supreme Court hearing began; then the Federal Open Market Committee (FOMC) meeting arrived; and, on the last business day of January came the White House's nomination of Kevin Warsh as Fed chair.

Kevin Warsh has the pedigree for the position. The biggest hurdle to his confirmation and then success as chair will be to convincingly show he won't be unduly influenced by politics. While he is unlikely to be as patient as Chair Powell from the standpoint of continuing the rate-cutting cycle, we think his previous time at the Fed (he was on the Board of Governors from 2006-2011) might lend him to push back against excessive political pressure. The Senate is likely to confirm him, though potentially not until the subpoena is dropped — negotiating tool number one.

The Fed still runs monetary policy, right?

You would be justified in wondering, but the January meeting was simply not eventful enough to push the other stories aside. The FOMC kept the fed funds target range at 3.50-3.75% and the statement essentially the same. The most salient change

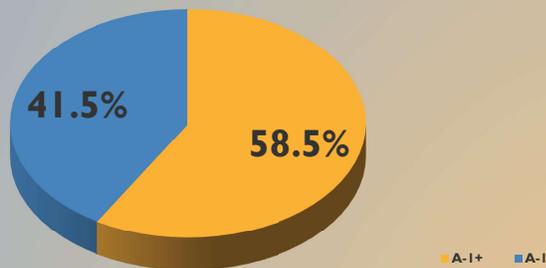
was the removal of the clause in the December statement that “downside risks to employment rose in recent months.” Combined with other alterations and Powell's remarks, the gist is that policymakers are less concerned about a weakening labor market, so the mandate scale is now balanced between that and inflation. The New York Fed will continue to purchase \$40 billion of Treasury bills per month to ease overnight funding operations.

Also relatively notable was the rotation of Fed regional bank presidents, that barely shifted the FOMC dove/hawk composition. It doesn't alter our view that the next ease will be in June at the earliest. Somewhat surprisingly, the front end of the US Treasury yield curve was unchanged throughout January. That's fine with us. The curve's positive slope allows industry money managers to buy securities with longer maturities and potentially higher yields than those likely after a rate cut. And a terminal fed funds rate anywhere above 3% makes the case for liquidity products strong.

Lastly, the White House's announcement directing Freddie Mac and Fannie Mae to buy \$200 billion additional mortgage-backed securities (MBS) doesn't impact the front end directly but could lead to more front-end issuance. Additional supply from these Government Sponsored Entities (GSEs) would be welcome, as the dominant issuer in the front end is the Federal Home Loan Bank System. At month-end, yields on 1-, 3-, 6- and 12-month US Treasuries were 3.69%, 3.66%, 3.64% and 3.48%, respectively.

PORTFOLIO COMPOSITION FOR JANUARY 31 2026

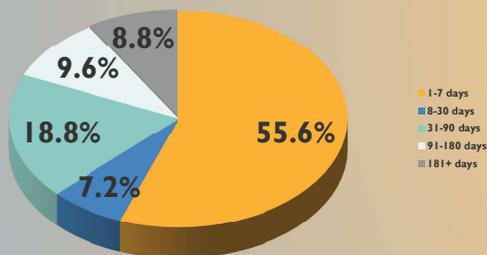
CREDIT QUALITY COMPOSITION



HIGHLY LIQUID HOLDINGS-11/26



EFFECTIVE MATURITY SCHEDULE



TOP HOLDINGS & AVG. MATURITY

1. Cooperatieve Rabobank UA	5.0%
2. ABN Amro Bank NV	5.0%
3. Australia & New Zealand Banking Group Ltd.	4.9%
4. Sumitomo Mitsui Trust Holdings, Inc.	4.9%
5. Bank of Montreal	4.9%
6. Toronto Dominion Bank	4.1%
7. Bank of America Corp.	3.8%
8. Canadian Imperial Bank of Commerce	3.7%
9. JPMorgan Chase & Co.	3.4%
10. Bank of Nova Scotia	3.0%

SEC Weighted Average Maturity (WAM)

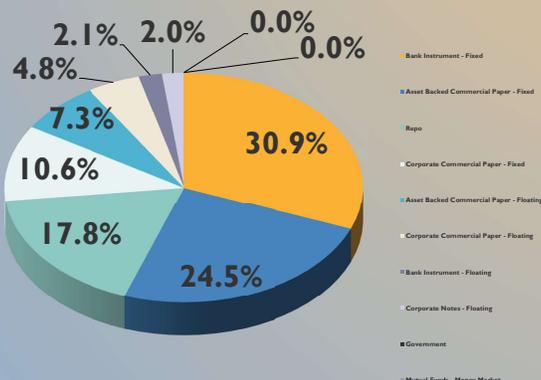
51 Days

Weighted Average Life (Spread WAL)

76 Days

Percentages based on total value of investments

PORTFOLIO COMPOSITION



FUND PERFORMANCE THROUGH JANUARY 2026

Florida PRIME Performance Data			
	Annualized Net Participant Yield ¹	Net-of-Fee Benchmark ²	Above (Below) Benchmark
One Month	3.95%	3.79%	0.15%
Three Months	4.08%	3.93%	0.15%
One Year	4.42%	4.27%	0.16%
Three Years	5.10%	4.82%	0.28%
Five Years	3.50%	3.24%	0.26%
Ten Years	2.46%	2.21%	0.26%
Since 1/96	2.66%	2.44%	0.22%

Net asset value at month end: \$32,156.6 million, which includes investments at market value, plus all cash, accrued interest receivable and payables.

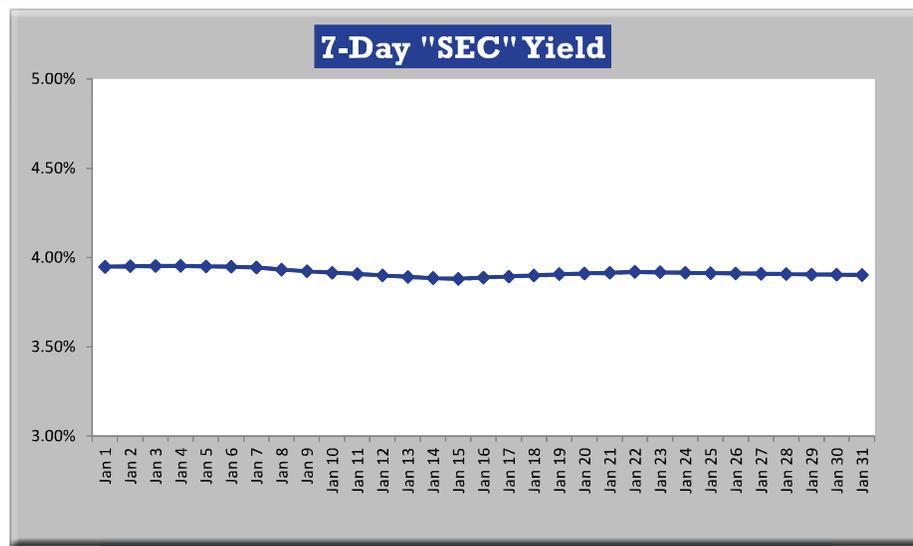
¹Net of fees. Participant yield is calculated on a 365-day basis and includes adjustments for expenses and other accounting items to reflect realized earnings by participants.

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 JANUARY 2026

Summary of Cash Flows		
Opening Balance (01/01/26)	\$	31,350,013,464
Participant Deposits		3,615,542,092
Gross Earnings		106,445,930
Participant Withdrawals		(2,917,768,322)
Fees		(881,668)
Closing Balance (01/31/26)	\$	32,153,351,496
Net Change over Month	\$	803,338,032

Detailed Fee Disclosure			
January		Amount	Basis Point Equivalent*
SBA Client Service, Account Mgt. & Fiduciary Oversight Fee	\$	271,813.77	1.03
Federated Investment Management & BNY Mellon Custodial Fee***		580,611.70	2.19
Bank of America Transfer Agent Fee		(3,182.50)	-0.01
S&P Rating Maintenance Fee		22,387.05	0.08
Audit/External Review Fees		4,416.44	0.02
		5,621.64	0.02
Total Fees	\$	881,668.10	3.33

*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 \$31,751,682,480.

**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 BNY custodial fee includes corrections from prior months.

The data included in this report is unaudited.

INVENTORY OF HOLDINGS FOR JANUARY 2026

Security Name	Security Classification	Cpn	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
ABN Amro Bank NV, Amsterdam TD	TIME DEPOSIT	3.66	2/3/2026		1,600,000,000	3.71	\$1,600,000,000	\$1,600,000,000	\$0
AJC Capital, LLC, Jan 01, 2042	VARIABLE RATE DEMAND NOTE	3.85	1/1/2042	2/5/2026	5,530,000	3.85	\$5,530,000	\$5,530,000	\$0
Albion Capital LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/17/2026		54,112,000	3.83	\$54,010,269	\$54,010,562	\$292
Albion Capital LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/20/2026		92,000,000	3.87	\$91,227,200	\$91,233,336	\$6,136
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/3/2026		150,000,000	3.75	\$149,938,333	\$149,938,650	\$317
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/6/2026		100,000,000	3.74	\$99,928,250	\$99,928,250	\$0
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/20/2026		65,000,000	4.13	\$64,847,196	\$64,858,931	\$11,735
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/9/2026		175,000,000	4.00	\$174,277,736	\$174,310,010	\$32,274
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		5/7/2026		50,000,000	3.84	\$49,494,792	\$49,494,790	-\$2
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		5/22/2026		50,000,000	4.04	\$49,391,778	\$49,417,395	\$25,617
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		5/28/2026		45,000,000	4.00	\$44,429,175	\$44,448,156	\$18,981
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		5/29/2026		125,000,000	4.00	\$123,400,938	\$123,454,375	\$53,438
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/10/2026		70,000,000	3.91	\$69,037,150	\$69,048,273	\$11,123
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		7/7/2026		100,000,000	3.83	\$98,371,722	\$98,369,970	-\$1,752
Anglesea Funding LLC, Jul 06, 2026	COMMERCIAL PAPER ASSET BACKED CALLABLE	3.90	7/6/2026	2/2/2026	115,000,000	3.95	\$115,000,000	\$115,000,550	\$550
Anglesea Funding LLC, Jul 24, 2026	COMMERCIAL PAPER ASSET BACKED CALLABLE	3.89	7/24/2026	2/2/2026	125,000,000	3.94	\$125,000,000	\$125,000,000	\$0
Antalis S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/6/2026		130,800,000	3.78	\$130,705,134	\$130,705,392	\$259
Archer I LLC, Jun 01, 2060	VARIABLE RATE DEMAND NOTE	3.81	6/1/2060	2/5/2026	18,000,000	3.86	\$18,000,000	\$18,000,000	\$0
Atlantic Asset Securitization LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/14/2026		75,000,000	3.85	\$74,420,333	\$74,424,135	\$3,802
Atlantic Asset Securitization LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/15/2026		30,000,000	3.85	\$29,765,000	\$29,766,564	\$1,564
Atlantic Asset Securitization LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/16/2026		90,000,000	3.85	\$89,285,600	\$89,290,413	\$4,813
Australia & New Zealand Banking Group, Melbourne CP4-2	COMMERCIAL PAPER - 4-2		6/5/2026		175,000,000	3.95	\$172,660,250	\$172,753,350	\$93,100
Australia & New Zealand Banking Group, Melbourne CP4-2	COMMERCIAL PAPER - 4-2		6/5/2026		50,000,000	3.95	\$49,331,500	\$49,358,100	\$26,600
Australia & New Zealand Banking Group, Melbourne TD	TIME DEPOSIT	3.67	2/3/2026		1,375,000,000	3.72	\$1,375,000,000	\$1,375,000,000	\$0
BPCE SA CP4-2	COMMERCIAL PAPER - 4-2		2/20/2026		75,000,000	4.09	\$74,825,437	\$74,838,540	\$13,103
BPCE SA CP4-2	COMMERCIAL PAPER - 4-2		3/3/2026		100,000,000	4.10	\$99,644,444	\$99,670,100	\$25,656
BVVF Forge TL Properties Owner LLC, May 01, 2059	VARIABLE RATE DEMAND NOTE	3.81	5/1/2059	2/5/2026	28,500,000	3.81	\$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	\$65,134,150	\$134,150
Bank of America N.A. BNOTE	BANK NOTE	4.40	4/10/2026		100,000,000	4.44	\$100,000,000	\$100,079,736	\$79,736
Bank of America N.A. BNOTE	BANK NOTE	4.35	7/24/2026		150,000,000	4.36	\$150,000,000	\$150,338,967	\$338,967
Bank of America N.A. BNOTE	BANK NOTE	4.17	8/6/2026		100,000,000	4.18	\$100,000,000	\$100,163,337	\$163,337
Bank of America N.A. BNOTE	BANK NOTE	3.93	9/22/2026		100,000,000	3.95	\$100,000,000	\$100,039,800	\$39,800
Bank of America N.A. BNOTE	BANK NOTE	3.79	8/24/2026		355,000,000	3.83	\$355,000,000	\$354,973,872	-\$26,128
Bank of America N.A. BNOTE	BANK NOTE	3.82	1/15/2027		125,000,000	3.84	\$125,000,000	\$125,063,734	\$63,734
Bank of America N.A. CD	CERTIFICATE OF DEPOSIT	3.86	1/14/2026		100,000,000	3.88	\$100,000,000	\$100,114,100	\$114,100
Bank of America N.A. CD	CERTIFICATE OF DEPOSIT	3.85	12/4/2026		100,000,000	3.87	\$100,000,000	\$100,129,630	\$129,630
Bank of America N.A. Triparty Repo Overnight Fixed	REPO TRIPARTY OVERNIGHT FIXED	3.67	2/2/2026		2,040,000,000	3.72	\$2,040,000,000	\$2,040,000,000	\$0
Bank of Montreal	CALLABLE CERTIFICATE OF DEPOSIT	4.09	6/8/2026	2/2/2026	80,000,000	4.15	\$80,000,000	\$80,000,000	\$0
Bank of Montreal	CALLABLE CERTIFICATE OF DEPOSIT	4.02	2/12/2027	2/2/2026	195,000,000	4.08	\$195,000,000	\$195,000,000	\$0
Bank of Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	3.86	12/7/2026		150,000,000	3.88	\$150,000,000	\$150,062,745	\$62,745
Bank of Montreal CP4-2	COMMERCIAL PAPER - 4-2		12/8/2026		100,000,000	3.89	\$96,767,333	\$96,819,330	\$51,997
Bank of Montreal, Apr 08, 2026	VARIABLE RATE COMMERCIAL PAPER - 4-2	4.10	4/8/2026	2/2/2026	110,000,000	4.16	\$110,000,000	\$110,066,517	\$66,517
Bank of Nova Scotia, Feb 04, 2026	VARIABLE RATE COMMERCIAL PAPER - 4-2	3.96	2/4/2026	2/2/2026	250,000,000	4.02	\$250,000,000	\$250,006,650	\$6,650
Bank of Nova Scotia, Toronto CP4-2	COMMERCIAL PAPER - 4-2		3/4/2026		100,000,000	4.23	\$99,625,083	\$99,654,380	\$29,297
Bank of Nova Scotia, Toronto CP4-2	COMMERCIAL PAPER - 4-2		3/11/2026		75,000,000	3.97	\$74,676,667	\$74,683,530	\$6,863
Bank of Nova Scotia, Toronto Repo Triparty Overnight Fixed	REPO TRIPARTY OVERNIGHT FIXED	3.67	2/2/2026		1,500,000,000	3.72	\$1,500,000,000	\$1,500,000,000	\$0
Barton Capital S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/10/2026		42,550,000	3.81	\$42,501,245	\$42,501,910	\$665
Barton Capital S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/11/2026		25,000,000	3.81	\$24,968,750	\$24,969,160	\$410

See notes at end of table.

INVENTORY OF HOLDINGS FOR JANUARY 2026

Security Name	Security Classification	Cpn	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
Barton Capital S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/11/2026		50,000,000	3.82	\$49,937,500	\$49,938,320	\$820
Barton Capital S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/12/2026		24,350,000	3.81	\$24,317,026	\$24,317,439	\$413
Barton Capital S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/17/2026		50,000,000	3.81	\$49,906,250	\$49,907,150	\$900
Barton Capital S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/17/2026		45,000,000	3.82	\$44,915,625	\$44,916,435	\$810
Bedford Row Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/20/2026		200,000,000	4.28	\$199,517,000	\$199,567,120	\$50,120
Bedford Row Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/3/2026		115,000,000	3.98	\$113,474,972	\$113,527,529	\$52,556
Bedford Row Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/5/2026		75,000,000	3.97	\$73,992,000	\$74,024,550	\$32,550
Bedford Row Funding Corp., Aug 25, 2026	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	3.93	8/25/2026	2/2/2026	50,000,000	3.98	\$50,000,000	\$50,000,000	\$0
Bennington Stark Capital Co., LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/3/2026		130,000,000	3.75	\$129,946,556	\$129,946,674	\$118
Bennington Stark Capital Co., LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/3/2026		87,000,000	4.09	\$86,961,237	\$86,964,313	\$3,076
Bennington Stark Capital Co., LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/5/2026		160,000,000	3.83	\$159,899,467	\$159,901,408	\$1,941
CAFCO, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/23/2026		67,000,000	3.90	\$66,413,006	\$66,422,272	\$9,267
CHARTA, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/25/2026		75,000,000	4.28	\$74,776,292	\$74,796,623	\$20,331
CIESCO, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/23/2026		40,000,000	4.28	\$39,889,867	\$39,900,704	\$10,837
CIESCO, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/25/2026		30,000,000	4.28	\$29,910,517	\$29,919,276	\$8,759
CRC Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/25/2026		50,000,000	4.28	\$49,850,861	\$49,865,460	\$14,599
CRC Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/23/2026		39,000,000	3.90	\$38,658,317	\$38,662,545	\$4,228
Caisse d'Amortissement de la Dette Sociale (CADES) CP	COMMERCIAL PAPER		3/9/2026		150,000,000	4.15	\$149,365,083	\$149,418,810	\$53,727
Caisse d'Amortissement de la Dette Sociale (CADES) CP	COMMERCIAL PAPER		3/10/2026		175,000,000	4.14	\$174,240,719	\$174,303,850	\$63,131
Caisse d'Amortissement de la Dette Sociale (CADES) CP	COMMERCIAL PAPER		3/11/2026		125,000,000	4.14	\$124,443,750	\$124,489,813	\$46,063
Caisse d'Amortissement de la Dette Sociale (CADES) CP	COMMERCIAL PAPER		6/4/2026		190,200,000	3.94	\$187,680,510	\$187,756,463	\$75,952
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	4.52	3/4/2026		200,000,000	4.52	\$200,000,000	\$200,114,880	\$114,880
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	4.07	8/27/2026		75,000,000	4.08	\$75,000,000	\$75,093,615	\$93,615
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	3.93	10/2/2026		200,000,000	3.95	\$200,000,000	\$200,138,780	\$138,780
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	3.82	10/28/2026		100,000,000	3.84	\$100,000,000	\$100,008,990	\$8,990
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	3.94	11/3/2026		30,000,000	3.96	\$30,000,000	\$30,030,747	\$30,747
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	3.85	12/4/2026		200,000,000	3.87	\$200,000,000	\$200,090,520	\$90,520
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	3.80	1/13/2027		100,000,000	3.82	\$100,000,000	\$100,014,000	\$14,000
Canadian Imperial Bank of Commerce CP4-2	COMMERCIAL PAPER - 4-2		5/12/2026		100,000,000	4.41	\$98,807,167	\$98,944,150	\$136,983
Canadian Imperial Bank of Commerce, Apr 07, 2026	VARIABLE RATE CERTIFICATE OF DEPOSIT	3.95	4/7/2026	2/2/2026	100,000,000	4.00	\$100,000,000	\$100,000,000	\$0
Canadian Imperial Bank of Commerce, Apr 21, 2026	VARIABLE RATE CERTIFICATE OF DEPOSIT	3.97	4/21/2026	2/2/2026	70,000,000	4.03	\$70,000,000	\$70,039,235	\$39,235
Canadian Imperial Bank of Commerce, Jul 01, 2026	VARIABLE RATE COMMERCIAL PAPER - 4-2	4.01	7/1/2026	2/2/2026	18,000,000	4.07	\$18,000,000	\$18,000,000	\$0
Cancara Asset Securitization LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/30/2026		20,000,000	3.84	\$19,812,500	\$19,813,500	\$1,000
Chariot Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/9/2026		25,000,000	3.84	\$24,820,313	\$24,820,265	-\$48
Chariot Funding LLC, Sep 02, 2026	COMMERCIAL PAPER ASSET BACKED CALLABLE	3.99	9/2/2026	2/2/2026	150,000,000	4.05	\$150,000,000	\$150,000,000	\$0
Chesham Finance LLC Series III CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/3/2026		50,000,000	3.73	\$49,979,556	\$49,979,550	-\$6
Chesham Finance LLC Series IV CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/2/2026		100,000,000	3.72	\$99,969,417	\$99,969,350	-\$67
Chesham Finance LLC Series IV CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/3/2026		55,000,000	3.73	\$54,977,511	\$54,977,505	-\$6
City Furniture, Inc., Aug 01, 2044	VARIABLE RATE DEMAND NOTE	3.76	8/1/2044	2/5/2026	73,100,000	3.76	\$73,100,000	\$73,100,000	\$0
Collateralized Commercial Paper V Co. LLC, Aug 21, 2026	COMMERCIAL PAPER ASSET BACKED CALLABLE	4.00	8/21/2026	2/2/2026	135,000,000	4.06	\$135,000,000	\$135,033,502	\$33,502
Collateralized Commercial Paper V Co. LLC, Jun 01, 2026	COMMERCIAL PAPER ASSET BACKED CALLABLE	3.95	6/1/2026	2/2/2026	200,000,000	4.00	\$200,000,000	\$200,008,622	\$8,622

See notes at end of table.

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Security Name	Security Classification	Cpn	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
Collateralized Commercial Paper V Co. LLC, Oct 02, 2026	COMMERCIAL PAPER ASSET BACKED CALLABLE	3.97	10/2/2026	2/2/2026	135,000,000	4.03	\$135,000,000	\$135,014,228	\$14,228
Collateralized Commercial Paper V Co. LLC, Sep 04, 2026	COMMERCIAL PAPER ASSET BACKED CALLABLE	4.00	9/4/2026	2/2/2026	150,000,000	4.06	\$150,000,000	\$150,032,568	\$32,568
Cooperatieve Rabobank UA TD	TIME DEPOSIT	3.66	2/3/2026		975,000,000	3.71	\$975,000,000	\$975,000,000	\$0
Cooperatieve Rabobank UA TD	TIME DEPOSIT	3.66	2/4/2026		630,000,000	3.71	\$630,000,000	\$630,000,000	\$0
Credit Agricole Corporate and Investment Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	4.04	2/6/2026		176,000,000	4.10	\$176,000,000	\$176,012,742	\$12,742
DNB Bank ASA CP4-2	COMMERCIAL PAPER - 4-2		6/11/2026		75,000,000	4.00	\$73,941,250	\$73,996,553	\$55,302
DZ Bank AG Deutsche Zentral-Genossenschaftsbank CP4-2	COMMERCIAL PAPER - 4-2		2/5/2026		100,000,000	4.28	\$99,931,000	\$99,939,020	\$8,020
Dino P. Kanelos Irrevocable Trust, Sep 01, 2041	VARIABLE RATE DEMAND NOTE	3.85	9/1/2041	2/5/2026	4,515,000	3.85	\$4,515,000	\$4,515,000	\$0
Dreyfus Government Cash Management Fund	OVERNIGHT MUTUAL FUND	3.56	2/2/2026		0	3.61	\$0	\$0	\$0
ECMC Group, Inc., (Series 2024-2), Dec 01, 2054	VARIABLE RATE DEMAND NOTE	3.75	12/1/2054	2/5/2026	24,300,000	3.80	\$24,300,000	\$24,300,000	\$0
Enterprise Fleet Financing LLC 2025-3-A1, 4.551%, 07/20/2026	ASSET BACKED NOTE	4.55	7/20/2026		5,731,353	4.55	\$5,731,353	\$5,735,642	\$4,289
Enterprise Fleet Financing LLC 2026-1-A1, 3.849%, 02/22/2027	ASSET BACKED NOTE	3.85	2/22/2027		78,000,000	3.85	\$78,000,000	\$77,999,911	-\$89
Fairway Finance Co. LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/12/2026		50,000,000	4.31	\$49,924,889	\$49,933,185	\$8,296
Fairway Finance Co. LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/4/2026		55,000,000	3.98	\$54,264,757	\$54,286,084	\$21,327
Fairway Finance Co. LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/9/2026		55,000,000	3.97	\$54,237,333	\$54,257,858	\$20,524
Falcon Asset Funding LLC, Nov 06, 2026	COMMERCIAL PAPER ASSET BACKED CALLABLE	4.02	11/6/2026	2/2/2026	160,000,000	4.08	\$160,000,000	\$160,000,000	\$0
GTA Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/18/2026		50,000,000	4.09	\$49,742,153	\$49,755,950	\$13,797
GTA Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/6/2026		50,000,000	3.91	\$49,649,833	\$49,657,900	\$8,067
GTA Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/10/2026		75,000,000	3.95	\$74,438,542	\$74,455,553	\$17,011
GTA Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		5/4/2026		50,000,000	4.04	\$49,489,528	\$49,511,720	\$22,192
GTA Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		5/6/2026		50,000,000	4.00	\$49,482,667	\$49,501,335	\$18,668
Gotham Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/9/2026		150,000,000	3.97	\$149,385,667	\$149,408,580	\$22,913
Great America Leasing Receivables 2025-2, A1, 4.035%, 11/16/2026	ASSET BACKED NOTE	4.04	11/16/2026		23,254,985	4.04	\$23,254,985	\$23,262,980	\$7,995
Great Bear Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/2/2026		100,000,000	4.08	\$99,966,667	\$99,969,350	\$2,683
Great Bear Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/13/2026		100,000,000	3.81	\$99,854,556	\$99,855,910	\$1,354
Great Bear Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/17/2026		120,000,000	3.81	\$119,775,600	\$119,777,160	\$1,560
HSBC Securities (USA), Inc. Repo Tri Party Overnight Fixed	REPO TRIPARTY OVERNIGHT FIXED	3.67	2/2/2026		700,000,000	3.72	\$700,000,000	\$700,000,000	\$0
HSBC Securities (USA), Inc. Repo Tri Party Overnight Fixed	REPO TRIPARTY OVERNIGHT FIXED	3.68	2/2/2026		1,100,000,000	3.73	\$1,100,000,000	\$1,100,000,000	\$0
HW Hellman Building, LP, Mar 01, 2062	VARIABLE RATE DEMAND NOTE	3.81	3/1/2062	2/5/2026	50,000,000	3.81	\$50,000,000	\$50,000,000	\$0
ING (U.S.) Funding LLC CP	COMMERCIAL PAPER		4/1/2026		20,000,000	4.09	\$19,866,139	\$19,873,600	\$7,461
ING (U.S.) Funding LLC CP4-2	COMMERCIAL PAPER - 4-2		3/25/2026		50,000,000	4.09	\$49,703,750	\$49,720,250	\$16,500
ING (U.S.) Funding LLC CP4-2	COMMERCIAL PAPER - 4-2		5/6/2026		27,000,000	4.07	\$26,716,680	\$26,731,871	\$15,191
ING (U.S.) Funding LLC CP4-2	COMMERCIAL PAPER - 4-2		7/28/2026		175,000,000	3.83	\$171,771,785	\$171,805,725	\$33,940
Jupiter Securitization Co. LLC, Aug 14, 2026	VARIABLE RATE COMMERCIAL PAPER - ABS-4(2)	3.98	8/14/2026	2/2/2026	95,000,000	4.04	\$95,000,000	\$95,000,000	\$0
LMA-Americas LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/11/2026		20,000,000	3.94	\$19,974,267	\$19,975,286	\$1,019
LMA-Americas LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/13/2026		50,000,000	4.10	\$49,922,222	\$49,927,785	\$5,563
LMA-Americas LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/2/2026		50,000,000	4.09	\$49,828,208	\$49,838,515	\$10,307
LMA-Americas LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/3/2026		44,340,000	4.09	\$44,182,741	\$44,192,148	\$9,407
LMA-Americas LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/4/2026		50,000,000	4.09	\$49,817,125	\$49,828,035	\$10,910
LMA-Americas LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/6/2026		50,000,000	4.03	\$49,808,472	\$49,817,545	\$9,073
LMA-Americas LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/23/2026		22,940,000	3.96	\$22,812,097	\$22,815,874	\$3,777
LMA-Americas LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/1/2026		50,000,000	3.89	\$49,678,056	\$49,683,985	\$5,929
LMA-Americas LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/20/2026		50,000,000	3.85	\$49,582,222	\$49,585,555	\$3,333
La Fayette Asset Securitization LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/19/2026		100,000,000	3.96	\$99,806,000	\$99,793,430	-\$12,570
La Fayette Asset Securitization LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/16/2026		50,000,000	3.95	\$49,766,761	\$49,766,250	-\$511
La Fayette Asset Securitization LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/17/2026		50,000,000	3.95	\$49,753,389	\$49,761,100	\$7,711

See notes at end of table.

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La Fayette Asset Securitization LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/17/2026		10,000,000	3.95	\$9,950,678	\$9,952,220	\$1,542
La Fayette Asset Securitization LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/24/2026		92,000,000	3.97	\$91,475,830	\$91,494,156	\$18,326
Lion Bay Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/2/2026		50,000,000	3.72	\$49,984,708	\$49,984,715	\$7
Lion Bay Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/2/2026		46,000,000	3.74	\$45,985,855	\$45,985,938	\$83
Lion Bay Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		7/9/2026		165,000,000	3.84	\$162,272,000	\$162,294,000	\$22,000
Longship Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/19/2026		100,000,000	3.83	\$99,500,000	\$99,502,670	\$2,670
Longship Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/25/2026		55,000,000	3.80	\$54,692,275	\$54,692,275	\$0
Longship Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/17/2026		150,000,000	3.85	\$148,792,062	\$148,804,200	\$12,138
MUFG Bank Ltd. CP	COMMERCIAL PAPER		3/6/2026		100,000,000	4.05	\$99,615,972	\$99,646,350	\$30,378
Matchpoint Finance plc CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/2/2026		47,500,000	3.69	\$47,485,592	\$47,485,441	-\$150
Mizuho Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	4.03	2/26/2026		70,000,000	4.09	\$70,000,000	\$70,016,940	\$16,940
Mizuho Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	3.92	3/27/2026		150,000,000	3.97	\$150,000,000	\$150,047,085	\$47,085
Mizuho Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	3.67	2/3/2026		300,000,000	3.72	\$300,000,000	\$300,000,810	\$810
Mizuho Securities USA, Inc. - REPO TRIPARTY OVERNIGHT FIXED	REPO TRIPARTY OVERNIGHT FIXED	3.67	2/2/2026		400,000,000	3.72	\$400,000,000	\$400,000,000	\$0
National Australia Bank Ltd., Dec 18, 2026	VARIABLE RATE COMMERCIAL PAPER - 4-2	3.98	12/18/2026	2/2/2026	100,000,000	4.04	\$100,000,000	\$100,000,000	\$0
National Bank of Canada, Apr 01, 2026	VARIABLE RATE COMMERCIAL PAPER - 4-2	3.95	4/1/2026	2/2/2026	175,000,000	4.00	\$175,000,000	\$175,063,508	\$63,508
National Bank of Canada, Apr 07, 2026	VARIABLE RATE COMMERCIAL PAPER - 4-2	3.95	4/7/2026	2/2/2026	200,000,000	4.00	\$200,000,000	\$200,077,700	\$77,700
National Bank of Canada, Feb 04, 2026	VARIABLE RATE COMMERCIAL PAPER - 4-2	3.96	2/4/2026	2/2/2026	90,000,000	4.02	\$90,000,000	\$90,002,718	\$2,718
National Bank of Canada, Feb 09, 2026	VARIABLE RATE COMMERCIAL PAPER - 4-2	3.96	2/9/2026	2/2/2026	130,000,000	4.02	\$130,000,000	\$130,007,969	\$7,969
National Bank of Canada, Montreal CP4-2	COMMERCIAL PAPER - 4-2		2/3/2026		225,000,000	4.53	\$224,892,000	\$224,908,605	\$16,605
National Bank of Canada, Montreal CP4-2	COMMERCIAL PAPER - 4-2		1/8/2027		140,000,000	3.81	\$135,131,306	\$135,176,622	\$45,316
Old Line Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/10/2026		100,000,000	4.30	\$99,873,194	\$99,887,290	\$14,096
Old Line Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		7/8/2026		75,000,000	3.82	\$73,774,375	\$73,775,370	\$995
Old Line Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		7/16/2026		50,000,000	4.00	\$49,109,333	\$49,143,120	\$33,787
Old Line Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/21/2026		25,000,000	4.01	\$24,376,000	\$24,402,973	\$26,972
Old Line Funding, LLC, Jul 15, 2026	COMMERCIAL PAPER ASSET BACKED CALLABLE	3.93	7/15/2026	2/2/2026	100,000,000	3.98	\$100,000,000	\$100,000,000	\$0
Old Line Funding, LLC, Nov 18, 2026	COMMERCIAL PAPER ASSET BACKED CALLABLE	4.02	11/18/2026	2/2/2026	70,000,000	4.08	\$70,000,000	\$70,000,000	\$0
Old Line Funding, LLC, Oct 05, 2026	COMMERCIAL PAPER ASSET BACKED CALLABLE	3.94	10/5/2026	2/2/2026	200,000,000	3.99	\$200,000,000	\$200,000,000	\$0
Overbaugh Family (2016) Survivorship Trust, Apr 01, 2042	VARIABLE RATE DEMAND NOTE	3.85	4/1/2042	2/5/2026	7,015,000	3.85	\$7,015,000	\$7,015,000	\$0
Paradelle Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/19/2026		200,000,000	4.41	\$198,877,333	\$199,003,200	\$125,867
Paradelle Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		10/30/2026		15,000,000	3.96	\$14,568,888	\$14,581,550	\$12,662
Park Avenue Collateralized Notes Co., LLC, Aug 17, 2026	COMMERCIAL PAPER ASSET BACKED CALLABLE	4.00	8/17/2026	2/2/2026	100,000,000	4.06	\$100,000,000	\$100,000,000	\$0
Park Avenue Collateralized Notes Co., LLC, Jul 24, 2026	COMMERCIAL PAPER ASSET BACKED CALLABLE	3.95	7/24/2026	2/2/2026	39,300,000	4.00	\$39,300,000	\$39,300,000	\$0
Park Avenue Collateralized Notes Co., LLC, Jun 12, 2026	COMMERCIAL PAPER ASSET BACKED CALLABLE	3.95	6/12/2026	2/2/2026	10,000,000	4.00	\$10,000,000	\$10,000,000	\$0
Park Avenue Collateralized Notes Co., LLC, May 08, 2026	COMMERCIAL PAPER ASSET BACKED CALLABLE	3.95	5/8/2026	2/2/2026	54,000,000	4.00	\$54,000,000	\$54,000,000	\$0
Park Avenue Collateralized Notes Co., LLC, Oct 16, 2026	COMMERCIAL PAPER ASSET BACKED CALLABLE	3.95	10/16/2026	2/2/2026	215,000,000	4.00	\$215,000,000	\$215,000,000	\$0
Park Avenue Collateralized Notes Co., LLC, Oct 20, 2026	COMMERCIAL PAPER ASSET BACKED CALLABLE	3.95	10/20/2026	2/2/2026	65,000,000	4.00	\$65,000,000	\$65,001,709	\$1,709
Pennsylvania State Higher Education Assistance Agency, (Taxable Series A), 06/01/2054	MUNICIPAL VARIABLE RATE DEMAND NOTE	3.72	6/1/2054	2/5/2026	29,694,000	3.72	\$29,694,000	\$29,694,000	\$0
Podium Funding Trust CPABS3A3	COMMERCIAL PAPER - ABS 3A3		2/5/2026		25,000,000	4.50	\$24,982,000	\$24,984,548	\$2,548
Podium Funding Trust CPABS3A3	COMMERCIAL PAPER - ABS 3A3		2/6/2026		28,500,000	4.36	\$28,476,670	\$28,479,440	\$2,771
Podium Funding Trust CPABS3A3	COMMERCIAL PAPER - ABS 3A3		3/3/2026		100,000,000	4.29	\$99,632,000	\$99,669,870	\$37,870
Podium Funding Trust CPABS3A3	COMMERCIAL PAPER - ABS 3A3		4/17/2026		5,000,000	4.44	\$4,954,442	\$4,959,973	\$5,531

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Podium Funding Trust CPABS3A3	COMMERCIAL PAPER - ABS 3A3		6/3/2026		110,000,000	4.05	\$108,522,333	\$108,597,104	\$74,771
Podium Funding Trust CPABS3A3	COMMERCIAL PAPER - ABS 3A3		6/11/2026		50,000,000	4.06	\$49,283,167	\$49,320,200	\$37,033
Podium Funding Trust CPABS3A3	COMMERCIAL PAPER - ABS 3A3		6/23/2026		75,000,000	3.93	\$73,863,000	\$73,885,200	\$22,200
Podium Funding Trust CPABS3A3	COMMERCIAL PAPER - ABS 3A3		7/8/2026		50,000,000	3.85	\$49,176,292	\$49,179,825	\$3,533
Podium Funding Trust CPABS3A3	COMMERCIAL PAPER - ABS 3A3		8/26/2026		30,000,000	3.84	\$29,356,933	\$29,360,283	\$3,350
Podium Funding Trust CPABS3A3	COMMERCIAL PAPER - ABS 3A3		8/27/2026		75,000,000	3.94	\$73,349,771	\$73,393,170	\$43,399
Podium Funding Trust CPABS3A3	COMMERCIAL PAPER - ABS 3A3		8/27/2026		100,000,000	3.94	\$97,799,694	\$97,857,560	\$57,866
Podium Funding Trust CPABS3A3	COMMERCIAL PAPER - ABS 3A3		9/3/2026		42,000,000	3.95	\$41,042,400	\$41,070,120	\$27,720
Podium Funding Trust CPABS3A3	COMMERCIAL PAPER - ABS 3A3		9/10/2026		100,000,000	3.90	\$97,670,889	\$97,714,250	\$43,361
Podium Funding Trust, Sep 15, 2026	VARIABLE RATE COMMERCIAL PAPER - ABS 3A3	3.92	9/15/2026	2/2/2026	25,000,000	3.97	\$25,000,000	\$24,997,135	-\$2,865
Ridgefield Funding Company, LLC Series A CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/19/2026		250,000,000	4.01	\$248,696,667	\$248,754,000	\$57,333
Royal Bank of Canada CP4-2	COMMERCIAL PAPER - 4-2		11/5/2026		100,000,000	3.97	\$97,055,000	\$97,182,060	\$127,060
Royal Bank of Canada CP4-2	COMMERCIAL PAPER - 4-2		11/19/2026		50,000,000	4.00	\$48,441,403	\$48,522,830	\$81,427
Royal Bank of Canada, Oct 21, 2026	VARIABLE RATE COMMERCIAL PAPER - 4-2	3.97	10/21/2026	2/2/2026	30,000,000	4.03	\$30,000,000	\$30,013,530	\$13,530
Salisbury Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/4/2026		150,000,000	4.10	\$149,916,563	\$149,923,245	\$6,683
Salisbury Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/5/2026		80,000,000	4.09	\$79,946,667	\$79,950,840	\$4,173
Salisbury Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/9/2026		57,000,000	4.11	\$56,936,508	\$56,941,472	\$4,964
Salisbury Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/10/2026		50,000,000	4.11	\$49,938,736	\$49,943,490	\$4,754
Salisbury Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/19/2026		25,000,000	4.11	\$24,944,306	\$24,948,358	\$4,052
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/5/2026		110,000,000	4.06	\$109,588,600	\$109,611,183	\$22,583
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/16/2026		110,000,000	3.95	\$109,469,250	\$109,484,375	\$15,125
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/18/2026		200,000,000	3.94	\$198,994,722	\$199,021,540	\$26,818
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/20/2026		55,000,000	3.85	\$54,540,444	\$54,544,111	\$3,666
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/27/2026		56,000,000	3.85	\$55,491,147	\$55,495,205	\$4,058
Starbird Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/2/2026		100,000,000	3.69	\$99,969,667	\$99,969,350	-\$317
Sumitomo Mitsui Banking Corp. ECD (USD)	EURO CERTIFICATE OF DEPOSIT	0.00	4/8/2026		150,000,000	3.86	\$148,930,685	\$148,932,375	\$1,690
Sumitomo Mitsui Banking Corp. ECD (USD)	EURO CERTIFICATE OF DEPOSIT	3.82	4/13/2026		200,000,000	3.87	\$200,000,000	\$200,003,280	\$3,280
Sumitomo Mitsui Trust Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	4.03	2/25/2026		200,000,000	4.09	\$200,000,000	\$200,039,560	\$39,560
Sumitomo Mitsui Trust Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	4.03	2/23/2026		130,000,000	4.09	\$130,000,000	\$130,024,765	\$24,765
Sumitomo Mitsui Trust Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	3.80	4/20/2026		100,000,000	3.85	\$100,000,000	\$100,004,420	\$4,420
Sumitomo Mitsui Trust Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	3.78	4/28/2026		200,000,000	3.83	\$200,000,000	\$200,000,000	\$0
Sumitomo Mitsui Trust Bank Ltd. CP4-2	COMMERCIAL PAPER - 4-2		3/6/2026		100,875,000	4.01	\$100,490,554	\$100,508,834	\$18,280
Sumitomo Mitsui Trust Bank Ltd. CP4-2	COMMERCIAL PAPER - 4-2		4/8/2026		50,000,000	3.86	\$49,643,944	\$49,648,650	\$4,706
Sumitomo Mitsui Trust Bank Ltd. CP4-2	COMMERCIAL PAPER - 4-2		4/14/2026		106,610,000	3.85	\$105,786,023	\$105,792,685	\$6,662
Sumitomo Mitsui Trust Bank Ltd. ECD(USD)	EURO CERTIFICATE OF DEPOSIT	3.83	4/17/2026		150,000,000	3.88	\$150,000,000	\$150,000,000	\$0
Sumitomo Mitsui Trust Bank Ltd. ECD(USD)	EURO CERTIFICATE OF DEPOSIT	3.84	4/7/2026		150,000,000	3.89	\$150,000,000	\$150,010,275	\$10,275
Sumitomo Mitsui Trust Bank Ltd. ECD(USD)	EURO CERTIFICATE OF DEPOSIT	4.00	3/6/2026		200,000,000	4.06	\$200,000,000	\$200,000,000	\$0
Sumitomo Mitsui Trust Bank Ltd. ECD(USD)	EURO CERTIFICATE OF DEPOSIT	4.04	2/13/2026		200,000,000	4.10	\$200,000,000	\$200,024,120	\$24,120
Svenska Handelsbanken, Stockholm CP4-2	COMMERCIAL PAPER - 4-2		6/12/2026		170,000,000	4.01	\$167,575,706	\$167,695,769	\$120,063
Taxable Tender Option Bond Trust 2021-MIZ9064TX, (Series 2021-MIZ-9064TX), 11/01/2056	MUNICIPAL VARIABLE RATE DEMAND NOTE	4.07	11/1/2056	2/5/2026	13,000,000	4.07	\$13,000,000	\$13,000,000	\$0

See notes at end of table.

INVENTORY OF HOLDINGS FOR JANUARY 2026

Security Name	Security Classification	Cpn	Maturity	Rate Reset	Par	Current Yield	Amort Cost (\$)	Mkt Value (1)	Unrealized Gain/Loss
Taxable Tender Option Bond Trust 2022-MIZ9084TX, (Series 2022-MIZ-9084TX), 02/01/2027	MUNICIPAL VARIABLE RATE DEMAND NOTE	4.07	2/1/2027	2/5/2026	10,300,000	4.07	\$10,300,000	\$10,300,000	\$0
Taxable Tender Option Bond Trust 2022-MIZ9094TX, (Series 2022-MIZ-9094TX), 12/01/2059	MUNICIPAL VARIABLE RATE DEMAND NOTE	4.07	12/1/2059	2/5/2026	1,500,000	4.07	\$1,500,000	\$1,500,000	\$0
Texas State, Veterans Bonds (Taxable Series 2023A), 12/01/2054	MUNICIPAL VARIABLE RATE DEMAND NOTE	3.78	12/1/2054	2/4/2026	16,815,000	3.78	\$16,815,000	\$16,815,000	\$0
Thunder Bay Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/10/2026		25,000,000	4.30	\$24,968,299	\$24,971,823	\$3,524
Thunder Bay Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/3/2026		100,000,000	3.98	\$98,673,889	\$98,719,590	\$45,701
Thunder Bay Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		7/8/2026		60,000,000	3.82	\$59,019,500	\$59,020,296	\$796
Thunder Bay Funding, LLC, Apr 20, 2026	COMMERCIAL PAPER ASSET BACKED CALLABLE	3.93	4/20/2026	2/2/2026	50,000,000	3.98	\$50,000,000	\$50,000,000	\$0
Thunder Bay Funding, LLC, Aug 18, 2026	COMMERCIAL PAPER ASSET BACKED CALLABLE	3.93	8/18/2026	2/2/2026	100,000,000	3.98	\$100,000,000	\$100,000,000	\$0
Toronto Dominion Bank	CALLABLE CERTIFICATE OF DEPOSIT	4.04	1/4/2027	2/2/2026	100,000,000	4.10	\$100,000,000	\$100,072,751	\$72,751
Toronto Dominion Bank	CALLABLE CERTIFICATE OF DEPOSIT	4.04	1/12/2027	2/2/2026	150,000,000	4.10	\$150,000,000	\$150,112,973	\$112,973
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	4.55	2/12/2026		50,000,000	4.56	\$50,000,000	\$50,011,370	\$11,370
Toronto Dominion Bank CP4-2	COMMERCIAL PAPER - 4-2		10/1/2026		100,000,000	3.91	\$97,458,333	\$97,517,460	\$59,127
Toronto Dominion Bank, Apr 23, 2026	VARIABLE RATE COMMERCIAL PAPER - 4-2	4.09	4/23/2026	2/2/2026	120,000,000	4.15	\$120,000,000	\$120,088,620	\$88,620
Toronto Dominion Bank, Dec 16, 2026	VARIABLE RATE COMMERCIAL PAPER - 4-2	3.99	12/16/2026	2/2/2026	75,000,000	4.05	\$75,000,000	\$75,000,000	\$0
Toronto Dominion Bank, Feb 27, 2026	VARIABLE RATE COMMERCIAL PAPER - 4-2	3.96	2/27/2026	2/2/2026	255,000,000	4.02	\$255,000,000	\$255,046,461	\$46,461
TotalEnergies Capital S.A. CP4-2	COMMERCIAL PAPER - 4-2		4/15/2026		40,000,000	4.01	\$39,676,667	\$39,690,208	\$13,541
Toyota Credit Canada Inc. CP	COMMERCIAL PAPER		7/2/2026		55,000,000	4.13	\$54,072,012	\$54,116,893	\$44,880
Toyota Credit De Puerto Rico Corp. CP	COMMERCIAL PAPER		2/12/2026		32,000,000	4.54	\$31,949,618	\$31,957,555	\$7,937
Toyota Credit De Puerto Rico Corp. CP	COMMERCIAL PAPER		2/17/2026		20,000,000	4.59	\$19,956,000	\$19,963,160	\$7,160
Toyota Credit De Puerto Rico Corp. CP	COMMERCIAL PAPER		3/2/2026		10,000,000	4.58	\$9,962,197	\$9,968,044	\$5,847
Toyota Credit De Puerto Rico Corp. CP	COMMERCIAL PAPER		4/14/2026		42,500,000	4.54	\$42,119,106	\$42,165,580	\$46,475
Toyota Credit De Puerto Rico Corp. CP	COMMERCIAL PAPER		6/15/2026		25,000,000	4.14	\$24,624,111	\$24,636,453	\$12,341
Toyota Credit De Puerto Rico Corp. CP	COMMERCIAL PAPER		7/14/2026		10,000,000	4.07	\$9,820,333	\$9,824,917	\$4,584
Toyota Credit De Puerto Rico Corp. CP	COMMERCIAL PAPER		7/27/2026		15,000,000	3.94	\$14,717,425	\$14,717,969	\$544
Toyota Credit De Puerto Rico Corp. CP	COMMERCIAL PAPER		10/13/2026		60,000,000	3.93	\$58,382,933	\$58,389,474	\$6,541
Toyota Motor Credit Corp. CP	COMMERCIAL PAPER		5/18/2026		25,000,000	4.20	\$24,697,000	\$24,720,400	\$23,400
Toyota Motor Credit Corp. CP	COMMERCIAL PAPER		7/27/2026		100,000,000	4.02	\$98,086,500	\$98,169,900	\$83,400
Toyota Motor Credit Corp., Dec 09, 2026	VARIABLE MEDIUM TERM NOTE	3.99	12/9/2026	2/2/2026	230,000,000	4.05	\$230,000,000	\$230,184,000	\$184,000
Toyota Motor Credit Corp., Feb 24, 2026	VARIABLE MEDIUM TERM NOTE	3.94	2/24/2026	2/2/2026	125,000,000	3.99	\$125,000,000	\$125,005,933	\$5,933
Truist Bank CD	CERTIFICATE OF DEPOSIT	4.05	2/10/2026		70,000,000	4.11	\$70,000,000	\$70,006,699	\$6,699
Truist Bank CD	CERTIFICATE OF DEPOSIT	3.83	4/10/2026		300,000,000	3.88	\$300,000,000	\$300,015,930	\$15,930
Truist Bank CD	CERTIFICATE OF DEPOSIT	3.79	5/12/2026		150,000,000	3.84	\$150,000,000	\$149,997,975	-\$2,025
Victory Receivables Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/18/2026		41,000,000	4.14	\$40,912,579	\$40,919,443	\$6,864
Victory Receivables Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/10/2026		55,000,000	4.07	\$54,763,454	\$54,776,563	\$13,108
Victory Receivables Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/23/2026		25,000,000	3.84	\$24,783,854	\$24,785,008	\$1,153
Westlake Automobile Receivables Trust 2025-2, A1, 4.642%, 07/15/2026	ASSET BACKED NOTE	4.64	7/15/2026		2,671,631	4.64	\$2,671,631	\$2,672,604	\$973
Westpac Banking Corp. Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	3.84	12/8/2026		70,000,000	3.86	\$70,000,000	\$70,035,343	\$35,343
Westpac Banking Corp. Ltd., Sydney CP4-2	COMMERCIAL PAPER - 4-2		9/22/2026		40,000,000	3.99	\$39,002,556	\$39,044,796	\$42,240
Wylie Bice Life Insurance Trust, Aug 01, 2046	VARIABLE RATE DEMAND NOTE	3.85	8/1/2046	2/5/2026	7,625,000	3.85	\$7,625,000	\$7,625,000	\$0
Total Value of Assets					32,380,128,969		\$32,285,390,604	\$32,291,144,852	\$5,754,248

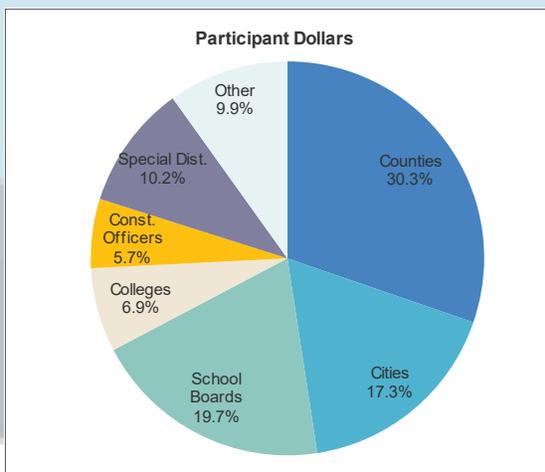
Notes: The data included in this report is unaudited. Amounts above are the value of investments. Income accruals, payables and uninvested cash are not included. Amortizations/accretions are reported with a one-day lag in the above valuations.

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.

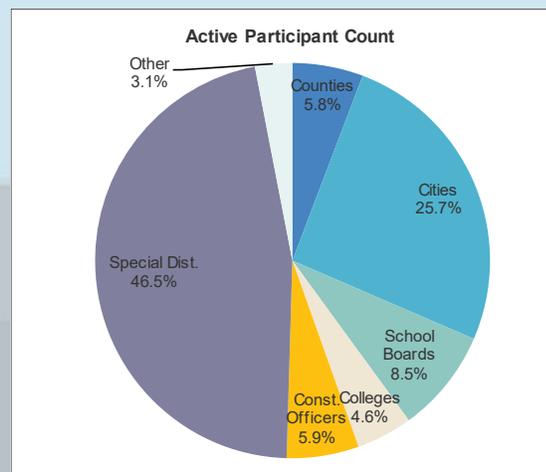
² Amortized cost is calculated using a straight line method.

PARTICIPANT CONCENTRATION DATA - AS OF JANUARY 31 2026

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	6.9%	4.6%
Top 10	33.3%	1.2%	Top 10	5.9%	1.2%
\$100 million or more	78.2%	8.8%	\$100 million or more	5.0%	0.6%
\$10 million up to \$100 million	19.2%	19.7%	\$10 million up to \$100 million	1.8%	1.8%
\$1 million up to \$10 million	2.3%	21.7%	\$1 million up to \$10 million	0.1%	0.5%
Under \$1 million	0.3%	49.8%	Under \$1 million	0.01%	1.8%
Counties	30.3%	5.8%	Constitutional Officers	5.7%	5.9%
Top 10	24.5%	1.2%	Top 10	4.6%	1.2%
\$100 million or more	29.5%	2.4%	\$100 million or more	4.3%	0.4%
\$10 million up to \$100 million	0.6%	0.9%	\$10 million up to \$100 million	1.2%	1.2%
\$1 million up to \$10 million	0.1%	1.1%	\$1 million up to \$10 million	0.2%	1.7%
Under \$1 million	0.0%	1.4%	Under \$1 million	0.0%	2.7%
Municipalities	17.3%	25.7%	Special Districts	10.2%	46.5%
Top 10	6.4%	1.2%	Top 10	6.5%	1.2%
\$100 million or more	8.1%	1.8%	\$100 million or more	6.2%	1.1%
\$10 million up to \$100 million	8.4%	8.6%	\$10 million up to \$100 million	3.0%	3.7%
\$1 million up to \$10 million	0.7%	5.9%	\$1 million up to \$10 million	0.8%	10.1%
Under \$1 million	0.1%	9.4%	Under \$1 million	0.2%	31.6%
School Boards	19.7%	8.5%	Other	9.9%	3.1%
Top 10	13.5%	1.2%	Top 10	8.0%	1.2%
\$100 million or more	16.1%	2.0%	\$100 million or more	9.0%	0.7%
\$10 million up to \$100 million	3.4%	2.8%	\$10 million up to \$100 million	0.8%	0.7%
\$1 million up to \$10 million	0.2%	1.7%	\$1 million up to \$10 million	0.1%	0.8%
Under \$1 million	0.0%	2.0%	Under \$1 million	0.0%	0.8%



Total Fund Value: \$32,153,351,496



Total Active Participant Count: 848

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

COMPLIANCE WITH INVESTMENT POLICY FOR JANUARY 31, 2026

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

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

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

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

TRADING ACTIVITY FOR JANUARY 2026

Issue Description	Maturity Date	Trade Date	settlement dt	Transaction	Quantity	Traded Interest Local	Net Amount Local	Total Real C/L
ABN AMRO BANK N.V.	01/06/26	01/06/26	01/06/26	MATURITY	1,100,000,000	0	1,100,000,000	0
ABN AMRO BANK N.V.	01/13/26	01/13/26	01/13/26	MATURITY	1,550,000,000	0	1,550,000,000	0
ABN AMRO BANK N.V.	01/20/26	01/20/26	01/20/26	MATURITY	1,600,000,000	0	1,600,000,000	0
ABN AMRO BANK N.V.	01/27/26	01/27/26	01/27/26	MATURITY	1,600,000,000	0	1,600,000,000	0
ANGLESEA FDG PLC / ANGL 0.0 08JAN26	01/08/26	01/08/26	01/08/26	MATURITY	100,000,000	0	100,000,000	0
ANGLESEA FDG PLC / ANGL 0.0 27JAN26	01/27/26	01/27/26	01/27/26	MATURITY	150,000,000	0	150,000,000	0
ANGLESEA FUNDING FIXED COUPON 0 MATURITY 20260105	01/05/26	01/05/26	01/05/26	MATURITY	100,000,000	0	100,000,000	0
ANGLESEA FUNDING FIXED COUPON 0 MATURITY 20260106	01/06/26	01/06/26	01/06/26	MATURITY	260,000,000	0	260,000,000	0
ANGLESEA FUNDING FIXED COUPON 0 MATURITY 20260112	01/12/26	01/12/26	01/12/26	MATURITY	100,000,000	0	100,000,000	0
ANGLESEA FUNDING FIXED COUPON 0 MATURITY 20260116	01/16/26	01/16/26	01/16/26	MATURITY	50,000,000	0	50,000,000	0
ANGLESEA FUNDING FIXED COUPON 0 MATURITY 20260120	01/20/26	01/20/26	01/20/26	MATURITY	150,000,000	0	150,000,000	0
ANGLESEA FUNDING FIXED COUPON 0 MATURITY 20260123	01/23/26	01/23/26	01/23/26	MATURITY	15,000,000	0	15,000,000	0
ANGLESEA FUNDING FIXED COUPON 0 MATURITY 20260130	01/30/26	01/30/26	01/30/26	MATURITY	100,000,000	0	100,000,000	0
ANTALIS SA FIXED COUPON 0 MATURITY 20260105	01/05/26	01/05/26	01/05/26	MATURITY	96,000,000	0	96,000,000	0
ANTALIS SA FIXED COUPON 0 MATURITY 20260109	01/09/26	01/09/26	01/09/26	MATURITY	191,000,000	0	191,000,000	0
ANTALIS SA FIXED COUPON 0 MATURITY 20260116	01/16/26	01/16/26	01/16/26	MATURITY	66,000,000	0	66,000,000	0
ANTALIS SA FIXED COUPON 0 MATURITY 20260123	01/23/26	01/23/26	01/23/26	MATURITY	130,000,000	0	130,000,000	0
ANTALIS SA FIXED COUPON 0 MATURITY 20260130	01/30/26	01/30/26	01/30/26	MATURITY	101,780,000	0	101,780,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	01/06/26	01/06/26	01/06/26	MATURITY	1,325,000,000	0	1,325,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	01/13/26	01/13/26	01/13/26	MATURITY	1,350,000,000	0	1,350,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	01/20/26	01/20/26	01/20/26	MATURITY	1,350,000,000	0	1,350,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	01/27/26	01/27/26	01/27/26	MATURITY	1,350,000,000	0	1,350,000,000	0
BANK OF AMERICA N,ACD	01/02/26	01/02/26	01/02/26	MATURITY	263,000,000	0	263,000,000	0
BANK OF AMERICA N,ACD	01/07/26	01/07/26	01/07/26	MATURITY	265,000,000	0	265,000,000	0
BANK OF AMERICA TRIPARTY	01/02/26	01/02/26	01/02/26	MATURITY	2,208,000,000	0	2,208,000,000	0
BANK OF AMERICA TRIPARTY	01/05/26	01/05/26	01/05/26	MATURITY	2,263,000,000	0	2,263,000,000	0
BANK OF AMERICA TRIPARTY	01/06/26	01/06/26	01/06/26	MATURITY	2,334,000,000	0	2,334,000,000	0
BANK OF AMERICA TRIPARTY	01/07/26	01/07/26	01/07/26	MATURITY	2,394,000,000	0	2,394,000,000	0
BANK OF AMERICA TRIPARTY	01/08/26	01/08/26	01/08/26	MATURITY	2,347,000,000	0	2,347,000,000	0
BANK OF AMERICA TRIPARTY	01/09/26	01/09/26	01/09/26	MATURITY	1,821,000,000	0	1,821,000,000	0
BANK OF AMERICA TRIPARTY	01/12/26	01/12/26	01/12/26	MATURITY	2,331,000,000	0	2,331,000,000	0
BANK OF AMERICA TRIPARTY	01/13/26	01/13/26	01/13/26	MATURITY	2,388,000,000	0	2,388,000,000	0
BANK OF AMERICA TRIPARTY	01/14/26	01/14/26	01/14/26	MATURITY	2,181,000,000	0	2,181,000,000	0
BANK OF AMERICA TRIPARTY	01/15/26	01/15/26	01/15/26	MATURITY	2,149,000,000	0	2,149,000,000	0
BANK OF AMERICA TRIPARTY	01/16/26	01/16/26	01/16/26	MATURITY	2,287,000,000	0	2,287,000,000	0
BANK OF AMERICA TRIPARTY	01/20/26	01/20/26	01/20/26	MATURITY	1,986,000,000	0	1,986,000,000	0
BANK OF AMERICA TRIPARTY	01/21/26	01/21/26	01/21/26	MATURITY	1,988,000,000	0	1,988,000,000	0
BANK OF AMERICA TRIPARTY	01/22/26	01/22/26	01/22/26	MATURITY	1,625,000,000	0	1,625,000,000	0
BANK OF AMERICA TRIPARTY	01/23/26	01/23/26	01/23/26	MATURITY	2,274,000,000	0	2,274,000,000	0
BANK OF AMERICA TRIPARTY	01/26/26	01/26/26	01/26/26	MATURITY	2,348,000,000	0	2,348,000,000	0
BANK OF AMERICA TRIPARTY	01/27/26	01/27/26	01/27/26	MATURITY	2,311,000,000	0	2,311,000,000	0
BANK OF AMERICA TRIPARTY	01/28/26	01/28/26	01/28/26	MATURITY	2,226,000,000	0	2,226,000,000	0
BANK OF AMERICA TRIPARTY	01/29/26	01/29/26	01/29/26	MATURITY	1,528,000,000	0	1,528,000,000	0
BANK OF AMERICA TRIPARTY	01/30/26	01/30/26	01/30/26	MATURITY	2,259,000,000	0	2,259,000,000	0
Bank of Montreal CPCP4-2	01/22/26	01/22/26	01/22/26	MATURITY	40,000,000	0	40,000,000	0
BANK OF NOVA SCOTIA TRIPARTY	01/02/26	01/02/26	01/02/26	MATURITY	1,500,000,000	0	1,500,000,000	0
BANK OF NOVA SCOTIA TRIPARTY	01/05/26	01/05/26	01/05/26	MATURITY	1,500,000,000	0	1,500,000,000	0
BANK OF NOVA SCOTIA TRIPARTY	01/06/26	01/06/26	01/06/26	MATURITY	1,500,000,000	0	1,500,000,000	0
BANK OF NOVA SCOTIA TRIPARTY	01/07/26	01/07/26	01/07/26	MATURITY	1,500,000,000	0	1,500,000,000	0
BANK OF NOVA SCOTIA TRIPARTY	01/08/26	01/08/26	01/08/26	MATURITY	1,500,000,000	0	1,500,000,000	0
BANK OF NOVA SCOTIA TRIPARTY	01/09/26	01/09/26	01/09/26	MATURITY	1,500,000,000	0	1,500,000,000	0
BANK OF NOVA SCOTIA TRIPARTY	01/12/26	01/12/26	01/12/26	MATURITY	1,500,000,000	0	1,500,000,000	0
BANK OF NOVA SCOTIA TRIPARTY	01/13/26	01/13/26	01/13/26	MATURITY	1,500,000,000	0	1,500,000,000	0
BANK OF NOVA SCOTIA TRIPARTY	01/14/26	01/14/26	01/14/26	MATURITY	1,500,000,000	0	1,500,000,000	0
BANK OF NOVA SCOTIA TRIPARTY	01/15/26	01/15/26	01/15/26	MATURITY	1,500,000,000	0	1,500,000,000	0
BANK OF NOVA SCOTIA TRIPARTY	01/16/26	01/16/26	01/16/26	MATURITY	1,500,000,000	0	1,500,000,000	0
BANK OF NOVA SCOTIA TRIPARTY	01/20/26	01/20/26	01/20/26	MATURITY	1,500,000,000	0	1,500,000,000	0
BANK OF NOVA SCOTIA TRIPARTY	01/21/26	01/21/26	01/21/26	MATURITY	1,500,000,000	0	1,500,000,000	0
BANK OF NOVA SCOTIA TRIPARTY	01/22/26	01/22/26	01/22/26	MATURITY	1,500,000,000	0	1,500,000,000	0
BANK OF NOVA SCOTIA TRIPARTY	01/23/26	01/23/26	01/23/26	MATURITY	1,500,000,000	0	1,500,000,000	0
BANK OF NOVA SCOTIA TRIPARTY	01/26/26	01/26/26	01/26/26	MATURITY	1,500,000,000	0	1,500,000,000	0
BANK OF NOVA SCOTIA TRIPARTY	01/27/26	01/27/26	01/27/26	MATURITY	1,500,000,000	0	1,500,000,000	0
BANK OF NOVA SCOTIA TRIPARTY	01/28/26	01/28/26	01/28/26	MATURITY	1,500,000,000	0	1,500,000,000	0
BANK OF NOVA SCOTIA TRIPARTY	01/29/26	01/29/26	01/29/26	MATURITY	1,500,000,000	0	1,500,000,000	0
BANK OF NOVA SCOTIA TRIPARTY	01/30/26	01/30/26	01/30/26	MATURITY	1,500,000,000	0	1,500,000,000	0
Bank of Nova ScotiaCP4-2	01/23/26	01/23/26	01/23/26	MATURITY	300,000,000	0	300,000,000	0

TRADING ACTIVITY FOR JANUARY 2026

Issue Description	Maturity Date	Trade Date	settlement dt	Transaction	Quantity	Traded Interest Local	Net Amount Local	Total Real C/L
BARTON CAPITAL FIXED COUPON 0 MATURITY 20260105	01/05/26	01/05/26	01/05/26	MATURITY	50,000,000	0	50,000,000	0
BEDFORD ROW FUNDINGCPABS4	01/07/26	01/07/26	01/07/26	MATURITY	180,000,000	0	180,000,000	0
BEDFORD ROW FUNDINGCPABS4	01/13/26	01/13/26	01/13/26	MATURITY	50,000,000	0	50,000,000	0
BEDFORD ROW FUNDINGCPABS4	01/14/26	01/14/26	01/14/26	MATURITY	47,835,000	0	47,835,000	0
BENNINGTON STARK CAP C 0.00 07JAN26	01/07/26	01/07/26	01/07/26	MATURITY	161,000,000	0	161,000,000	0
BENNINGTON STARK FIXED COUPON 0 MATURITY 20260106	01/06/26	01/06/26	01/06/26	MATURITY	157,694,000	0	157,694,000	0
BENNINGTON STARK FIXED COUPON 0 MATURITY 20260113	01/13/26	01/13/26	01/13/26	MATURITY	187,590,000	0	187,590,000	0
BENNINGTON STARK FIXED COUPON 0 MATURITY 20260120	01/20/26	01/20/26	01/20/26	MATURITY	144,574,000	0	144,574,000	0
BENNINGTON STARK FIXED COUPON 0 MATURITY 20260127	01/27/26	01/27/26	01/27/26	MATURITY	150,000,000	0	150,000,000	0
BNG BANK NV FIXED COUPON 0 MATURITY 20260113	01/13/26	01/13/26	01/13/26	MATURITY	125,000,000	0	125,000,000	0
BNG BANK NV FIXED COUPON 0 MATURITY 20260114	01/14/26	01/14/26	01/14/26	MATURITY	225,000,000	0	225,000,000	0
CHARIOT FDG LLC FIXED COUPON 0 MATURITY 20260109	01/09/26	01/09/26	01/09/26	MATURITY	25,000,000	0	25,000,000	0
CHESHAM FIN LTD / 0.0 02JAN26 144A	01/02/26	01/02/26	01/02/26	MATURITY	100,000,000	0	100,000,000	0
CHESHAM FIN LTD / 0.0 05JAN26 144A	01/05/26	01/05/26	01/05/26	MATURITY	100,000,000	0	100,000,000	0
CHESHAM FIN LTD / 0.0 14JAN26 144A	01/14/26	01/14/26	01/14/26	MATURITY	100,000,000	0	100,000,000	0
CHESHAM FIN LTD / 0.0 21JAN26 144A	01/21/26	01/21/26	01/21/26	MATURITY	300,000,000	0	300,000,000	0
CHESHAM FIN LTD / 0.0 30JAN26 144A	01/30/26	01/30/26	01/30/26	MATURITY	100,000,000	0	100,000,000	0
CHESHAM FIN LTD / CHES 0.00 06JAN26	01/06/26	01/06/26	01/06/26	MATURITY	100,000,000	0	100,000,000	0
CHESHAM FIN LTD / CHES 0.00 09JAN26	01/09/26	01/09/26	01/09/26	MATURITY	100,000,000	0	100,000,000	0
CHESHAM FIN LTD / CHES 0.00 12JAN26	01/12/26	01/12/26	01/12/26	MATURITY	100,000,000	0	100,000,000	0
CHESHAM FIN LTD / CHES 0.00 13JAN26	01/13/26	01/13/26	01/13/26	MATURITY	100,000,000	0	100,000,000	0
CHESHAM FIN LTD / CHES 0.00 15JAN26	01/15/26	01/15/26	01/15/26	MATURITY	50,000,000	0	50,000,000	0
CHESHAM FIN LTD / CHES 0.00 20JAN26	01/20/26	01/20/26	01/20/26	MATURITY	100,000,000	0	100,000,000	0
CHESHAM FIN LTD / CHES 0.00 22JAN26	01/22/26	01/22/26	01/22/26	MATURITY	300,000,000	0	300,000,000	0
CHESHAM FIN LTD / CHES 0.00 23JAN26	01/23/26	01/23/26	01/23/26	MATURITY	230,000,000	0	230,000,000	0
CHESHAM FIN LTD / CHES 0.00 27JAN26	01/27/26	01/27/26	01/27/26	MATURITY	50,000,000	0	50,000,000	0
CHESHAM FIN LTD / CHES 0.00 27JAN26	01/27/26	01/27/26	01/27/26	MATURITY	55,000,000	0	55,000,000	0
CHESHAM FIN LTD / CHESH 0.0 07JAN26	01/07/26	01/07/26	01/07/26	MATURITY	100,000,000	0	100,000,000	0
CHESHAM FIN LTD /CHESH 0.00 06JAN26	01/06/26	01/06/26	01/06/26	MATURITY	150,000,000	0	150,000,000	0
Chesham Finance LLCCPABS4	01/08/26	01/08/26	01/08/26	MATURITY	100,000,000	0	100,000,000	0
Chesham Finance LLCCPABS4	01/13/26	01/13/26	01/13/26	MATURITY	150,000,000	0	150,000,000	0
Chesham Finance LLCCPABS4	01/16/26	01/16/26	01/16/26	MATURITY	50,000,000	0	50,000,000	0
Chesham Finance LLCCPABS4	01/20/26	01/20/26	01/20/26	MATURITY	350,000,000	0	350,000,000	0
Chesham Finance LLCCPABS4	01/26/26	01/26/26	01/26/26	MATURITY	100,000,000	0	100,000,000	0
Chesham Finance LLCCPABS4	01/28/26	01/28/26	01/28/26	MATURITY	25,000,000	0	25,000,000	0
Chesham Finance LLCCPABS4	01/29/26	01/29/26	01/29/26	MATURITY	50,000,000	0	50,000,000	0
FALCON ASSET FIXED COUPON 0 MATURITY 20260107	01/07/26	01/07/26	01/07/26	MATURITY	100,000,000	0	100,000,000	0
GREAT BEAR FUND FIXED COUPON 0 MATURITY 20260106	01/06/26	01/06/26	01/06/26	MATURITY	238,000,000	0	238,000,000	0
GREAT BEAR FUND FIXED COUPON 0 MATURITY 20260107	01/07/26	01/07/26	01/07/26	MATURITY	46,050,000	0	46,050,000	0
GREAT BEAR FUND FIXED COUPON 0 MATURITY 20260112	01/12/26	01/12/26	01/12/26	MATURITY	60,000,000	0	60,000,000	0
GREAT BEAR FUND FIXED COUPON 0 MATURITY 20260120	01/20/26	01/20/26	01/20/26	MATURITY	60,000,000	0	60,000,000	0
HSBC TRIPARTY	01/02/26	01/02/26	01/02/26	MATURITY	100,000,000	0	100,000,000	0
HSBC TRIPARTY	01/02/26	01/02/26	01/02/26	MATURITY	800,000,000	0	800,000,000	0
HSBC TRIPARTY	01/02/26	01/02/26	01/02/26	MATURITY	800,000,000	0	800,000,000	0
HSBC TRIPARTY	01/05/26	01/05/26	01/05/26	MATURITY	100,000,000	0	100,000,000	0
HSBC TRIPARTY	01/05/26	01/05/26	01/05/26	MATURITY	800,000,000	0	800,000,000	0
HSBC TRIPARTY	01/05/26	01/05/26	01/05/26	MATURITY	700,000,000	0	700,000,000	0
HSBC TRIPARTY	01/06/26	01/06/26	01/06/26	MATURITY	100,000,000	0	100,000,000	0
HSBC TRIPARTY	01/06/26	01/06/26	01/06/26	MATURITY	800,000,000	0	800,000,000	0
HSBC TRIPARTY	01/06/26	01/06/26	01/06/26	MATURITY	500,000,000	0	500,000,000	0
HSBC TRIPARTY	01/07/26	01/07/26	01/07/26	MATURITY	100,000,000	0	100,000,000	0
HSBC TRIPARTY	01/07/26	01/07/26	01/07/26	MATURITY	800,000,000	0	800,000,000	0
HSBC TRIPARTY	01/07/26	01/07/26	01/07/26	MATURITY	250,000,000	0	250,000,000	0
HSBC TRIPARTY	01/08/26	01/08/26	01/08/26	MATURITY	100,000,000	0	100,000,000	0
HSBC TRIPARTY	01/08/26	01/08/26	01/08/26	MATURITY	800,000,000	0	800,000,000	0
HSBC TRIPARTY	01/09/26	01/09/26	01/09/26	MATURITY	100,000,000	0	100,000,000	0
HSBC TRIPARTY	01/09/26	01/09/26	01/09/26	MATURITY	800,000,000	0	800,000,000	0
HSBC TRIPARTY	01/12/26	01/12/26	01/12/26	MATURITY	100,000,000	0	100,000,000	0
HSBC TRIPARTY	01/12/26	01/12/26	01/12/26	MATURITY	800,000,000	0	800,000,000	0
HSBC TRIPARTY	01/13/26	01/13/26	01/13/26	MATURITY	100,000,000	0	100,000,000	0
HSBC TRIPARTY	01/13/26	01/13/26	01/13/26	MATURITY	1,000,000,000	0	1,000,000,000	0
HSBC TRIPARTY	01/14/26	01/14/26	01/14/26	MATURITY	100,000,000	0	100,000,000	0
HSBC TRIPARTY	01/14/26	01/14/26	01/14/26	MATURITY	800,000,000	0	800,000,000	0
HSBC TRIPARTY	01/14/26	01/14/26	01/14/26	MATURITY	250,000,000	0	250,000,000	0
HSBC TRIPARTY	01/15/26	01/15/26	01/15/26	MATURITY	100,000,000	0	100,000,000	0
HSBC TRIPARTY	01/15/26	01/15/26	01/15/26	MATURITY	800,000,000	0	800,000,000	0
HSBC TRIPARTY	01/15/26	01/15/26	01/15/26	MATURITY	600,000,000	0	600,000,000	0
HSBC TRIPARTY	01/16/26	01/16/26	01/16/26	MATURITY	100,000,000	0	100,000,000	0

TRADING ACTIVITY FOR JANUARY 2026

Issue Description	Maturity Date	Trade Date	Settlement dt	Transaction	Quantity	Traded Interest Local	Net Amount Local	Total Real G/L
HSBC TRIPARTY	01/16/26	01/16/26	01/16/26	MATURITY	800,000,000	0	800,000,000	0
HSBC TRIPARTY	01/16/26	01/16/26	01/16/26	MATURITY	500,000,000	0	500,000,000	0
HSBC TRIPARTY	01/20/26	01/20/26	01/20/26	MATURITY	100,000,000	0	100,000,000	0
HSBC TRIPARTY	01/20/26	01/20/26	01/20/26	MATURITY	800,000,000	0	800,000,000	0
HSBC TRIPARTY	01/21/26	01/21/26	01/21/26	MATURITY	100,000,000	0	100,000,000	0
HSBC TRIPARTY	01/21/26	01/21/26	01/21/26	MATURITY	800,000,000	0	800,000,000	0
HSBC TRIPARTY	01/22/26	01/22/26	01/22/26	MATURITY	100,000,000	0	100,000,000	0
HSBC TRIPARTY	01/22/26	01/22/26	01/22/26	MATURITY	800,000,000	0	800,000,000	0
HSBC TRIPARTY	01/23/26	01/23/26	01/23/26	MATURITY	100,000,000	0	100,000,000	0
HSBC TRIPARTY	01/23/26	01/23/26	01/23/26	MATURITY	800,000,000	0	800,000,000	0
HSBC TRIPARTY	01/23/26	01/23/26	01/23/26	MATURITY	750,000,000	0	750,000,000	0
HSBC TRIPARTY	01/26/26	01/26/26	01/26/26	MATURITY	100,000,000	0	100,000,000	0
HSBC TRIPARTY	01/26/26	01/26/26	01/26/26	MATURITY	800,000,000	0	800,000,000	0
HSBC TRIPARTY	01/26/26	01/26/26	01/26/26	MATURITY	750,000,000	0	750,000,000	0
HSBC TRIPARTY	01/27/26	01/27/26	01/27/26	MATURITY	100,000,000	0	100,000,000	0
HSBC TRIPARTY	01/27/26	01/27/26	01/27/26	MATURITY	1,200,000,000	0	1,200,000,000	0
HSBC TRIPARTY	01/27/26	01/27/26	01/27/26	MATURITY	1,050,000,000	0	1,050,000,000	0
HSBC TRIPARTY	01/28/26	01/28/26	01/28/26	MATURITY	100,000,000	0	100,000,000	0
HSBC TRIPARTY	01/28/26	01/28/26	01/28/26	MATURITY	1,200,000,000	0	1,200,000,000	0
HSBC TRIPARTY	01/28/26	01/28/26	01/28/26	MATURITY	700,000,000	0	700,000,000	0
HSBC TRIPARTY	01/29/26	01/29/26	01/29/26	MATURITY	100,000,000	0	100,000,000	0
HSBC TRIPARTY	01/29/26	01/29/26	01/29/26	MATURITY	800,000,000	0	800,000,000	0
HSBC TRIPARTY	01/30/26	01/30/26	01/30/26	MATURITY	100,000,000	0	100,000,000	0
HSBC TRIPARTY	01/30/26	01/30/26	01/30/26	MATURITY	1,000,000,000	0	1,000,000,000	0
HSBC TRIPARTY	01/30/26	01/30/26	01/30/26	MATURITY	750,000,000	0	750,000,000	0
LION BAY FDG DAC DISC 0.00 05JAN26	01/05/26	01/05/26	01/05/26	MATURITY	46,000,000	0	46,000,000	0
LION BAY FDG DAC DISC 0.00 07JAN26	01/07/26	01/07/26	01/07/26	MATURITY	60,000,000	0	60,000,000	0
LION BAY FDG DAC DISC 0.00 13JAN26	01/13/26	01/13/26	01/13/26	MATURITY	100,000,000	0	100,000,000	0
LION BAY FDG DAC DISC 0.00 27JAN26	01/27/26	01/27/26	01/27/26	MATURITY	100,000,000	0	100,000,000	0
LION BAY FUND FIXED COUPON 0 MATURITY 20260106	01/06/26	01/06/26	01/06/26	MATURITY	160,000,000	0	160,000,000	0
LION BAY FUND FIXED COUPON 0 MATURITY 20260112	01/12/26	01/12/26	01/12/26	MATURITY	72,000,000	0	72,000,000	0
LION BAY FUND FIXED COUPON 0 MATURITY 20260116	01/16/26	01/16/26	01/16/26	MATURITY	80,000,000	0	80,000,000	0
LION BAY FUND FIXED COUPON 0 MATURITY 20260120	01/20/26	01/20/26	01/20/26	MATURITY	206,000,000	0	206,000,000	0
LION BAY FUND FIXED COUPON 0 MATURITY 20260126	01/26/26	01/26/26	01/26/26	MATURITY	46,000,000	0	46,000,000	0
LMA AMERICAS LLC FIXED COUPON 0 MATURITY 20260108	01/08/26	01/08/26	01/08/26	MATURITY	45,500,000	0	45,500,000	0
LMA S A / LMA AMERS LLC 0.0 16JAN26	01/16/26	01/16/26	01/16/26	MATURITY	46,500,000	0	46,500,000	0
MATCHPOINT FIN FIXED COUPON 0 MATURITY 20260102	01/02/26	01/02/26	01/02/26	MATURITY	150,000,000	0	150,000,000	0
MATCHPOINT FIN FIXED COUPON 0 MATURITY 20260105	01/05/26	01/05/26	01/05/26	MATURITY	140,000,000	0	140,000,000	0
MATCHPOINT FIN FIXED COUPON 0 MATURITY 20260106	01/06/26	01/06/26	01/06/26	MATURITY	135,000,000	0	135,000,000	0
MATCHPOINT FIN FIXED COUPON 0 MATURITY 20260107	01/07/26	01/07/26	01/07/26	MATURITY	135,000,000	0	135,000,000	0
MATCHPOINT FIN FIXED COUPON 0 MATURITY 20260108	01/08/26	01/08/26	01/08/26	MATURITY	140,000,000	0	140,000,000	0
MATCHPOINT FIN FIXED COUPON 0 MATURITY 20260109	01/09/26	01/09/26	01/09/26	MATURITY	140,000,000	0	140,000,000	0
MATCHPOINT FIN FIXED COUPON 0 MATURITY 20260112	01/12/26	01/12/26	01/12/26	MATURITY	140,000,000	0	140,000,000	0
MATCHPOINT FIN FIXED COUPON 0 MATURITY 20260113	01/13/26	01/13/26	01/13/26	MATURITY	150,000,000	0	150,000,000	0
MATCHPOINT FIN FIXED COUPON 0 MATURITY 20260114	01/14/26	01/14/26	01/14/26	MATURITY	125,000,000	0	125,000,000	0
MATCHPOINT FIN FIXED COUPON 0 MATURITY 20260115	01/15/26	01/15/26	01/15/26	MATURITY	100,000,000	0	100,000,000	0
MATCHPOINT FIN FIXED COUPON 0 MATURITY 20260116	01/16/26	01/16/26	01/16/26	MATURITY	75,000,000	0	75,000,000	0
MATCHPOINT FIN FIXED COUPON 0 MATURITY 20260120	01/20/26	01/20/26	01/20/26	MATURITY	75,000,000	0	75,000,000	0
MATCHPOINT FIN FIXED COUPON 0 MATURITY 20260121	01/21/26	01/21/26	01/21/26	MATURITY	75,000,000	0	75,000,000	0
MATCHPOINT FIN FIXED COUPON 0 MATURITY 20260122	01/22/26	01/22/26	01/22/26	MATURITY	50,000,000	0	50,000,000	0
MATCHPOINT FIN FIXED COUPON 0 MATURITY 20260123	01/23/26	01/23/26	01/23/26	MATURITY	50,000,000	0	50,000,000	0
MATCHPOINT FIN FIXED COUPON 0 MATURITY 20260126	01/26/26	01/26/26	01/26/26	MATURITY	75,000,000	0	75,000,000	0
MATCHPOINT FIN FIXED COUPON 0 MATURITY 20260128	01/28/26	01/28/26	01/28/26	MATURITY	50,000,000	0	50,000,000	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
MATCHPOINT FIN FIXED COUPON 0 MATURITY 20260130	01/30/26	01/30/26	01/30/26	MATURITY	82,500,000	0	82,500,000	0
MATCHPOINT FIN PLC SER 0.0 27JAN26	01/27/26	01/27/26	01/27/26	MATURITY	50,000,000	0	50,000,000	0
Mizuho Bank Ltd. CDCDYAN	01/15/26	01/15/26	01/15/26	MATURITY	200,000,000	0	200,000,000	0
MIZUHO BANK- LTD.	01/09/26	01/09/26	01/09/26	MATURITY	250,000,000	0	250,000,000	0
MIZUHO BANK- LTD.	01/21/26	01/21/26	01/21/26	MATURITY	540,000,000	0	540,000,000	0
MIZUHO BANK- LTD.	01/22/26	01/22/26	01/22/26	MATURITY	1,200,000,000	0	1,200,000,000	0
MIZUHO BANK- LTD.	01/26/26	01/26/26	01/26/26	MATURITY	400,000,000	0	400,000,000	0
MIZUHO BANK- LTD.	01/29/26	01/29/26	01/29/26	MATURITY	1,080,000,000	0	1,080,000,000	0
MIZUHO BK LTD NEW YORK BRH 05JAN26	01/05/26	01/05/26	01/05/26	MATURITY	500,000,000	0	500,000,000	0
MIZUHO BK LTD NEW YORK BRH 12JAN26	01/12/26	01/12/26	01/12/26	MATURITY	350,000,000	0	350,000,000	0
MIZUHO TRIPARTY	01/02/26	01/02/26	01/02/26	MATURITY	400,000,000	0	400,000,000	0
MIZUHO TRIPARTY	01/05/26	01/05/26	01/05/26	MATURITY	400,000,000	0	400,000,000	0
MIZUHO TRIPARTY	01/06/26	01/06/26	01/06/26	MATURITY	400,000,000	0	400,000,000	0
MIZUHO TRIPARTY	01/07/26	01/07/26	01/07/26	MATURITY	400,000,000	0	400,000,000	0
MIZUHO TRIPARTY	01/08/26	01/08/26	01/08/26	MATURITY	400,000,000	0	400,000,000	0
MIZUHO TRIPARTY	01/09/26	01/09/26	01/09/26	MATURITY	400,000,000	0	400,000,000	0
MIZUHO TRIPARTY	01/12/26	01/12/26	01/12/26	MATURITY	400,000,000	0	400,000,000	0
MIZUHO TRIPARTY	01/13/26	01/13/26	01/13/26	MATURITY	400,000,000	0	400,000,000	0
MIZUHO TRIPARTY	01/14/26	01/14/26	01/14/26	MATURITY	400,000,000	0	400,000,000	0
MIZUHO TRIPARTY	01/15/26	01/15/26	01/15/26	MATURITY	400,000,000	0	400,000,000	0
MIZUHO TRIPARTY	01/16/26	01/16/26	01/16/26	MATURITY	400,000,000	0	400,000,000	0
MIZUHO TRIPARTY	01/20/26	01/20/26	01/20/26	MATURITY	400,000,000	0	400,000,000	0
MIZUHO TRIPARTY	01/21/26	01/21/26	01/21/26	MATURITY	400,000,000	0	400,000,000	0
MIZUHO TRIPARTY	01/22/26	01/22/26	01/22/26	MATURITY	400,000,000	0	400,000,000	0
MIZUHO TRIPARTY	01/23/26	01/23/26	01/23/26	MATURITY	400,000,000	0	400,000,000	0
MIZUHO TRIPARTY	01/26/26	01/26/26	01/26/26	MATURITY	400,000,000	0	400,000,000	0
MIZUHO TRIPARTY	01/27/26	01/27/26	01/27/26	MATURITY	900,000,000	0	900,000,000	0
MIZUHO TRIPARTY	01/28/26	01/28/26	01/28/26	MATURITY	400,000,000	0	400,000,000	0
MIZUHO TRIPARTY	01/29/26	01/29/26	01/29/26	MATURITY	400,000,000	0	400,000,000	0
MIZUHO TRIPARTY	01/30/26	01/30/26	01/30/26	MATURITY	400,000,000	0	400,000,000	0
NATIONAL BANK OF CACP4-2	01/09/26	01/09/26	01/09/26	MATURITY	175,000,000	0	175,000,000	0
NATIONAL BANK OF CACP4-2	01/20/26	01/20/26	01/20/26	MATURITY	242,000,000	0	242,000,000	0
ONTARIO PROVINCE FIXED COUPON 0 MATURITY 20260114	01/14/26	01/14/26	01/14/26	MATURITY	150,000,000	0	150,000,000	0
PODIUM FDG TR DISC COM 0.00 27JAN26	01/27/26	01/27/26	01/27/26	MATURITY	21,000,000	0	21,000,000	0
PODIUM FND TRU FLOATING COUPON 4.06000 MATURITY 20260120	01/20/26	01/20/26	01/20/26	MATURITY	20,000,000	0	20,000,000	0
RABOBANK NEW YORK	01/05/26	01/05/26	01/05/26	MATURITY	950,000,000	0	950,000,000	0
RABOBANK NEW YORK	01/06/26	01/06/26	01/06/26	MATURITY	600,000,000	0	600,000,000	0
RABOBANK NEW YORK	01/12/26	01/12/26	01/12/26	MATURITY	950,000,000	0	950,000,000	0
RABOBANK NEW YORK	01/13/26	01/13/26	01/13/26	MATURITY	600,000,000	0	600,000,000	0
RABOBANK NEW YORK	01/20/26	01/20/26	01/20/26	MATURITY	950,000,000	0	950,000,000	0
RABOBANK NEW YORK	01/21/26	01/21/26	01/21/26	MATURITY	630,000,000	0	630,000,000	0
RABOBANK NEW YORK	01/27/26	01/27/26	01/27/26	MATURITY	975,000,000	0	975,000,000	0
RABOBANK NEW YORK	01/28/26	01/28/26	01/28/26	MATURITY	625,000,000	0	625,000,000	0
ROYAL BANK OF CANADA	01/05/26	01/05/26	01/05/26	MATURITY	400,000,000	0	400,000,000	0
ROYAL BANK OF CANADA	01/06/26	01/06/26	01/06/26	MATURITY	500,000,000	0	500,000,000	0
ROYAL BANK OF CANADA	01/07/26	01/07/26	01/07/26	MATURITY	500,000,000	0	500,000,000	0
ROYAL BANK OF CANADA	01/08/26	01/08/26	01/08/26	MATURITY	500,000,000	0	500,000,000	0
ROYAL BANK OF CANADA	01/09/26	01/09/26	01/09/26	MATURITY	500,000,000	0	500,000,000	0
ROYAL BANK OF CANADA	01/12/26	01/12/26	01/12/26	MATURITY	500,000,000	0	500,000,000	0
ROYAL BANK OF CANADA	01/13/26	01/13/26	01/13/26	MATURITY	500,000,000	0	500,000,000	0
ROYAL BANK OF CANADA	01/14/26	01/14/26	01/14/26	MATURITY	500,000,000	0	500,000,000	0
ROYAL BANK OF CANADA	01/15/26	01/15/26	01/15/26	MATURITY	500,000,000	0	500,000,000	0
ROYAL BANK OF CANADA	01/16/26	01/16/26	01/16/26	MATURITY	500,000,000	0	500,000,000	0
ROYAL BANK OF CANADA	01/20/26	01/20/26	01/20/26	MATURITY	750,000,000	0	750,000,000	0
ROYAL BANK OF CANADA	01/21/26	01/21/26	01/21/26	MATURITY	500,000,000	0	500,000,000	0
ROYAL BANK OF CANADA	01/22/26	01/22/26	01/22/26	MATURITY	500,000,000	0	500,000,000	0
ROYAL BANK OF CANADA	01/23/26	01/23/26	01/23/26	MATURITY	500,000,000	0	500,000,000	0
ROYAL BANK OF CANADA	01/26/26	01/26/26	01/26/26	MATURITY	500,000,000	0	500,000,000	0
ROYAL BANK OF CANADA	01/28/26	01/28/26	01/28/26	MATURITY	500,000,000	0	500,000,000	0
ROYAL BANK OF CANADA	01/29/26	01/29/26	01/29/26	MATURITY	750,000,000	0	750,000,000	0
SHEFFIELD RECEIV FIXED COUPON 0 MATURITY 20260120	01/20/26	01/20/26	01/20/26	MATURITY	50,000,000	0	50,000,000	0
SHEFFIELD RECEIVABLES C 0.0 21JAN26	01/21/26	01/21/26	01/21/26	MATURITY	130,000,000	0	130,000,000	0
STARBIRD FDG CORP DISC 0.0 07JAN26	01/07/26	01/07/26	01/07/26	MATURITY	225,000,000	0	225,000,000	0
STARBIRD FDG CORP DISC 0.0 27JAN26	01/27/26	01/27/26	01/27/26	MATURITY	200,000,000	0	200,000,000	0
STARBIRD FDG CORP DISC 0.00 02JAN26	01/02/26	01/02/26	01/02/26	MATURITY	200,000,000	0	200,000,000	0
STARBIRD FDG FIXED COUPON 0 MATURITY 20260105	01/05/26	01/05/26	01/05/26	MATURITY	225,000,000	0	225,000,000	0
STARBIRD FDG FIXED COUPON 0 MATURITY 20260106	01/06/26	01/06/26	01/06/26	MATURITY	225,000,000	0	225,000,000	0
STARBIRD FDG FIXED COUPON 0 MATURITY 20260108	01/08/26	01/08/26	01/08/26	MATURITY	229,000,000	0	229,000,000	0
STARBIRD FDG FIXED COUPON 0 MATURITY 20260109	01/09/26	01/09/26	01/09/26	MATURITY	200,000,000	0	200,000,000	0
STARBIRD FDG FIXED COUPON 0 MATURITY 20260112	01/12/26	01/12/26	01/12/26	MATURITY	200,000,000	0	200,000,000	0
STARBIRD FDG FIXED COUPON 0 MATURITY 20260113	01/13/26	01/13/26	01/13/26	MATURITY	200,000,000	0	200,000,000	0
STARBIRD FDG FIXED COUPON 0 MATURITY 20260114	01/14/26	01/14/26	01/14/26	MATURITY	175,000,000	0	175,000,000	0
STARBIRD FDG FIXED COUPON 0 MATURITY 20260115	01/15/26	01/15/26	01/15/26	MATURITY	175,000,000	0	175,000,000	0

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STARBIRD FDG FIXED COUPON 0 MATURITY 20260116	01/16/26	01/16/26	01/16/26	MATURITY	275,000,000	0	275,000,000	0
STARBIRD FDG FIXED COUPON 0 MATURITY 20260120	01/20/26	01/20/26	01/20/26	MATURITY	250,000,000	0	250,000,000	0
STARBIRD FDG FIXED COUPON 0 MATURITY 20260121	01/21/26	01/21/26	01/21/26	MATURITY	250,000,000	0	250,000,000	0
STARBIRD FDG FIXED COUPON 0 MATURITY 20260122	01/22/26	01/22/26	01/22/26	MATURITY	200,000,000	0	200,000,000	0
STARBIRD FDG FIXED COUPON 0 MATURITY 20260123	01/23/26	01/23/26	01/23/26	MATURITY	200,000,000	0	200,000,000	0
STARBIRD FDG FIXED COUPON 0 MATURITY 20260126	01/26/26	01/26/26	01/26/26	MATURITY	200,000,000	0	200,000,000	0
STARBIRD FDG FIXED COUPON 0 MATURITY 20260128	01/28/26	01/28/26	01/28/26	MATURITY	250,000,000	0	250,000,000	0
STARBIRD FDG FIXED COUPON 0 MATURITY 20260129	01/29/26	01/29/26	01/29/26	MATURITY	150,000,000	0	150,000,000	0
STARBIRD FDG FIXED COUPON 0 MATURITY 20260130	01/30/26	01/30/26	01/30/26	MATURITY	100,000,000	0	100,000,000	0
SUMITOMO TRUST AND BANKING 06JAN26	01/06/26	01/06/26	01/06/26	MATURITY	150,000,000	0	150,000,000	0
SUMITOMO TRUST AND BANKING 09JAN26	01/09/26	01/09/26	01/09/26	MATURITY	200,000,000	0	200,000,000	0
THUNDER BAY FUNDINGC/PABS4	01/07/26	01/07/26	01/07/26	MATURITY	50,000,000	0	50,000,000	0
TORONTO DOMINION BACDYAN	01/22/26	01/22/26	01/22/26	MATURITY	195,000,000	0	195,000,000	0
TOYOTA CREDIT DE PUCP	01/26/26	01/26/26	01/26/26	MATURITY	40,000,000	0	40,000,000	0
VICTORY RECEIVABLES COR 0.0 08JAN26	01/08/26	01/08/26	01/08/26	MATURITY	25,000,000	0	25,000,000	0
EFF 2025-3 A1 FIXED COUPON 4.551000 MATURITY 20260720	07/20/26	01/20/26	01/20/26	PAYDOWN	2,655,039	0	2,655,039	0
GALC 2025-2A1 FIXED COUPON 4.035000 MATURITY 20261116	11/16/26	01/15/26	01/15/26	PAYDOWN	3,393,949	0	3,393,949	0
WLAKE 2025-2A A1 FIXED COUPON 4.642000 MATURITY 20260715	07/15/26	01/15/26	01/15/26	PAYDOWN	8,270,403	0	8,270,403	0
ABN AMRO BANK N.V.	01/13/26	01/06/26	01/06/26	PURCHASE	1,550,000,000	0	1,550,000,000	0
ABN AMRO BANK N.V.	01/20/26	01/13/26	01/13/26	PURCHASE	1,600,000,000	0	1,600,000,000	0
ABN AMRO BANK N.V.	01/27/26	01/20/26	01/20/26	PURCHASE	1,600,000,000	0	1,600,000,000	0
ABN AMRO BANK N.V.	02/03/26	01/27/26	01/27/26	PURCHASE	1,600,000,000	0	1,600,000,000	0
ALBION CORP/LLC FIXED COUPON 0 MATURITY 20260217	02/17/26	01/14/26	01/15/26	PURCHASE	50,000,000	0	49,827,667	0
ALBION CORP/LLC FIXED COUPON 0 MATURITY 20260217	02/17/26	01/14/26	01/15/26	PURCHASE	4,112,000	0	4,097,827	0
ALBION CORP/LLC FIXED COUPON 0 MATURITY 20260420	04/20/26	01/15/26	01/20/26	PURCHASE	42,000,000	0	41,603,100	0
ALBION CORP/LLC FIXED COUPON 0 MATURITY 20260420	04/20/26	01/15/26	01/20/26	PURCHASE	50,000,000	0	49,527,500	0
ANGLESEA FDG PLC / ANGL 0.0 07JUL26	07/07/26	01/08/26	01/08/26	PURCHASE	50,000,000	0	49,072,500	0
ANGLESEA FDG PLC / ANGL 0.0 07JUL26	07/07/26	01/08/26	01/08/26	PURCHASE	50,000,000	0	49,072,500	0
ANGLESEA FDG PLC / ANGL 0.0 07MAY26	05/07/26	01/29/26	01/29/26	PURCHASE	50,000,000	0	49,489,584	0
ANGLESEA FDG PLC / ANGL 0.0 27JAN26	01/27/26	01/20/26	01/20/26	PURCHASE	50,000,000	0	49,964,028	0
ANGLESEA FDG PLC / ANGL 0.0 27JAN26	01/27/26	01/20/26	01/20/26	PURCHASE	50,000,000	0	49,964,028	0
ANGLESEA FDG PLC / ANGL 0.0 27JAN26	01/27/26	01/20/26	01/20/26	PURCHASE	50,000,000	0	49,964,028	0
ANGLESEA FUNDING FIXED COUPON 0 MATURITY 20260112	01/12/26	01/05/26	01/05/26	PURCHASE	50,000,000	0	49,964,028	0
ANGLESEA FUNDING FIXED COUPON 0 MATURITY 20260112	01/12/26	01/05/26	01/05/26	PURCHASE	50,000,000	0	49,964,028	0
ANGLESEA FUNDING FIXED COUPON 0 MATURITY 20260116	01/16/26	01/09/26	01/09/26	PURCHASE	50,000,000	0	49,964,320	0
ANGLESEA FUNDING FIXED COUPON 0 MATURITY 20260120	01/20/26	01/13/26	01/13/26	PURCHASE	50,000,000	0	49,964,028	0
ANGLESEA FUNDING FIXED COUPON 0 MATURITY 20260120	01/20/26	01/13/26	01/13/26	PURCHASE	50,000,000	0	49,964,028	0
ANGLESEA FUNDING FIXED COUPON 0 MATURITY 20260120	01/20/26	01/13/26	01/13/26	PURCHASE	50,000,000	0	49,964,028	0
ANGLESEA FUNDING FIXED COUPON 0 MATURITY 20260120	01/20/26	01/13/26	01/13/26	PURCHASE	50,000,000	0	49,964,028	0
ANGLESEA FUNDING FIXED COUPON 0 MATURITY 20260123	01/23/26	01/16/26	01/16/26	PURCHASE	15,000,000	0	14,989,267	0
ANGLESEA FUNDING FIXED COUPON 0 MATURITY 20260130	01/30/26	01/23/26	01/23/26	PURCHASE	50,000,000	0	49,964,125	0
ANGLESEA FUNDING FIXED COUPON 0 MATURITY 20260130	01/30/26	01/23/26	01/23/26	PURCHASE	50,000,000	0	49,964,125	0
ANGLESEA FUNDING FIXED COUPON 0 MATURITY 20260203	02/03/26	01/27/26	01/27/26	PURCHASE	50,000,000	0	49,964,028	0
ANGLESEA FUNDING FIXED COUPON 0 MATURITY 20260203	02/03/26	01/27/26	01/27/26	PURCHASE	50,000,000	0	49,964,028	0
ANGLESEA FUNDING FIXED COUPON 0 MATURITY 20260203	02/03/26	01/27/26	01/27/26	PURCHASE	50,000,000	0	49,964,028	0
ANGLESEA FUNDING FIXED COUPON 0 MATURITY 20260206	02/06/26	01/30/26	01/30/26	PURCHASE	50,000,000	0	49,964,125	0
ANGLESEA FUNDING FIXED COUPON 0 MATURITY 20260206	02/06/26	01/30/26	01/30/26	PURCHASE	50,000,000	0	49,964,125	0
ANGLESEA FUNDING FLOATING COUPON 3.93000 MATURITY 20260724	07/24/26	01/26/26	01/27/26	PURCHASE	50,000,000	0	50,000,000	0
ANGLESEA FUNDING FLOATING COUPON 3.93000 MATURITY 20260724	07/24/26	01/26/26	01/27/26	PURCHASE	25,000,000	0	25,000,000	0
ANGLESEA FUNDING FLOATING COUPON 3.93000 MATURITY 20260724	07/24/26	01/26/26	01/27/26	PURCHASE	50,000,000	0	50,000,000	0
ANGLESEA FUNDING FLOATING COUPON 3.94000 MATURITY 20260706	07/06/26	01/12/26	01/12/26	PURCHASE	50,000,000	0	50,000,000	0
ANGLESEA FUNDING FLOATING COUPON 3.94000 MATURITY 20260706	07/06/26	01/12/26	01/12/26	PURCHASE	15,000,000	0	15,000,000	0

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ANGLESEA FUNDING FLOATING COUPON 3.94000 MATURITY 20260706	07/06/26	01/12/26	01/12/26	PURCHASE	50,000,000	0	50,000,000	0
ANTALIS SA FIXED COUPON 0 MATURITY 20260109	01/09/26	01/05/26	01/05/26	PURCHASE	46,000,000	0	45,980,936	0
ANTALIS SA FIXED COUPON 0 MATURITY 20260109	01/09/26	01/05/26	01/05/26	PURCHASE	50,000,000	0	49,979,278	0
ANTALIS SA FIXED COUPON 0 MATURITY 20260109	01/09/26	01/05/26	01/05/26	PURCHASE	45,000,000	0	44,981,350	0
ANTALIS SA FIXED COUPON 0 MATURITY 20260109	01/09/26	01/05/26	01/05/26	PURCHASE	50,000,000	0	49,979,278	0
ANTALIS SA FIXED COUPON 0 MATURITY 20260116	01/16/26	01/09/26	01/09/26	PURCHASE	16,000,000	0	15,988,396	0
ANTALIS SA FIXED COUPON 0 MATURITY 20260116	01/16/26	01/09/26	01/09/26	PURCHASE	50,000,000	0	49,963,736	0
ANTALIS SA FIXED COUPON 0 MATURITY 20260123	01/23/26	01/16/26	01/16/26	PURCHASE	50,000,000	0	49,963,736	0
ANTALIS SA FIXED COUPON 0 MATURITY 20260123	01/23/26	01/16/26	01/16/26	PURCHASE	30,000,000	0	29,978,242	0
ANTALIS SA FIXED COUPON 0 MATURITY 20260123	01/23/26	01/16/26	01/16/26	PURCHASE	50,000,000	0	49,963,736	0
ANTALIS SA FIXED COUPON 0 MATURITY 20260130	01/30/26	01/23/26	01/23/26	PURCHASE	19,000,000	0	18,986,220	0
ANTALIS SA FIXED COUPON 0 MATURITY 20260130	01/30/26	01/23/26	01/23/26	PURCHASE	50,000,000	0	49,963,736	0
ANTALIS SA FIXED COUPON 0 MATURITY 20260130	01/30/26	01/23/26	01/23/26	PURCHASE	32,780,000	0	32,756,225	0
ANTALIS SA FIXED COUPON 0 MATURITY 20260206	02/06/26	01/30/26	01/30/26	PURCHASE	50,000,000	0	49,963,736	0
ANTALIS SA FIXED COUPON 0 MATURITY 20260206	02/06/26	01/30/26	01/30/26	PURCHASE	40,000,000	0	39,970,989	0
ANTALIS SA FIXED COUPON 0 MATURITY 20260206	02/06/26	01/30/26	01/30/26	PURCHASE	40,800,000	0	40,770,409	0
ATLANTIC ASSET SECURITI 0.0 16APR26	04/16/26	01/06/26	01/07/26	PURCHASE	50,000,000	0	49,483,000	0
ATLANTIC ASSET SECURITI 0.0 16APR26	04/16/26	01/06/26	01/07/26	PURCHASE	40,000,000	0	39,586,400	0
ATLANTIC AST LLC FIXED COUPON 0 MATURITY 20260414	04/14/26	01/05/26	01/06/26	PURCHASE	50,000,000	0	49,488,222	0
ATLANTIC AST LLC FIXED COUPON 0 MATURITY 20260414	04/14/26	01/05/26	01/06/26	PURCHASE	25,000,000	0	24,744,111	0
ATLANTIC AST LLC FIXED COUPON 0 MATURITY 20260415	04/15/26	01/05/26	01/06/26	PURCHASE	30,000,000	0	29,689,800	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	01/13/26	01/06/26	01/06/26	PURCHASE	1,350,000,000	0	1,350,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	01/20/26	01/13/26	01/13/26	PURCHASE	1,350,000,000	0	1,350,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	01/27/26	01/20/26	01/20/26	PURCHASE	1,350,000,000	0	1,350,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	02/03/26	01/27/26	01/27/26	PURCHASE	1,375,000,000	0	1,375,000,000	0
BANK AMER N A SHORT TERM BK 15JAN2	01/15/27	01/16/26	01/16/26	PURCHASE	50,000,000	0	50,000,000	0
BANK AMER N A SHORT TERM BK 15JAN2	01/15/27	01/16/26	01/16/26	PURCHASE	25,000,000	0	25,000,000	0
BANK AMER N A SHORT TERM BK 15JAN2	01/15/27	01/16/26	01/16/26	PURCHASE	50,000,000	0	50,000,000	0
BANK AMER N A SHORT TERM BK 24AUG26	08/24/26	01/07/26	01/07/26	PURCHASE	50,000,000	0	50,000,000	0
BANK AMER N A SHORT TERM BK 24AUG26	08/24/26	01/07/26	01/07/26	PURCHASE	50,000,000	0	50,000,000	0
BANK AMER N A SHORT TERM BK 24AUG26	08/24/26	01/07/26	01/07/26	PURCHASE	50,000,000	0	50,000,000	0
BANK AMER N A SHORT TERM BK 24AUG26	08/24/26	01/07/26	01/07/26	PURCHASE	50,000,000	0	50,000,000	0
BANK AMER N A SHORT TERM BK 24AUG26	08/24/26	01/07/26	01/07/26	PURCHASE	50,000,000	0	50,000,000	0
BANK AMER N A SHORT TERM BK 24AUG26	08/24/26	01/07/26	01/07/26	PURCHASE	50,000,000	0	50,000,000	0
BANK AMER N A SHORT TERM BK 24AUG26	08/24/26	01/07/26	01/07/26	PURCHASE	5,000,000	0	5,000,000	0
BANK AMER N A SHORT TERM BK 24AUG26	08/24/26	01/07/26	01/07/26	PURCHASE	50,000,000	0	50,000,000	0
BANK OF AMERICA TRIPARTY	01/05/26	01/02/26	01/02/26	PURCHASE	2,263,000,000	0	2,263,000,000	0
BANK OF AMERICA TRIPARTY	01/06/26	01/05/26	01/05/26	PURCHASE	2,334,000,000	0	2,334,000,000	0
BANK OF AMERICA TRIPARTY	01/07/26	01/06/26	01/06/26	PURCHASE	2,394,000,000	0	2,394,000,000	0
BANK OF AMERICA TRIPARTY	01/08/26	01/07/26	01/07/26	PURCHASE	2,347,000,000	0	2,347,000,000	0
BANK OF AMERICA TRIPARTY	01/09/26	01/08/26	01/08/26	PURCHASE	1,821,000,000	0	1,821,000,000	0
BANK OF AMERICA TRIPARTY	01/12/26	01/09/26	01/09/26	PURCHASE	2,331,000,000	0	2,331,000,000	0
BANK OF AMERICA TRIPARTY	01/13/26	01/12/26	01/12/26	PURCHASE	2,388,000,000	0	2,388,000,000	0
BANK OF AMERICA TRIPARTY	01/14/26	01/13/26	01/13/26	PURCHASE	2,181,000,000	0	2,181,000,000	0
BANK OF AMERICA TRIPARTY	01/15/26	01/14/26	01/14/26	PURCHASE	2,149,000,000	0	2,149,000,000	0
BANK OF AMERICA TRIPARTY	01/16/26	01/15/26	01/15/26	PURCHASE	2,287,000,000	0	2,287,000,000	0
BANK OF AMERICA TRIPARTY	01/20/26	01/16/26	01/16/26	PURCHASE	1,986,000,000	0	1,986,000,000	0
BANK OF AMERICA TRIPARTY	01/21/26	01/20/26	01/20/26	PURCHASE	1,988,000,000	0	1,988,000,000	0
BANK OF AMERICA TRIPARTY	01/22/26	01/21/26	01/21/26	PURCHASE	1,625,000,000	0	1,625,000,000	0
BANK OF AMERICA TRIPARTY	01/23/26	01/22/26	01/22/26	PURCHASE	2,274,000,000	0	2,274,000,000	0
BANK OF AMERICA TRIPARTY	01/26/26	01/23/26	01/23/26	PURCHASE	2,348,000,000	0	2,348,000,000	0
BANK OF AMERICA TRIPARTY	01/27/26	01/26/26	01/26/26	PURCHASE	2,311,000,000	0	2,311,000,000	0
BANK OF AMERICA TRIPARTY	01/28/26	01/27/26	01/27/26	PURCHASE	2,226,000,000	0	2,226,000,000	0
BANK OF AMERICA TRIPARTY	01/29/26	01/28/26	01/28/26	PURCHASE	1,528,000,000	0	1,528,000,000	0
BANK OF AMERICA TRIPARTY	01/30/26	01/29/26	01/29/26	PURCHASE	2,259,000,000	0	2,259,000,000	0
BANK OF AMERICA TRIPARTY	02/02/26	01/30/26	01/30/26	PURCHASE	2,040,000,000	0	2,040,000,000	0
Bank of Montreal SOFRRATE +37	02/12/27	01/13/26	01/13/26	PURCHASE	45,000,000	0	45,000,000	0
Bank of Montreal SOFRRATE +37	02/12/27	01/13/26	01/13/26	PURCHASE	50,000,000	0	50,000,000	0
Bank of Montreal SOFRRATE +37	02/12/27	01/13/26	01/13/26	PURCHASE	50,000,000	0	50,000,000	0
Bank of Montreal SOFRRATE +37	02/12/27	01/13/26	01/13/26	PURCHASE	50,000,000	0	50,000,000	0
BANK OF NOVA SCOTIA TRIPARTY	01/05/26	01/02/26	01/02/26	PURCHASE	1,500,000,000	0	1,500,000,000	0
BANK OF NOVA SCOTIA TRIPARTY	01/06/26	01/05/26	01/05/26	PURCHASE	1,500,000,000	0	1,500,000,000	0
BANK OF NOVA SCOTIA TRIPARTY	01/07/26	01/06/26	01/06/26	PURCHASE	1,500,000,000	0	1,500,000,000	0
BANK OF NOVA SCOTIA TRIPARTY	01/08/26	01/07/26	01/07/26	PURCHASE	1,500,000,000	0	1,500,000,000	0
BANK OF NOVA SCOTIA TRIPARTY	01/09/26	01/08/26	01/08/26	PURCHASE	1,500,000,000	0	1,500,000,000	0
BANK OF NOVA SCOTIA TRIPARTY	01/12/26	01/09/26	01/09/26	PURCHASE	1,500,000,000	0	1,500,000,000	0
BANK OF NOVA SCOTIA TRIPARTY	01/13/26	01/12/26	01/12/26	PURCHASE	1,500,000,000	0	1,500,000,000	0
BANK OF NOVA SCOTIA TRIPARTY	01/14/26	01/13/26	01/13/26	PURCHASE	1,500,000,000	0	1,500,000,000	0
BANK OF NOVA SCOTIA TRIPARTY	01/15/26	01/14/26	01/14/26	PURCHASE	1,500,000,000	0	1,500,000,000	0
BANK OF NOVA SCOTIA TRIPARTY	01/16/26	01/15/26	01/15/26	PURCHASE	1,500,000,000	0	1,500,000,000	0

TRADING ACTIVITY FOR JANUARY 2026

Issue Description	Maturity Date	Trade Date	Settlement dt	Transaction	Quantity	Traded Interest Local	Net Amount Local	Total Real G/L
BANK OF NOVA SCOTIA TRIPARTY	01/20/26	01/16/26	01/16/26	PURCHASE	1,500,000,000	0	1,500,000,000	0
BANK OF NOVA SCOTIA TRIPARTY	01/21/26	01/20/26	01/20/26	PURCHASE	1,500,000,000	0	1,500,000,000	0
BANK OF NOVA SCOTIA TRIPARTY	01/22/26	01/21/26	01/21/26	PURCHASE	1,500,000,000	0	1,500,000,000	0
BANK OF NOVA SCOTIA TRIPARTY	01/23/26	01/22/26	01/22/26	PURCHASE	1,500,000,000	0	1,500,000,000	0
BANK OF NOVA SCOTIA TRIPARTY	01/26/26	01/23/26	01/23/26	PURCHASE	1,500,000,000	0	1,500,000,000	0
BANK OF NOVA SCOTIA TRIPARTY	01/27/26	01/26/26	01/26/26	PURCHASE	1,500,000,000	0	1,500,000,000	0
BANK OF NOVA SCOTIA TRIPARTY	01/28/26	01/27/26	01/27/26	PURCHASE	1,500,000,000	0	1,500,000,000	0
BANK OF NOVA SCOTIA TRIPARTY	01/29/26	01/28/26	01/28/26	PURCHASE	1,500,000,000	0	1,500,000,000	0
BANK OF NOVA SCOTIA TRIPARTY	01/30/26	01/29/26	01/29/26	PURCHASE	1,500,000,000	0	1,500,000,000	0
BANK OF NOVA SCOTIA TRIPARTY	02/02/26	01/30/26	01/30/26	PURCHASE	1,500,000,000	0	1,500,000,000	0
BARTON CAPITAL FIXED COUPON 0 MATURITY 20260210	02/10/26	01/16/26	01/16/26	PURCHASE	42,550,000	0	42,439,193	0
BARTON CAPITAL FIXED COUPON 0 MATURITY 20260211	02/11/26	01/06/26	01/06/26	PURCHASE	50,000,000	0	49,812,500	0
BARTON CAPITAL FIXED COUPON 0 MATURITY 20260211	02/11/26	01/14/26	01/14/26	PURCHASE	25,000,000	0	24,927,083	0
BARTON CAPITAL FIXED COUPON 0 MATURITY 20260212	02/12/26	01/16/26	01/16/26	PURCHASE	24,350,000	0	24,281,516	0
BARTON CAPITAL FIXED COUPON 0 MATURITY 20260217	02/17/26	01/15/26	01/15/26	PURCHASE	45,000,000	0	44,845,313	0
BARTON CAPITAL FIXED COUPON 0 MATURITY 20260217	02/17/26	01/16/26	01/16/26	PURCHASE	50,000,000	0	49,833,334	0
BENNINGTON STARK FIXED COUPON 0 MATURITY 20260113	01/13/26	01/06/26	01/06/26	PURCHASE	50,000,000	0	49,964,028	0
BENNINGTON STARK FIXED COUPON 0 MATURITY 20260113	01/13/26	01/06/26	01/06/26	PURCHASE	50,000,000	0	49,964,028	0
BENNINGTON STARK FIXED COUPON 0 MATURITY 20260113	01/13/26	01/06/26	01/06/26	PURCHASE	37,590,000	0	37,562,956	0
BENNINGTON STARK FIXED COUPON 0 MATURITY 20260113	01/13/26	01/06/26	01/06/26	PURCHASE	50,000,000	0	49,964,028	0
BENNINGTON STARK FIXED COUPON 0 MATURITY 20260120	01/20/26	01/13/26	01/13/26	PURCHASE	50,000,000	0	49,964,028	0
BENNINGTON STARK FIXED COUPON 0 MATURITY 20260120	01/20/26	01/13/26	01/13/26	PURCHASE	44,574,000	0	44,541,932	0
BENNINGTON STARK FIXED COUPON 0 MATURITY 20260120	01/20/26	01/13/26	01/13/26	PURCHASE	50,000,000	0	49,964,028	0
BENNINGTON STARK FIXED COUPON 0 MATURITY 20260127	01/27/26	01/20/26	01/20/26	PURCHASE	50,000,000	0	49,964,028	0
BENNINGTON STARK FIXED COUPON 0 MATURITY 20260127	01/27/26	01/20/26	01/20/26	PURCHASE	50,000,000	0	49,964,028	0
BENNINGTON STARK FIXED COUPON 0 MATURITY 20260127	01/27/26	01/20/26	01/20/26	PURCHASE	50,000,000	0	49,964,028	0
BENNINGTON STARK FIXED COUPON 0 MATURITY 20260203	02/03/26	01/27/26	01/27/26	PURCHASE	50,000,000	0	49,964,028	0
BENNINGTON STARK FIXED COUPON 0 MATURITY 20260203	02/03/26	01/27/26	01/27/26	PURCHASE	30,000,000	0	29,978,417	0
BENNINGTON STARK FIXED COUPON 0 MATURITY 20260203	02/03/26	01/27/26	01/27/26	PURCHASE	50,000,000	0	49,964,028	0
BENNINGTON STARK FIXED COUPON 0 MATURITY 20260205	02/05/26	01/07/26	01/07/26	PURCHASE	10,000,000	0	9,969,631	0
BENNINGTON STARK FIXED COUPON 0 MATURITY 20260205	02/05/26	01/07/26	01/07/26	PURCHASE	50,000,000	0	49,848,153	0
BENNINGTON STARK FIXED COUPON 0 MATURITY 20260205	02/05/26	01/07/26	01/07/26	PURCHASE	50,000,000	0	49,848,153	0
BENNINGTON STARK FIXED COUPON 0 MATURITY 20260205	02/05/26	01/07/26	01/07/26	PURCHASE	50,000,000	0	49,848,153	0
BNG BANK NV FIXED COUPON 0 MATURITY 20260113	01/13/26	01/06/26	01/06/26	PURCHASE	25,000,000	0	24,982,233	0
BNG BANK NV FIXED COUPON 0 MATURITY 20260113	01/13/26	01/06/26	01/06/26	PURCHASE	50,000,000	0	49,964,466	0
BNG BANK NV FIXED COUPON 0 MATURITY 20260113	01/13/26	01/06/26	01/06/26	PURCHASE	50,000,000	0	49,964,466	0
BNG BANK NV FIXED COUPON 0 MATURITY 20260114	01/14/26	01/07/26	01/07/26	PURCHASE	50,000,000	0	49,964,417	0
BNG BANK NV FIXED COUPON 0 MATURITY 20260114	01/14/26	01/07/26	01/07/26	PURCHASE	50,000,000	0	49,964,417	0
BNG BANK NV FIXED COUPON 0 MATURITY 20260114	01/14/26	01/07/26	01/07/26	PURCHASE	50,000,000	0	49,964,417	0
BNG BANK NV FIXED COUPON 0 MATURITY 20260114	01/14/26	01/07/26	01/07/26	PURCHASE	25,000,000	0	24,982,208	0
BNG BANK NV FIXED COUPON 0 MATURITY 20260114	01/14/26	01/07/26	01/07/26	PURCHASE	50,000,000	0	49,964,417	0
Canadian Imperial BCDYAN	01/13/27	01/13/26	01/13/26	PURCHASE	50,000,000	0	50,000,000	0
Canadian Imperial BCDYAN	01/13/27	01/13/26	01/13/26	PURCHASE	50,000,000	0	50,000,000	0
CANCARA ASSET SE FIXED COUPON 0 MATURITY 20260430	04/30/26	01/30/26	01/30/26	PURCHASE	20,000,000	0	19,812,500	0

TRADING ACTIVITY FOR JANUARY 2026

Issue Description	Maturity Date	Trade Date	Settlement dt	Transaction	Quantity	Traded Interest Local	Net Amount Local	Total Real G/L
CHARIOT FDG LLC FIXED COUPON 0 MATURITY 20260409	04/09/26	01/09/26	01/09/26	PURCHASE	25,000,000	0	24,765,625	0
CHESHAM FIN LTD / 0.0 05JAN26 144A	01/05/26	01/02/26	01/02/26	PURCHASE	50,000,000	0	49,984,709	0
CHESHAM FIN LTD / 0.0 05JAN26 144A	01/05/26	01/02/26	01/02/26	PURCHASE	50,000,000	0	49,984,709	0
CHESHAM FIN LTD / 0.0 14JAN26 144A	01/14/26	01/13/26	01/13/26	PURCHASE	50,000,000	0	49,994,903	0
CHESHAM FIN LTD / 0.0 14JAN26 144A	01/14/26	01/13/26	01/13/26	PURCHASE	50,000,000	0	49,994,903	0
CHESHAM FIN LTD / 0.0 21JAN26 144A	01/21/26	01/20/26	01/20/26	PURCHASE	50,000,000	0	49,994,903	0
CHESHAM FIN LTD / 0.0 21JAN26 144A	01/21/26	01/20/26	01/20/26	PURCHASE	50,000,000	0	49,994,903	0
CHESHAM FIN LTD / 0.0 21JAN26 144A	01/21/26	01/20/26	01/20/26	PURCHASE	50,000,000	0	49,994,903	0
CHESHAM FIN LTD / 0.0 21JAN26 144A	01/21/26	01/20/26	01/20/26	PURCHASE	50,000,000	0	49,994,903	0
CHESHAM FIN LTD / 0.0 21JAN26 144A	01/21/26	01/20/26	01/20/26	PURCHASE	50,000,000	0	49,994,903	0
CHESHAM FIN LTD / 0.0 21JAN26 144A	01/21/26	01/20/26	01/20/26	PURCHASE	50,000,000	0	49,994,903	0
CHESHAM FIN LTD / 0.0 30JAN26 144A	01/30/26	01/29/26	01/29/26	PURCHASE	50,000,000	0	49,994,903	0
CHESHAM FIN LTD / 0.0 30JAN26 144A	01/30/26	01/29/26	01/29/26	PURCHASE	50,000,000	0	49,994,903	0
CHESHAM FIN LTD / CHES 0.00 02FEB26	02/02/26	01/30/26	01/30/26	PURCHASE	50,000,000	0	49,984,709	0
CHESHAM FIN LTD / CHES 0.00 02FEB26	02/02/26	01/30/26	01/30/26	PURCHASE	50,000,000	0	49,984,709	0
CHESHAM FIN LTD / CHES 0.00 03FEB26	02/03/26	01/27/26	01/27/26	PURCHASE	50,000,000	0	49,964,222	0
CHESHAM FIN LTD / CHES 0.00 09JAN26	01/09/26	01/08/26	01/08/26	PURCHASE	50,000,000	0	49,994,903	0
CHESHAM FIN LTD / CHES 0.00 09JAN26	01/09/26	01/08/26	01/08/26	PURCHASE	50,000,000	0	49,994,903	0
CHESHAM FIN LTD / CHES 0.00 12JAN26	01/12/26	01/09/26	01/09/26	PURCHASE	50,000,000	0	49,984,709	0
CHESHAM FIN LTD / CHES 0.00 12JAN26	01/12/26	01/09/26	01/09/26	PURCHASE	50,000,000	0	49,984,709	0
CHESHAM FIN LTD / CHES 0.00 13JAN26	01/13/26	01/06/26	01/06/26	PURCHASE	50,000,000	0	49,964,125	0
CHESHAM FIN LTD / CHES 0.00 13JAN26	01/13/26	01/06/26	01/06/26	PURCHASE	50,000,000	0	49,964,125	0
CHESHAM FIN LTD / CHES 0.00 15JAN26	01/15/26	01/14/26	01/14/26	PURCHASE	50,000,000	0	49,994,903	0
CHESHAM FIN LTD / CHES 0.00 20JAN26	01/20/26	01/13/26	01/13/26	PURCHASE	50,000,000	0	49,964,222	0
CHESHAM FIN LTD / CHES 0.00 20JAN26	01/20/26	01/13/26	01/13/26	PURCHASE	50,000,000	0	49,964,222	0
CHESHAM FIN LTD / CHES 0.00 22JAN26	01/22/26	01/21/26	01/21/26	PURCHASE	50,000,000	0	49,994,903	0
CHESHAM FIN LTD / CHES 0.00 22JAN26	01/22/26	01/21/26	01/21/26	PURCHASE	50,000,000	0	49,994,903	0
CHESHAM FIN LTD / CHES 0.00 22JAN26	01/22/26	01/21/26	01/21/26	PURCHASE	50,000,000	0	49,994,903	0
CHESHAM FIN LTD / CHES 0.00 22JAN26	01/22/26	01/21/26	01/21/26	PURCHASE	50,000,000	0	49,994,903	0
CHESHAM FIN LTD / CHES 0.00 22JAN26	01/22/26	01/21/26	01/21/26	PURCHASE	50,000,000	0	49,994,903	0
CHESHAM FIN LTD / CHES 0.00 22JAN26	01/22/26	01/21/26	01/21/26	PURCHASE	50,000,000	0	49,994,903	0
CHESHAM FIN LTD / CHES 0.00 23JAN26	01/23/26	01/22/26	01/22/26	PURCHASE	50,000,000	0	49,994,903	0
CHESHAM FIN LTD / CHES 0.00 23JAN26	01/23/26	01/22/26	01/22/26	PURCHASE	50,000,000	0	49,994,903	0
CHESHAM FIN LTD / CHES 0.00 23JAN26	01/23/26	01/22/26	01/22/26	PURCHASE	30,000,000	0	29,996,942	0
CHESHAM FIN LTD / CHES 0.00 23JAN26	01/23/26	01/22/26	01/22/26	PURCHASE	50,000,000	0	49,994,903	0
CHESHAM FIN LTD / CHES 0.00 23JAN26	01/23/26	01/22/26	01/22/26	PURCHASE	50,000,000	0	49,994,903	0
CHESHAM FIN LTD / CHES 0.00 27JAN26	01/27/26	01/20/26	01/20/26	PURCHASE	50,000,000	0	49,964,222	0
CHESHAM FIN LTD / CHES 0.00 27JAN26	01/27/26	01/20/26	01/20/26	PURCHASE	5,000,000	0	4,996,422	0
CHESHAM FIN LTD / CHES 0.00 27JAN26	01/27/26	01/20/26	01/20/26	PURCHASE	50,000,000	0	49,964,222	0
CHESHAM FIN LTD / CHESH 0.0 07JAN26	01/07/26	01/06/26	01/06/26	PURCHASE	50,000,000	0	49,994,903	0
CHESHAM FIN LTD / CHESH 0.0 07JAN26	01/07/26	01/06/26	01/06/26	PURCHASE	50,000,000	0	49,994,903	0
CHESHAM FIN LTD / CHESH 0.00 06JAN26	01/06/26	01/05/26	01/05/26	PURCHASE	50,000,000	0	49,994,903	0
CHESHAM FIN LTD / CHESH 0.00 06JAN26	01/06/26	01/05/26	01/05/26	PURCHASE	50,000,000	0	49,994,903	0
Chesham Finance LLCCPABS4	01/13/26	01/06/26	01/06/26	PURCHASE	50,000,000	0	49,964,125	0
Chesham Finance LLCCPABS4	01/08/26	01/07/26	01/07/26	PURCHASE	50,000,000	0	49,994,903	0
Chesham Finance LLCCPABS4	01/08/26	01/07/26	01/07/26	PURCHASE	50,000,000	0	49,994,903	0
Chesham Finance LLCCPABS4	01/13/26	01/12/26	01/12/26	PURCHASE	50,000,000	0	49,994,903	0
Chesham Finance LLCCPABS4	01/13/26	01/12/26	01/12/26	PURCHASE	50,000,000	0	49,994,903	0
Chesham Finance LLCCPABS4	01/20/26	01/13/26	01/13/26	PURCHASE	50,000,000	0	49,964,222	0
Chesham Finance LLCCPABS4	01/16/26	01/15/26	01/15/26	PURCHASE	50,000,000	0	49,994,903	0
Chesham Finance LLCCPABS4	01/20/26	01/16/26	01/16/26	PURCHASE	50,000,000	0	49,979,611	0
Chesham Finance LLCCPABS4	01/20/26	01/16/26	01/16/26	PURCHASE	50,000,000	0	49,979,611	0
Chesham Finance LLCCPABS4	01/20/26	01/16/26	01/16/26	PURCHASE	50,000,000	0	49,979,611	0
Chesham Finance LLCCPABS4	01/20/26	01/16/26	01/16/26	PURCHASE	50,000,000	0	49,979,611	0
Chesham Finance LLCCPABS4	01/20/26	01/16/26	01/16/26	PURCHASE	50,000,000	0	49,979,611	0
Chesham Finance LLCCPABS4	01/20/26	01/16/26	01/16/26	PURCHASE	50,000,000	0	49,979,611	0
Chesham Finance LLCCPABS4	01/26/26	01/23/26	01/23/26	PURCHASE	50,000,000	0	49,984,709	0
Chesham Finance LLCCPABS4	01/26/26	01/23/26	01/23/26	PURCHASE	50,000,000	0	49,984,709	0
Chesham Finance LLCCPABS4	02/03/26	01/27/26	01/27/26	PURCHASE	50,000,000	0	49,964,222	0
Chesham Finance LLCCPABS4	02/03/26	01/27/26	01/27/26	PURCHASE	5,000,000	0	4,996,422	0
Chesham Finance LLCCPABS4	01/28/26	01/27/26	01/27/26	PURCHASE	25,000,000	0	24,997,452	0
Chesham Finance LLCCPABS4	01/29/26	01/28/26	01/28/26	PURCHASE	50,000,000	0	49,994,903	0
COLLAT COMMV FLOATING COUPON 4.01000 MATURITY 20261002	10/02/26	01/06/26	01/07/26	PURCHASE	50,000,000	0	50,000,000	0
COLLAT COMMV FLOATING COUPON 4.01000 MATURITY 20261002	10/02/26	01/06/26	01/07/26	PURCHASE	35,000,000	0	35,000,000	0
COLLAT COMMV FLOATING COUPON 4.01000 MATURITY 20261002	10/02/26	01/06/26	01/07/26	PURCHASE	50,000,000	0	50,000,000	0
DREY-GVT CSH-I	08/01/54	01/09/26	01/09/26	PURCHASE	3,197,186	0	3,197,186	0
DREY-GVT CSH-I	08/01/54	01/14/26	01/14/26	PURCHASE	2,098,862	0	2,098,862	0
DREY-GVT CSH-I	08/01/54	01/20/26	01/20/26	PURCHASE	4,488,751	0	4,488,751	0
DREY-GVT CSH-I	08/01/54	01/22/26	01/22/26	PURCHASE	2,971,815	0	2,971,815	0
DREY-GVT CSH-I	08/01/54	01/29/26	01/29/26	PURCHASE	2,442,821	0	2,442,821	0
EFF 2026-1 A1 FIXED COUPON 3.849000 MATURITY 20270222	02/22/27	01/21/26	01/28/26	PURCHASE	78,000,000	0	78,000,000	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
GREAT BEAR FDG DAC 0.0 17FEB26 144A	02/17/26	01/06/26	01/06/26	PURCHASE	50,000,000	0	49,781,834	0
GREAT BEAR FDG DAC 0.0 17FEB26 144A	02/17/26	01/06/26	01/06/26	PURCHASE	20,000,000	0	19,912,733	0
GREAT BEAR FDG DAC 0.0 17FEB26 144A	02/17/26	01/06/26	01/06/26	PURCHASE	50,000,000	0	49,781,834	0
GREAT BEAR FUND FIXED COUPON 0 MATURITY 20260120	01/20/26	01/12/26	01/12/26	PURCHASE	10,000,000	0	9,991,822	0
GREAT BEAR FUND FIXED COUPON 0 MATURITY 20260120	01/20/26	01/12/26	01/12/26	PURCHASE	50,000,000	0	49,959,111	0
GREAT BEAR FUND FIXED COUPON 0 MATURITY 20260213	02/13/26	01/07/26	01/07/26	PURCHASE	50,000,000	0	49,807,806	0
GREAT BEAR FUND FIXED COUPON 0 MATURITY 20260213	02/13/26	01/07/26	01/07/26	PURCHASE	50,000,000	0	49,807,806	0
GTA FDG LLC DISC COML P 0.0 06APR26	04/06/26	01/02/26	01/02/26	PURCHASE	50,000,000	0	49,501,278	0
HSBC TRIPARTY	01/05/26	01/02/26	01/02/26	PURCHASE	100,000,000	0	100,000,000	0
HSBC TRIPARTY	01/05/26	01/02/26	01/02/26	PURCHASE	800,000,000	0	800,000,000	0
HSBC TRIPARTY	01/05/26	01/02/26	01/02/26	PURCHASE	700,000,000	0	700,000,000	0
HSBC TRIPARTY	01/06/26	01/05/26	01/05/26	PURCHASE	100,000,000	0	100,000,000	0
HSBC TRIPARTY	01/06/26	01/05/26	01/05/26	PURCHASE	800,000,000	0	800,000,000	0
HSBC TRIPARTY	01/06/26	01/05/26	01/05/26	PURCHASE	500,000,000	0	500,000,000	0
HSBC TRIPARTY	01/07/26	01/06/26	01/06/26	PURCHASE	100,000,000	0	100,000,000	0
HSBC TRIPARTY	01/07/26	01/06/26	01/06/26	PURCHASE	800,000,000	0	800,000,000	0
HSBC TRIPARTY	01/07/26	01/06/26	01/06/26	PURCHASE	250,000,000	0	250,000,000	0
HSBC TRIPARTY	01/08/26	01/07/26	01/07/26	PURCHASE	100,000,000	0	100,000,000	0
HSBC TRIPARTY	01/08/26	01/07/26	01/07/26	PURCHASE	800,000,000	0	800,000,000	0
HSBC TRIPARTY	01/09/26	01/08/26	01/08/26	PURCHASE	100,000,000	0	100,000,000	0
HSBC TRIPARTY	01/09/26	01/08/26	01/08/26	PURCHASE	800,000,000	0	800,000,000	0
HSBC TRIPARTY	01/12/26	01/09/26	01/09/26	PURCHASE	100,000,000	0	100,000,000	0
HSBC TRIPARTY	01/12/26	01/09/26	01/09/26	PURCHASE	800,000,000	0	800,000,000	0
HSBC TRIPARTY	01/13/26	01/12/26	01/12/26	PURCHASE	100,000,000	0	100,000,000	0
HSBC TRIPARTY	01/13/26	01/12/26	01/12/26	PURCHASE	1,000,000,000	0	1,000,000,000	0
HSBC TRIPARTY	01/14/26	01/13/26	01/13/26	PURCHASE	100,000,000	0	100,000,000	0
HSBC TRIPARTY	01/14/26	01/13/26	01/13/26	PURCHASE	800,000,000	0	800,000,000	0
HSBC TRIPARTY	01/14/26	01/13/26	01/13/26	PURCHASE	250,000,000	0	250,000,000	0
HSBC TRIPARTY	01/15/26	01/14/26	01/14/26	PURCHASE	100,000,000	0	100,000,000	0
HSBC TRIPARTY	01/15/26	01/14/26	01/14/26	PURCHASE	800,000,000	0	800,000,000	0
HSBC TRIPARTY	01/15/26	01/14/26	01/14/26	PURCHASE	600,000,000	0	600,000,000	0
HSBC TRIPARTY	01/16/26	01/15/26	01/15/26	PURCHASE	100,000,000	0	100,000,000	0
HSBC TRIPARTY	01/16/26	01/15/26	01/15/26	PURCHASE	800,000,000	0	800,000,000	0
HSBC TRIPARTY	01/16/26	01/15/26	01/15/26	PURCHASE	500,000,000	0	500,000,000	0
HSBC TRIPARTY	01/20/26	01/16/26	01/16/26	PURCHASE	100,000,000	0	100,000,000	0
HSBC TRIPARTY	01/20/26	01/16/26	01/16/26	PURCHASE	800,000,000	0	800,000,000	0
HSBC TRIPARTY	01/21/26	01/20/26	01/20/26	PURCHASE	100,000,000	0	100,000,000	0
HSBC TRIPARTY	01/21/26	01/20/26	01/20/26	PURCHASE	800,000,000	0	800,000,000	0
HSBC TRIPARTY	01/22/26	01/21/26	01/21/26	PURCHASE	100,000,000	0	100,000,000	0
HSBC TRIPARTY	01/22/26	01/21/26	01/21/26	PURCHASE	800,000,000	0	800,000,000	0
HSBC TRIPARTY	01/23/26	01/22/26	01/22/26	PURCHASE	100,000,000	0	100,000,000	0
HSBC TRIPARTY	01/23/26	01/22/26	01/22/26	PURCHASE	800,000,000	0	800,000,000	0
HSBC TRIPARTY	01/23/26	01/22/26	01/22/26	PURCHASE	750,000,000	0	750,000,000	0
HSBC TRIPARTY	01/26/26	01/23/26	01/23/26	PURCHASE	100,000,000	0	100,000,000	0
HSBC TRIPARTY	01/26/26	01/23/26	01/23/26	PURCHASE	800,000,000	0	800,000,000	0
HSBC TRIPARTY	01/26/26	01/23/26	01/23/26	PURCHASE	750,000,000	0	750,000,000	0
HSBC TRIPARTY	01/27/26	01/26/26	01/26/26	PURCHASE	100,000,000	0	100,000,000	0
HSBC TRIPARTY	01/27/26	01/26/26	01/26/26	PURCHASE	1,200,000,000	0	1,200,000,000	0
HSBC TRIPARTY	01/27/26	01/26/26	01/26/26	PURCHASE	1,050,000,000	0	1,050,000,000	0
HSBC TRIPARTY	01/28/26	01/27/26	01/27/26	PURCHASE	100,000,000	0	100,000,000	0
HSBC TRIPARTY	01/28/26	01/27/26	01/27/26	PURCHASE	1,200,000,000	0	1,200,000,000	0
HSBC TRIPARTY	01/28/26	01/27/26	01/27/26	PURCHASE	700,000,000	0	700,000,000	0
HSBC TRIPARTY	01/29/26	01/28/26	01/28/26	PURCHASE	100,000,000	0	100,000,000	0
HSBC TRIPARTY	01/29/26	01/28/26	01/28/26	PURCHASE	800,000,000	0	800,000,000	0
HSBC TRIPARTY	01/30/26	01/29/26	01/29/26	PURCHASE	100,000,000	0	100,000,000	0
HSBC TRIPARTY	01/30/26	01/29/26	01/29/26	PURCHASE	1,000,000,000	0	1,000,000,000	0
HSBC TRIPARTY	01/30/26	01/29/26	01/29/26	PURCHASE	750,000,000	0	750,000,000	0
HSBC TRIPARTY	02/02/26	01/30/26	01/30/26	PURCHASE	100,000,000	0	100,000,000	0
HSBC TRIPARTY	02/02/26	01/30/26	01/30/26	PURCHASE	1,000,000,000	0	1,000,000,000	0
HSBC TRIPARTY	02/02/26	01/30/26	01/30/26	PURCHASE	700,000,000	0	700,000,000	0
ING (US) FUNDING FIXED COUPON 0 MATURITY 20260728	07/28/26	01/27/26	01/28/26	PURCHASE	50,000,000	0	49,067,347	0
ING (US) FUNDING FIXED COUPON 0 MATURITY 20260728	07/28/26	01/27/26	01/28/26	PURCHASE	25,000,000	0	24,533,674	0
ING (US) FUNDING FIXED COUPON 0 MATURITY 20260728	07/28/26	01/27/26	01/28/26	PURCHASE	50,000,000	0	49,067,347	0
ING (US) FUNDING FIXED COUPON 0 MATURITY 20260728	07/28/26	01/27/26	01/28/26	PURCHASE	50,000,000	0	49,067,347	0
LION BAY FDG DAC DISC 0.00 07JAN26	01/07/26	01/06/26	01/06/26	PURCHASE	50,000,000	0	49,994,903	0
LION BAY FDG DAC DISC 0.00 07JAN26	01/07/26	01/06/26	01/06/26	PURCHASE	10,000,000	0	9,998,981	0
LION BAY FDG DAC DISC 0.00 09JUL26	07/09/26	01/09/26	01/09/26	PURCHASE	50,000,000	0	49,064,834	0
LION BAY FDG DAC DISC 0.00 09JUL26	07/09/26	01/09/26	01/09/26	PURCHASE	50,000,000	0	49,064,834	0
LION BAY FDG DAC DISC 0.00 09JUL26	07/09/26	01/09/26	01/09/26	PURCHASE	50,000,000	0	49,064,834	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
LION BAY FDG DAC DISC 0.00 09JUL26	07/09/26	01/09/26	01/09/26	PURCHASE	15,000,000	0	14,719,450	0
LION BAY FDG DAC DISC 0.00 13JAN26	01/13/26	01/06/26	01/06/26	PURCHASE	50,000,000	0	49,964,125	0
LION BAY FDG DAC DISC 0.00 13JAN26	01/13/26	01/06/26	01/06/26	PURCHASE	50,000,000	0	49,964,125	0
LION BAY FDG DAC DISC 0.00 27JAN26	01/27/26	01/20/26	01/20/26	PURCHASE	50,000,000	0	49,964,125	0
LION BAY FDG DAC DISC 0.00 27JAN26	01/27/26	01/20/26	01/20/26	PURCHASE	50,000,000	0	49,964,125	0
LION BAY FUND FIXED COUPON 0 MATURITY 20260106	01/06/26	01/05/26	01/05/26	PURCHASE	50,000,000	0	49,994,903	0
LION BAY FUND FIXED COUPON 0 MATURITY 20260106	01/06/26	01/05/26	01/05/26	PURCHASE	10,000,000	0	9,998,981	0
LION BAY FUND FIXED COUPON 0 MATURITY 20260112	01/12/26	01/05/26	01/05/26	PURCHASE	46,000,000	0	45,966,995	0
LION BAY FUND FIXED COUPON 0 MATURITY 20260112	01/12/26	01/09/26	01/09/26	PURCHASE	26,000,000	0	25,992,070	0
LION BAY FUND FIXED COUPON 0 MATURITY 20260116	01/16/26	01/15/26	01/15/26	PURCHASE	30,000,000	0	29,996,950	0
LION BAY FUND FIXED COUPON 0 MATURITY 20260116	01/16/26	01/15/26	01/15/26	PURCHASE	50,000,000	0	49,994,917	0
LION BAY FUND FIXED COUPON 0 MATURITY 20260120	01/20/26	01/12/26	01/12/26	PURCHASE	46,000,000	0	45,962,382	0
LION BAY FUND FIXED COUPON 0 MATURITY 20260120	01/20/26	01/13/26	01/13/26	PURCHASE	50,000,000	0	49,964,125	0
LION BAY FUND FIXED COUPON 0 MATURITY 20260120	01/20/26	01/13/26	01/13/26	PURCHASE	50,000,000	0	49,964,125	0
LION BAY FUND FIXED COUPON 0 MATURITY 20260120	01/20/26	01/16/26	01/16/26	PURCHASE	50,000,000	0	49,979,667	0
LION BAY FUND FIXED COUPON 0 MATURITY 20260120	01/20/26	01/16/26	01/16/26	PURCHASE	10,000,000	0	9,995,933	0
LION BAY FUND FIXED COUPON 0 MATURITY 20260126	01/26/26	01/20/26	01/20/26	PURCHASE	46,000,000	0	45,971,710	0
LION BAY FUND FIXED COUPON 0 MATURITY 20260202	02/02/26	01/26/26	01/26/26	PURCHASE	46,000,000	0	45,966,995	0
LION BAY FUND FIXED COUPON 0 MATURITY 20260202	02/02/26	01/30/26	01/30/26	PURCHASE	50,000,000	0	49,984,709	0
LMA AMERICAS LLC FIXED COUPON 0 MATURITY 20260420	04/20/26	01/12/26	01/13/26	PURCHASE	50,000,000	0	49,493,444	0
LMA S A / LMA AMERS LLC 0.0 01APR26	04/01/26	01/02/26	01/05/26	PURCHASE	50,000,000	0	49,546,111	0
LONGSHIP FUNDING FIXED COUPON 0 MATURITY 20260319	03/19/26	01/14/26	01/14/26	PURCHASE	50,000,000	0	49,666,667	0
LONGSHIP FUNDING FIXED COUPON 0 MATURITY 20260319	03/19/26	01/14/26	01/14/26	PURCHASE	50,000,000	0	49,666,667	0
LONGSHIP FUNDING FIXED COUPON 0 MATURITY 20260325	03/25/26	01/30/26	01/30/26	PURCHASE	50,000,000	0	49,720,250	0
LONGSHIP FUNDING FIXED COUPON 0 MATURITY 20260325	03/25/26	01/30/26	01/30/26	PURCHASE	5,000,000	0	4,972,025	0
LONGSHIP FUNDING FIXED COUPON 0 MATURITY 20260417	04/17/26	01/27/26	01/27/26	PURCHASE	50,000,000	0	49,581,667	0
LONGSHIP FUNDING FIXED COUPON 0 MATURITY 20260417	04/17/26	01/27/26	01/27/26	PURCHASE	50,000,000	0	49,581,667	0
LONGSHIP FUNDING FIXED COUPON 0 MATURITY 20260417	04/17/26	01/27/26	01/27/26	PURCHASE	50,000,000	0	49,581,667	0
MATCHPOINT FIN FIXED COUPON 0 MATURITY 20260105	01/05/26	01/02/26	01/02/26	PURCHASE	50,000,000	0	49,984,792	0
MATCHPOINT FIN FIXED COUPON 0 MATURITY 20260105	01/05/26	01/02/26	01/02/26	PURCHASE	40,000,000	0	39,987,833	0
MATCHPOINT FIN FIXED COUPON 0 MATURITY 20260105	01/05/26	01/02/26	01/02/26	PURCHASE	50,000,000	0	49,984,792	0
MATCHPOINT FIN FIXED COUPON 0 MATURITY 20260106	01/06/26	01/05/26	01/05/26	PURCHASE	50,000,000	0	49,994,931	0
MATCHPOINT FIN FIXED COUPON 0 MATURITY 20260106	01/06/26	01/05/26	01/05/26	PURCHASE	35,000,000	0	34,996,451	0
MATCHPOINT FIN FIXED COUPON 0 MATURITY 20260106	01/06/26	01/05/26	01/05/26	PURCHASE	50,000,000	0	49,994,931	0
MATCHPOINT FIN FIXED COUPON 0 MATURITY 20260107	01/07/26	01/06/26	01/06/26	PURCHASE	35,000,000	0	34,996,451	0
MATCHPOINT FIN FIXED COUPON 0 MATURITY 20260107	01/07/26	01/06/26	01/06/26	PURCHASE	50,000,000	0	49,994,931	0
MATCHPOINT FIN FIXED COUPON 0 MATURITY 20260107	01/07/26	01/06/26	01/06/26	PURCHASE	50,000,000	0	49,994,931	0
MATCHPOINT FIN FIXED COUPON 0 MATURITY 20260107	01/07/26	01/06/26	01/06/26	PURCHASE	50,000,000	0	49,994,931	0
MATCHPOINT FIN FIXED COUPON 0 MATURITY 20260108	01/08/26	01/07/26	01/07/26	PURCHASE	40,000,000	0	39,995,944	0
MATCHPOINT FIN FIXED COUPON 0 MATURITY 20260108	01/08/26	01/07/26	01/07/26	PURCHASE	50,000,000	0	49,994,931	0
MATCHPOINT FIN FIXED COUPON 0 MATURITY 20260108	01/08/26	01/07/26	01/07/26	PURCHASE	50,000,000	0	49,994,931	0
MATCHPOINT FIN FIXED COUPON 0 MATURITY 20260109	01/09/26	01/08/26	01/08/26	PURCHASE	40,000,000	0	39,995,956	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
MATCHPOINT FIN FIXED COUPON 0 MATURITY 20260109	01/09/26	01/08/26	01/08/26	PURCHASE	50,000,000	0	49,994,945	0
MATCHPOINT FIN FIXED COUPON 0 MATURITY 20260109	01/09/26	01/08/26	01/08/26	PURCHASE	50,000,000	0	49,994,945	0
MATCHPOINT FIN FIXED COUPON 0 MATURITY 20260112	01/12/26	01/09/26	01/09/26	PURCHASE	50,000,000	0	49,984,834	0
MATCHPOINT FIN FIXED COUPON 0 MATURITY 20260112	01/12/26	01/09/26	01/09/26	PURCHASE	40,000,000	0	39,987,867	0
MATCHPOINT FIN FIXED COUPON 0 MATURITY 20260112	01/12/26	01/09/26	01/09/26	PURCHASE	50,000,000	0	49,984,834	0
MATCHPOINT FIN FIXED COUPON 0 MATURITY 20260113	01/13/26	01/12/26	01/12/26	PURCHASE	50,000,000	0	49,994,944	0
MATCHPOINT FIN FIXED COUPON 0 MATURITY 20260113	01/13/26	01/12/26	01/12/26	PURCHASE	50,000,000	0	49,994,944	0
MATCHPOINT FIN FIXED COUPON 0 MATURITY 20260113	01/13/26	01/12/26	01/12/26	PURCHASE	50,000,000	0	49,994,944	0
MATCHPOINT FIN FIXED COUPON 0 MATURITY 20260114	01/14/26	01/13/26	01/13/26	PURCHASE	50,000,000	0	49,994,945	0
MATCHPOINT FIN FIXED COUPON 0 MATURITY 20260114	01/14/26	01/13/26	01/13/26	PURCHASE	50,000,000	0	49,994,945	0
MATCHPOINT FIN FIXED COUPON 0 MATURITY 20260114	01/14/26	01/13/26	01/13/26	PURCHASE	25,000,000	0	24,997,472	0
MATCHPOINT FIN FIXED COUPON 0 MATURITY 20260115	01/15/26	01/14/26	01/14/26	PURCHASE	50,000,000	0	49,994,945	0
MATCHPOINT FIN FIXED COUPON 0 MATURITY 20260115	01/15/26	01/14/26	01/14/26	PURCHASE	50,000,000	0	49,994,945	0
MATCHPOINT FIN FIXED COUPON 0 MATURITY 20260116	01/16/26	01/15/26	01/15/26	PURCHASE	50,000,000	0	49,994,945	0
MATCHPOINT FIN FIXED COUPON 0 MATURITY 20260116	01/16/26	01/15/26	01/15/26	PURCHASE	25,000,000	0	24,997,472	0
MATCHPOINT FIN FIXED COUPON 0 MATURITY 20260120	01/20/26	01/16/26	01/16/26	PURCHASE	50,000,000	0	49,979,778	0
MATCHPOINT FIN FIXED COUPON 0 MATURITY 20260120	01/20/26	01/16/26	01/16/26	PURCHASE	25,000,000	0	24,989,889	0
MATCHPOINT FIN FIXED COUPON 0 MATURITY 20260121	01/21/26	01/20/26	01/20/26	PURCHASE	50,000,000	0	49,994,945	0
MATCHPOINT FIN FIXED COUPON 0 MATURITY 20260121	01/21/26	01/20/26	01/20/26	PURCHASE	25,000,000	0	24,997,472	0
MATCHPOINT FIN FIXED COUPON 0 MATURITY 20260122	01/22/26	01/21/26	01/21/26	PURCHASE	50,000,000	0	49,994,945	0
MATCHPOINT FIN FIXED COUPON 0 MATURITY 20260123	01/23/26	01/22/26	01/22/26	PURCHASE	50,000,000	0	49,994,945	0
MATCHPOINT FIN FIXED COUPON 0 MATURITY 20260126	01/26/26	01/23/26	01/23/26	PURCHASE	25,000,000	0	24,992,417	0
MATCHPOINT FIN FIXED COUPON 0 MATURITY 20260126	01/26/26	01/23/26	01/23/26	PURCHASE	50,000,000	0	49,984,834	0
MATCHPOINT FIN FIXED COUPON 0 MATURITY 20260128	01/28/26	01/27/26	01/27/26	PURCHASE	50,000,000	0	49,994,945	0
MATCHPOINT FIN FIXED COUPON 0 MATURITY 20260130	01/30/26	01/29/26	01/29/26	PURCHASE	50,000,000	0	49,994,945	0
MATCHPOINT FIN FIXED COUPON 0 MATURITY 20260130	01/30/26	01/29/26	01/29/26	PURCHASE	32,500,000	0	32,496,714	0
MATCHPOINT FIN FIXED COUPON 0 MATURITY 20260202	02/02/26	01/30/26	01/30/26	PURCHASE	47,500,000	0	47,485,592	0
MATCHPOINT FIN PLC SER 0.0 27JAN26	01/27/26	01/26/26	01/26/26	PURCHASE	50,000,000	0	49,994,945	0
Mizuho Bank Ltd. CDCDYAN	01/15/26	01/08/26	01/08/26	PURCHASE	50,000,000	0	50,000,000	0
Mizuho Bank Ltd. CDCDYAN	01/15/26	01/08/26	01/08/26	PURCHASE	50,000,000	0	50,000,000	0
Mizuho Bank Ltd. CDCDYAN	01/15/26	01/08/26	01/08/26	PURCHASE	50,000,000	0	50,000,000	0
Mizuho Bank Ltd. CDCDYAN	01/15/26	01/08/26	01/08/26	PURCHASE	50,000,000	0	50,000,000	0
MIZUHO BANK- LTD.	01/09/26	01/08/26	01/08/26	PURCHASE	250,000,000	0	250,000,000	0
MIZUHO BANK- LTD.	01/21/26	01/20/26	01/20/26	PURCHASE	540,000,000	0	540,000,000	0
MIZUHO BANK- LTD.	01/22/26	01/21/26	01/21/26	PURCHASE	1,200,000,000	0	1,200,000,000	0
MIZUHO BANK- LTD.	01/26/26	01/23/26	01/23/26	PURCHASE	400,000,000	0	400,000,000	0
MIZUHO BANK- LTD.	01/29/26	01/28/26	01/28/26	PURCHASE	1,080,000,000	0	1,080,000,000	0
MIZUHO BK LTD NEW YORK BRH 03FEB26	02/03/26	01/27/26	01/27/26	PURCHASE	50,000,000	0	50,000,000	0
MIZUHO BK LTD NEW YORK BRH 03FEB26	02/03/26	01/27/26	01/27/26	PURCHASE	50,000,000	0	50,000,000	0
MIZUHO BK LTD NEW YORK BRH 03FEB26	02/03/26	01/27/26	01/27/26	PURCHASE	50,000,000	0	50,000,000	0
MIZUHO BK LTD NEW YORK BRH 03FEB26	02/03/26	01/27/26	01/27/26	PURCHASE	50,000,000	0	50,000,000	0
MIZUHO BK LTD NEW YORK BRH 03FEB26	02/03/26	01/27/26	01/27/26	PURCHASE	50,000,000	0	50,000,000	0
MIZUHO BK LTD NEW YORK BRH 12JAN26	01/12/26	01/05/26	01/05/26	PURCHASE	50,000,000	0	50,000,000	0
MIZUHO BK LTD NEW YORK BRH 12JAN26	01/12/26	01/05/26	01/05/26	PURCHASE	50,000,000	0	50,000,000	0
MIZUHO BK LTD NEW YORK BRH 12JAN26	01/12/26	01/05/26	01/05/26	PURCHASE	50,000,000	0	50,000,000	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
MIZUHO BK LTD NEWYORK BRH 12JAN26	01/12/26	01/05/26	01/05/26	PURCHASE	50,000,000	0	50,000,000	0
MIZUHO BK LTD NEWYORK BRH 12JAN26	01/12/26	01/05/26	01/05/26	PURCHASE	50,000,000	0	50,000,000	0
MIZUHO BK LTD NEWYORK BRH 12JAN26	01/12/26	01/05/26	01/05/26	PURCHASE	50,000,000	0	50,000,000	0
MIZUHO TRIPARTY	01/05/26	01/02/26	01/02/26	PURCHASE	400,000,000	0	400,000,000	0
MIZUHO TRIPARTY	01/06/26	01/05/26	01/05/26	PURCHASE	400,000,000	0	400,000,000	0
MIZUHO TRIPARTY	01/07/26	01/06/26	01/06/26	PURCHASE	400,000,000	0	400,000,000	0
MIZUHO TRIPARTY	01/08/26	01/07/26	01/07/26	PURCHASE	400,000,000	0	400,000,000	0
MIZUHO TRIPARTY	01/09/26	01/08/26	01/08/26	PURCHASE	400,000,000	0	400,000,000	0
MIZUHO TRIPARTY	01/12/26	01/09/26	01/09/26	PURCHASE	400,000,000	0	400,000,000	0
MIZUHO TRIPARTY	01/13/26	01/12/26	01/12/26	PURCHASE	400,000,000	0	400,000,000	0
MIZUHO TRIPARTY	01/14/26	01/13/26	01/13/26	PURCHASE	400,000,000	0	400,000,000	0
MIZUHO TRIPARTY	01/15/26	01/14/26	01/14/26	PURCHASE	400,000,000	0	400,000,000	0
MIZUHO TRIPARTY	01/16/26	01/15/26	01/15/26	PURCHASE	400,000,000	0	400,000,000	0
MIZUHO TRIPARTY	01/20/26	01/16/26	01/16/26	PURCHASE	400,000,000	0	400,000,000	0
MIZUHO TRIPARTY	01/21/26	01/20/26	01/20/26	PURCHASE	400,000,000	0	400,000,000	0
MIZUHO TRIPARTY	01/22/26	01/21/26	01/21/26	PURCHASE	400,000,000	0	400,000,000	0
MIZUHO TRIPARTY	01/23/26	01/22/26	01/22/26	PURCHASE	400,000,000	0	400,000,000	0
MIZUHO TRIPARTY	01/26/26	01/23/26	01/23/26	PURCHASE	400,000,000	0	400,000,000	0
MIZUHO TRIPARTY	01/27/26	01/26/26	01/26/26	PURCHASE	900,000,000	0	900,000,000	0
MIZUHO TRIPARTY	01/28/26	01/27/26	01/27/26	PURCHASE	400,000,000	0	400,000,000	0
MIZUHO TRIPARTY	01/29/26	01/28/26	01/28/26	PURCHASE	400,000,000	0	400,000,000	0
MIZUHO TRIPARTY	01/30/26	01/29/26	01/29/26	PURCHASE	400,000,000	0	400,000,000	0
MIZUHO TRIPARTY	02/02/26	01/30/26	01/30/26	PURCHASE	400,000,000	0	400,000,000	0
NATL BANK OF CAN FIXED COUPON 0 MATURITY 20270108	01/08/27	01/09/26	01/09/26	PURCHASE	50,000,000	0	48,154,722	0
NATL BANK OF CAN FIXED COUPON 0 MATURITY 20270108	01/08/27	01/09/26	01/09/26	PURCHASE	40,000,000	0	38,523,778	0
NATL BANK OF CAN FIXED COUPON 0 MATURITY 20270108	01/08/27	01/09/26	01/09/26	PURCHASE	50,000,000	0	48,154,722	0
OLD LINE FND LLC FLOATING COUPON 3.99000 MATURITY 20261005	10/05/26	01/05/26	01/06/26	PURCHASE	50,000,000	0	50,000,000	0
OLD LINE FND LLC FLOATING COUPON 3.99000 MATURITY 20261005	10/05/26	01/05/26	01/06/26	PURCHASE	50,000,000	0	50,000,000	0
OLD LINE FND LLC FLOATING COUPON 3.99000 MATURITY 20261005	10/05/26	01/05/26	01/06/26	PURCHASE	50,000,000	0	50,000,000	0
OLD LINE FND LLC FLOATING COUPON 3.99000 MATURITY 20261005	10/05/26	01/05/26	01/06/26	PURCHASE	50,000,000	0	50,000,000	0
Old Line Funding, LCPABS4	07/08/26	01/07/26	01/12/26	PURCHASE	50,000,000	0	49,090,417	0
Old Line Funding, LCPABS4	07/08/26	01/07/26	01/12/26	PURCHASE	25,000,000	0	24,545,208	0
PARK AVE COLL FLOATING COUPON 3.99000 MATU- RITY 20261016	10/16/26	01/20/26	01/20/26	PURCHASE	50,000,000	0	50,000,000	0
PARK AVE COLL FLOATING COUPON 3.99000 MATU- RITY 20261016	10/16/26	01/20/26	01/20/26	PURCHASE	15,000,000	0	15,000,000	0
PARK AVE COLL FLOATING COUPON 3.99000 MATU- RITY 20261016	10/16/26	01/20/26	01/20/26	PURCHASE	50,000,000	0	50,000,000	0
PARK AVE COLL FLOATING COUPON 3.99000 MATU- RITY 20261016	10/16/26	01/20/26	01/20/26	PURCHASE	50,000,000	0	50,000,000	0
PARK AVE COLL FLOATING COUPON 3.99000 MATU- RITY 20261016	10/16/26	01/20/26	01/20/26	PURCHASE	50,000,000	0	50,000,000	0
PARK AVE COLL FLOATING COUPON 3.99000 MATU- RITY 20261020	10/20/26	01/23/26	01/23/26	PURCHASE	50,000,000	0	50,000,000	0
PARK AVE COLL FLOATING COUPON 3.99000 MATU- RITY 20261020	10/20/26	01/23/26	01/23/26	PURCHASE	15,000,000	0	15,000,000	0
PODIUM FDG TR DISC COM 0.00 08JUL26	07/08/26	01/06/26	01/06/26	PURCHASE	50,000,000	0	49,051,959	0
PODIUM FND TRU FIXED COUPON 0 MATURITY 20260826	08/26/26	01/27/26	01/27/26	PURCHASE	30,000,000	0	29,347,658	0
PODIUM FND TRU FLOATING COUPON 3.96000 MATURITY 20260915	09/15/26	01/20/26	01/20/26	PURCHASE	25,000,000	0	25,000,000	0
RABOBANK NEWYORK	01/12/26	01/05/26	01/05/26	PURCHASE	950,000,000	0	950,000,000	0
RABOBANK NEWYORK	01/13/26	01/06/26	01/06/26	PURCHASE	600,000,000	0	600,000,000	0
RABOBANK NEWYORK	01/20/26	01/12/26	01/12/26	PURCHASE	950,000,000	0	950,000,000	0
RABOBANK NEWYORK	01/21/26	01/13/26	01/13/26	PURCHASE	630,000,000	0	630,000,000	0
RABOBANK NEWYORK	01/27/26	01/20/26	01/20/26	PURCHASE	975,000,000	0	975,000,000	0
RABOBANK NEWYORK	01/28/26	01/21/26	01/21/26	PURCHASE	625,000,000	0	625,000,000	0
RABOBANK NEWYORK	02/03/26	01/27/26	01/27/26	PURCHASE	975,000,000	0	975,000,000	0
RABOBANK NEWYORK	02/04/26	01/28/26	01/28/26	PURCHASE	630,000,000	0	630,000,000	0
ROYAL BANK OF CANADA	01/05/26	01/02/26	01/02/26	PURCHASE	400,000,000	0	400,000,000	0
ROYAL BANK OF CANADA	01/06/26	01/05/26	01/05/26	PURCHASE	500,000,000	0	500,000,000	0
ROYAL BANK OF CANADA	01/07/26	01/06/26	01/06/26	PURCHASE	500,000,000	0	500,000,000	0
ROYAL BANK OF CANADA	01/08/26	01/07/26	01/07/26	PURCHASE	500,000,000	0	500,000,000	0
ROYAL BANK OF CANADA	01/09/26	01/08/26	01/08/26	PURCHASE	500,000,000	0	500,000,000	0
ROYAL BANK OF CANADA	01/12/26	01/09/26	01/09/26	PURCHASE	500,000,000	0	500,000,000	0
ROYAL BANK OF CANADA	01/13/26	01/12/26	01/12/26	PURCHASE	500,000,000	0	500,000,000	0
ROYAL BANK OF CANADA	01/14/26	01/13/26	01/13/26	PURCHASE	500,000,000	0	500,000,000	0
ROYAL BANK OF CANADA	01/15/26	01/14/26	01/14/26	PURCHASE	500,000,000	0	500,000,000	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 FIXED COUPON 0 MATURITY 20260123	01/23/26	01/22/26	01/22/26	PURCHASE	50,000,000	0	49,994,945	0
STARBIRD FDG FIXED COUPON 0 MATURITY 20260123	01/23/26	01/22/26	01/22/26	PURCHASE	50,000,000	0	49,994,945	0
STARBIRD FDG FIXED COUPON 0 MATURITY 20260123	01/23/26	01/22/26	01/22/26	PURCHASE	50,000,000	0	49,994,945	0
STARBIRD FDG FIXED COUPON 0 MATURITY 20260126	01/26/26	01/23/26	01/23/26	PURCHASE	50,000,000	0	49,984,834	0
STARBIRD FDG FIXED COUPON 0 MATURITY 20260126	01/26/26	01/23/26	01/23/26	PURCHASE	50,000,000	0	49,984,834	0
STARBIRD FDG FIXED COUPON 0 MATURITY 20260126	01/26/26	01/23/26	01/23/26	PURCHASE	50,000,000	0	49,984,834	0
STARBIRD FDG FIXED COUPON 0 MATURITY 20260128	01/28/26	01/27/26	01/27/26	PURCHASE	50,000,000	0	49,994,945	0
STARBIRD FDG FIXED COUPON 0 MATURITY 20260128	01/28/26	01/27/26	01/27/26	PURCHASE	50,000,000	0	49,994,945	0
STARBIRD FDG FIXED COUPON 0 MATURITY 20260128	01/28/26	01/27/26	01/27/26	PURCHASE	50,000,000	0	49,994,945	0
STARBIRD FDG FIXED COUPON 0 MATURITY 20260129	01/29/26	01/28/26	01/28/26	PURCHASE	50,000,000	0	49,994,945	0
STARBIRD FDG FIXED COUPON 0 MATURITY 20260129	01/29/26	01/28/26	01/28/26	PURCHASE	50,000,000	0	49,994,945	0
STARBIRD FDG FIXED COUPON 0 MATURITY 20260130	01/30/26	01/29/26	01/29/26	PURCHASE	50,000,000	0	49,994,945	0
STARBIRD FDG FIXED COUPON 0 MATURITY 20260202	02/02/26	01/30/26	01/30/26	PURCHASE	50,000,000	0	49,984,834	0
STARBIRD FDG FIXED COUPON 0 MATURITY 20260202	02/02/26	01/30/26	01/30/26	PURCHASE	50,000,000	0	49,984,834	0
SUMI TRUST NY FIXED COUPON 0 MATURITY 20260408	04/08/26	01/05/26	01/05/26	PURCHASE	50,000,000	0	49,513,042	0
SUMI TRUST NY FIXED COUPON 0 MATURITY 20260414	04/14/26	01/15/26	01/15/26	PURCHASE	6,610,000	0	6,548,556	0
SUMI TRUST NY FIXED COUPON 0 MATURITY 20260414	04/14/26	01/15/26	01/15/26	PURCHASE	50,000,000	0	49,535,222	0
SUMI TRUST NY FIXED COUPON 0 MATURITY 20260414	04/14/26	01/15/26	01/15/26	PURCHASE	50,000,000	0	49,535,222	0
SUMITOMO MITSUI BANECD	04/13/26	01/08/26	01/12/26	PURCHASE	200,000,000	0	200,000,000	0
Sumitomo Mitsui Banking Corp. ECD (USD)	04/08/26	01/06/26	01/08/26	PURCHASE	150,000,000	0	148,584,731	0
SUMITOMO MITSUI TR BK LTD N 20APR26	04/20/26	01/05/26	01/05/26	PURCHASE	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TR BK LTD N 20APR26	04/20/26	01/05/26	01/05/26	PURCHASE	50,000,000	0	50,000,000	0
Sumitomo Mitsui TruCDYAN	04/28/26	01/29/26	02/02/26	PURCHASE	50,000,000	0	50,000,000	0
Sumitomo Mitsui TruCDYAN	04/28/26	01/29/26	02/02/26	PURCHASE	50,000,000	0	50,000,000	0
Sumitomo Mitsui TruCDYAN	04/28/26	01/29/26	02/02/26	PURCHASE	50,000,000	0	50,000,000	0
Sumitomo Mitsui TruECD	04/17/26	01/14/26	01/16/26	PURCHASE	150,000,000	0	150,000,000	0
SUMITOMO TRUST AND BANKING 07APR26	04/07/26	01/02/26	01/06/26	PURCHASE	150,000,000	0	150,000,000	0
THUNDER BAY FD L FIXED COUPON 0 MATURITY 20260708	07/08/26	01/07/26	01/07/26	PURCHASE	10,000,000	0	9,812,944	0
THUNDER BAY FD L FIXED COUPON 0 MATURITY 20260708	07/08/26	01/07/26	01/07/26	PURCHASE	50,000,000	0	49,064,722	0
TOYOTA CRED PR FIXED COUPON 0 MATURITY 20260727	07/27/26	01/13/26	01/13/26	PURCHASE	15,000,000	0	14,690,438	0
TOYOTA CRED PR FIXED COUPON 0 MATURITY 20261013	10/13/26	01/26/26	01/26/26	PURCHASE	10,000,000	0	9,726,278	0
TOYOTA CRED PR FIXED COUPON 0 MATURITY 20261013	10/13/26	01/26/26	01/26/26	PURCHASE	50,000,000	0	48,631,389	0
TRUIST BANK FIXED COUPON 0 MATURITY 20260512	05/12/26	01/28/26	01/28/26	PURCHASE	50,000,000	0	50,000,000	0
TRUIST BANK FIXED COUPON 0 MATURITY 20260512	05/12/26	01/28/26	01/28/26	PURCHASE	50,000,000	0	50,000,000	0
TRUIST BANK FIXED COUPON 0 MATURITY 20260512	05/12/26	01/28/26	01/28/26	PURCHASE	50,000,000	0	50,000,000	0
VICTORY REC FIXED COUPON 0 MATURITY 20260423	04/23/26	01/08/26	01/08/26	PURCHASE	25,000,000	0	24,726,563	0
DREY-GVT CSH-I	08/01/54	01/12/26	01/12/26	SELL	249,378	0	249,378	0
DREY-GVT CSH-I	08/01/54	01/13/26	01/13/26	SELL	2,947,808	0	2,947,808	0
DREY-GVT CSH-I	08/01/54	01/15/26	01/15/26	SELL	2,098,862	0	2,098,862	0
DREY-GVT CSH-I	08/01/54	01/21/26	01/21/26	SELL	4,488,751	0	4,488,751	0
DREY-GVT CSH-I	08/01/54	01/23/26	01/23/26	SELL	851,799	0	851,799	0
DREY-GVT CSH-I	08/01/54	01/26/26	01/26/26	SELL	2,120,016	0	2,120,016	0
DREY-GVT CSH-I	08/01/54	01/30/26	01/30/26	SELL	2,442,821	0	2,442,821	0
						0	312,771,777,805	0



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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

