



MONTHLY SUMMARY REPORT

State Board of Administration of Florida

August 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 August 1, 2026, through August 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 August 31, 2026)

Total Participants
868

Florida PRIME™
Total Participant Balance
\$26,669,745,154

Total Number of Accounts
1,585

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

Chair Warsh talks bond investors off the cliff

It's well known by now that Federal Reserve Chair Kevin Warsh wants to keep the central bank out of the prediction business. His first step was to reduce the amount of public communication that has served as "forward guidance" of its plans for monetary policy. The idea is, fewer Fed words, fewer market misunderstandings. The last two statements issued by the Federal Open Market Committee after its meetings could be read in one breath.

But from the podium at the Jackson Hole central bank symposium last week, darned if he didn't up and try to hornswoggle us by doing the opposite. (Well, it takes place in Wyoming.) Instead of avoiding the term, Chair Warsh mentioned "hike" three times in the opening of his keynote address. Ostensibly describing trekking trails in the Tetons, it seemed thinly veiled wordplay. Could he have thought that uttering this word, one that the bond markets have lately demanded to curb inflation, would have the same effect as promising raising rates?

It is certainly possible, but the markets did just that regardless. The 30-year yield initially fell from 19-year highs only to climb again as investors quickly saw through the action as a ploy to drive long-term interest rates lower, in keeping with the administration's wishes. Yields reverted to previous levels as the markets remained concerned about high inflation, soaring federal debt, datacenter mega deals, disruption of oil trade and more.

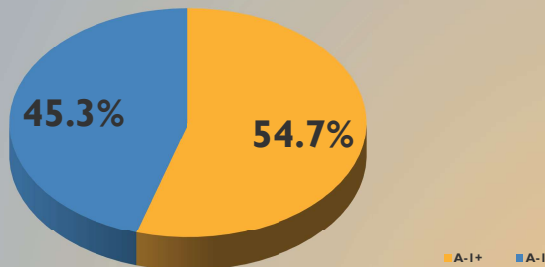
As Chair Warsh remarked in his speech that "The responsibility for 65 months of sustained, elevated inflation sits squarely with the central bank," the yield curve flattened, with the front end rising and the long end falling slightly. Fed futures trading now puts a better than 50% likelihood that policymakers will hike rates when they meet in September. We don't think that will happen (though a 25 basis-point increase might come this year), as Chair Warsh's words seemed to have done the job. Investors have renewed confidence the Warsh Fed is committed to lowering inflation.

Fed closes the pressure-release valve

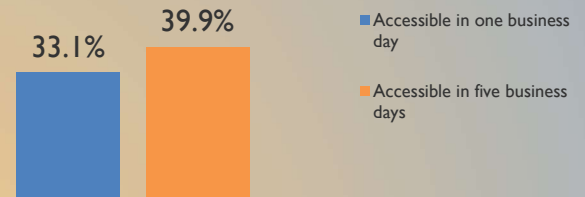
Recall that in the fourth quarter of 2025, after several years of trimming its balance sheet, policymakers became concerned about pressure in the funding markets. As a result, they halted the quantitative-tightening program begun in mid-2022 and bought Treasury bills to the tune of \$40 billion per month. The purchases were not a return of quantitative easing, but rather a form of reserve management. It might have been overkill, but the spike in short rates in September of 2019 continues to weigh on Fed staff. Over the course of 2026, the Fed has lowered these purchases to \$25 billion per month and then \$10 billion. In August, it announced that they would cease, citing better market conditions. While this step is justified by the current balance of supply and demand, it coincides with Chair Warsh's desire to run a smaller balance sheet and reduce the Fed's influence on the markets, similar to curtailing forward guidance.

PORTFOLIO COMPOSITION FOR AUGUST 31 2026

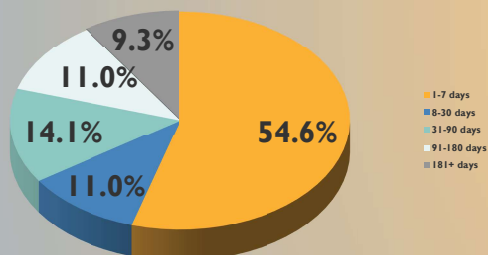
CREDIT QUALITY COMPOSITION



HIGHLY LIQUID HOLDINGS-11/26



EFFECTIVE MATURITY SCHEDULE



TOP HOLDINGS & AVG. MATURITY

1. National Bank of Canada	5.0%
2. Cooperatieve Rabobank UA	5.0%
3. Bank of Montreal	5.0%
4. ABN Amro Bank NV	5.0%
5. Australia & New Zealand Banking Group Ltd.	5.0%
6. Toronto Dominion Bank	4.9%
7. Royal Bank of Canada	4.8%
8. Canadian Imperial Bank of Commerce	4.6%
9. Sumitomo Mitsui Trust Holdings, Inc.	3.9%
10. BNP Paribas SA	3.3%

SEC Weighted Average Maturity (WAM)

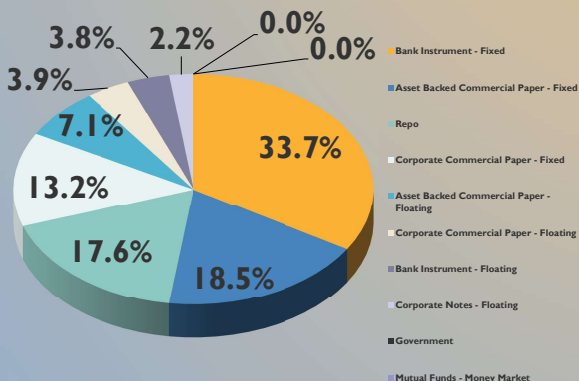
45 Days

Weighted Average Life (Spread WAL)

75 Days

Percentages based on total value of investments

PORTFOLIO COMPOSITION



FUND PERFORMANCE THROUGH AUGUST 2026

Florida PRIME Performance Data			
	Annualized Net Participant Yield ¹	Net-of-Fee Benchmark ²	Above (Below) Benchmark
One Month	3.92%	3.75%	0.17%
Three Months	3.91%	3.73%	0.18%
One Year	4.03%	3.87%	0.17%
Three Years	4.82%	4.59%	0.24%
Five Years	3.94%	3.67%	0.27%
Ten Years	2.66%	2.40%	0.25%
Since 1/96	2.68%	2.46%	0.22%

Net asset value at month end: \$25,665.9 million, which includes investments at market value, plus all cash, accrued interest receivable and payables.

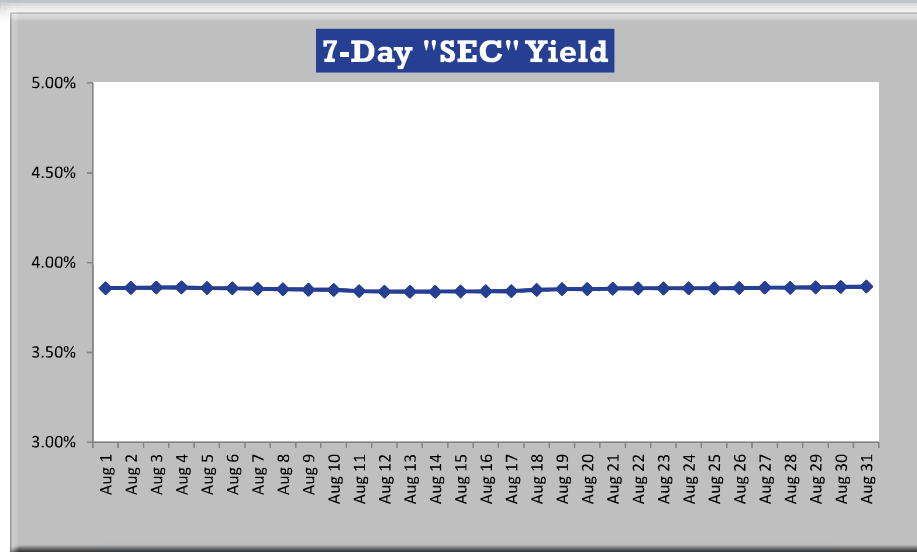
¹Net of fees. Participant yield is calculated on a 365-day basis and includes adjustments for expenses and other accounting items to reflect realized earnings by participants.

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

ABOUT ANNUALIZED YIELDS:

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

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



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

PRIME ACCOUNT SUMMARY FOR AUGUST 2026

Summary of Cash Flows		
Opening Balance (08/01/26)	\$	26,296,561,222
Participant Deposits		2,234,417,997
Gross Earnings		84,845,831
Participant Withdrawals		(2,945,365,580)
Fees		(714,316)
Closing Balance (08/31/26)	\$	25,669,745,154
Net Change over Month	\$	(626,816,068)

Detailed Fee Disclosure		
August	Amount	Basis Point Equivalent*
SBA Client Service, Account Mgt. & Fiduciary Oversight Fee	\$ 218,643.00	1.01
Federated Investment Management & BNY Mellon Custodial Fee**	474,145.57	2.19
Bank of America Transfer Agent Fee	6,314.08	0.03
S&P Rating Maintenance Fee	4,548.91	0.02
Audit/External Review Fees	5,684.07	0.03
Total Fees	\$ 714,315.99	3.30

*The basis point equivalent is an annualized rate based on the dollar amount of fees charged for the month times 12, divided by an average of the fund's beginning and ending total value (amortized cost) for the month which was \$25,983,153,188.

**All custodian banking fees are allocated based on both market value (size) and level of service accurately passing through all charges to pool participants. Charges may fluctuate month-to-month.

The data included in this report is unaudited.

INVENTORY OF HOLDINGS FOR AUGUST 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	3.65	9/1/2026		1,275,000,000	3.70	\$1,275,000,000	\$1,275,000,000	\$0
AJC Capital, LLC, Jan 01, 2042	VARIABLE RATE DEMAND NOTE	3.74	1/1/2042	9/3/2026	5,530,000	3.74	\$5,530,000	\$5,530,000	\$0
Antalis S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/2/2026		82,250,000	3.92	\$82,232,408	\$82,233,205	\$797
Antalis S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/4/2026		30,000,000	3.74	\$29,987,700	\$29,987,730	\$30
Antalis S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/4/2026		58,800,000	3.91	\$58,774,912	\$58,775,951	\$1,039
Archer I LLC, Jun 01, 2060	VARIABLE RATE DEMAND NOTE	3.73	6/1/2060	9/3/2026	18,000,000	3.78	\$18,000,000	\$18,000,000	\$0
Atlantic Asset Securitization LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/15/2026		42,000,000	3.83	\$41,934,025	\$41,934,992	\$967
Atlantic Asset Securitization LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		10/6/2026		165,000,000	3.91	\$164,368,050	\$164,370,360	\$2,310
Australia & New Zealand Banking Group, Melbourne TD	TIME DEPOSIT	3.66	9/1/2026		1,275,000,000	3.71	\$1,275,000,000	\$1,275,000,000	\$0
BNG Bank N.V. CP4-2	COMMERCIAL PAPER - 4-2		9/2/2026		50,000,000	3.70	\$49,989,861	\$49,989,780	-\$81
BWF Forge TL Properties Owner LLC, May 01, 2059	VARIABLE RATE DEMAND NOTE	3.73	5/1/2059	9/3/2026	14,100,000	3.73	\$14,100,000	\$14,100,000	\$0
Bank of America N.A. BNOTE	BANK NOTE	4.09	5/12/2027		35,000,000	4.10	\$35,000,000	\$34,923,211	-\$76,789
Bank of America N.A. BNOTE	BANK NOTE	3.93	9/22/2026		100,000,000	3.95	\$100,000,000	\$99,991,470	-\$8,530
Bank of America N.A. BNOTE	BANK NOTE	3.82	1/15/2027		125,000,000	3.84	\$125,000,000	\$124,814,396	-\$185,604
Bank of America N.A. CD	CERTIFICATE OF DEPOSIT	3.86	11/4/2026		100,000,000	3.88	\$100,000,000	\$99,994,720	-\$5,280
Bank of America N.A. CD	CERTIFICATE OF DEPOSIT	3.85	12/4/2026		100,000,000	3.87	\$100,000,000	\$99,972,300	-\$27,700
Bank of America N.A. Triparty Repo Overnight Fixed	REPO TRIPARTY OVERNIGHT FIXED	3.68	9/1/2026		1,702,000,000	3.73	\$1,702,000,000	\$1,702,000,000	\$0
Bank of America N.A., Aug 05, 2027	VARIABLE RATE BANK NOTE	4.03	8/5/2027	9/1/2026	25,000,000	4.05	\$25,000,000	\$25,000,000	\$0
Bank of Montreal	CALLABLE CERTIFICATE OF DEPOSIT	4.02	2/12/2027	9/1/2026	195,000,000	4.08	\$195,000,000	\$195,037,649	\$37,649
Bank of Montreal	CALLABLE CERTIFICATE OF DEPOSIT	4.03	6/25/2027	9/1/2026	45,000,000	4.09	\$45,000,000	\$44,998,661	-\$1,339
Bank of Montreal	CALLABLE COMMERCIAL PAPER	4.04	6/11/2027	9/1/2026	55,000,000	4.10	\$55,000,000	\$55,001,100	\$1,100
Bank of Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	3.86	12/7/2026		150,000,000	3.88	\$150,000,000	\$149,928,420	-\$71,580
Bank of Montreal CP4-2	COMMERCIAL PAPER - 4-2		12/8/2026		100,000,000	3.89	\$98,974,250	\$98,929,980	-\$44,270
Bank of Montreal, Apr 08, 2027	VARIABLE RATE CERTIFICATE OF DEPOSIT	4.06	4/8/2027	9/1/2026	46,300,000	4.12	\$46,300,000	\$46,328,595	\$28,595
Bank of Montreal, Jul 13, 2027	VARIABLE RATE CERTIFICATE OF DEPOSIT	4.02	7/13/2027	9/1/2026	90,000,000	4.08	\$90,000,000	\$90,000,000	\$0
Bank of Nova Scotia, Aug 20, 2027	VARIABLE RATE COMMERCIAL PAPER - 4-2	3.97	8/20/2027	9/1/2026	100,000,000	4.03	\$100,000,000	\$100,000,000	\$0
Bank of Nova Scotia, Toronto CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	3.88	3/10/2027		90,000,000	3.90	\$90,000,000	\$89,832,951	-\$167,049
Bank of Nova Scotia, Toronto CP4-2	COMMERCIAL PAPER - 4-2		5/12/2027		85,000,000	4.20	\$82,589,117	\$82,513,512	-\$75,605
Bank of Nova Scotia, Toronto Repo Triparty Overnight Fixed	REPO TRIPARTY OVERNIGHT FIXED	3.66	9/1/2026		1,500,000,000	3.72	\$1,500,000,000	\$1,500,000,000	\$0
Bedford Row Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/18/2026		86,000,000	3.82	\$85,841,330	\$85,840,135	-\$1,195
Bedford Row Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		11/13/2026		18,000,000	4.05	\$17,854,220	\$17,856,342	\$2,122
Bedford Row Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/6/2027		90,000,000	4.04	\$88,752,000	\$88,718,931	-\$33,069
Bedford Row Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/16/2027		190,000,000	4.32	\$182,370,972	\$182,148,326	-\$222,646
Bennington Stark Capital Co., LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/17/2026		30,500,000	3.96	\$30,444,117	\$30,446,082	\$1,965
Bennington Stark Capital Co., LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/21/2026		150,000,000	3.98	\$149,658,750	\$149,670,930	\$12,180
BofA Securities, Inc. CP4-2	COMMERCIAL PAPER - 4-2		9/2/2026		250,000,000	3.88	\$249,947,917	\$249,948,425	\$508
BofA Securities, Inc. Triparty Repo Overnight Fixed	REPO TRIPARTY OVERNIGHT FIXED	3.67	9/1/2026		1,000,000	3.72	\$1,000,000	\$1,000,000	\$0
CAFCO, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/17/2026		50,000,000	3.96	\$49,908,389	\$49,912,085	\$3,696
CHARTA, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		12/9/2026		75,000,000	3.96	\$74,195,833	\$74,176,388	-\$19,446

See notes at end of table.

INVENTORY OF HOLDINGS FOR AUGUST 2026

Security Name	Security Classification	Cpn	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	3.93	10/2/2026		200,000,000	3.95	\$200,000,000	\$200,012,320	\$12,320
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	3.82	10/28/2026		100,000,000	3.84	\$100,000,000	\$99,985,810	-\$14,190
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	3.94	11/3/2026		30,000,000	3.96	\$30,000,000	\$30,001,041	\$1,041
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	3.85	12/4/2026		200,000,000	3.87	\$200,000,000	\$199,926,660	-\$73,340
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	3.80	1/13/2027		100,000,000	3.82	\$100,000,000	\$99,884,560	-\$115,440
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	4.00	3/12/2027		90,000,000	4.02	\$90,000,000	\$89,869,032	-\$130,968
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	4.25	3/22/2027		120,000,000	4.26	\$120,000,000	\$119,972,112	-\$27,888
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	4.15	4/8/2027		100,000,000	4.16	\$100,000,000	\$99,908,210	-\$91,790
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	4.43	7/26/2027		50,000,000	4.44	\$50,000,000	\$50,003,945	\$3,945
Canadian Imperial Bank of Commerce CP4-2	COMMERCIAL PAPER - 4-2		6/2/2027		44,700,000	4.19	\$43,330,752	\$43,275,813	-\$54,939
Canadian Imperial Bank of Commerce, Jul 01, 2027	VARIABLE RATE CERTIFICATE OF DEPOSIT	4.02	7/1/2027	9/1/2026	150,000,000	4.08	\$150,000,000	\$150,071,520	\$71,520
Cancara Asset Securitization LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		10/1/2026		100,000,000	4.05	\$99,659,861	\$99,672,610	\$12,749
Chariot Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/8/2026		90,000,000	3.85	\$89,924,400	\$89,926,317	\$1,917
City Furniture, Inc., Aug 01, 2044	VARIABLE RATE DEMAND NOTE	3.76	8/1/2044	9/3/2026	70,700,000	3.76	\$70,700,000	\$70,700,000	\$0
Collateralized Commercial Paper V Co. LLC, Feb 11, 2027	COMMERCIAL PAPER ASSET BACKED CALLABLE	3.97	2/11/2027	9/1/2026	125,000,000	4.03	\$125,000,000	\$124,997,778	-\$2,223
Collateralized Commercial Paper V Co. LLC, Feb 25, 2027	COMMERCIAL PAPER ASSET BACKED CALLABLE	3.98	2/25/2027	9/1/2026	145,000,000	4.04	\$145,000,000	\$144,997,281	-\$2,719
Collateralized Commercial Paper V Co. LLC, Mar 23, 2027	COMMERCIAL PAPER ASSET BACKED CALLABLE	4.02	3/23/2027	9/1/2026	100,000,000	4.08	\$100,000,000	\$100,000,000	\$0
Cooperative Rabobank UA TD	TIME DEPOSIT	3.66	9/1/2026		630,000,000	3.71	\$630,000,000	\$630,000,000	\$0
Cooperative Rabobank UA TD	TIME DEPOSIT	3.66	9/2/2026		650,000,000	3.71	\$650,000,000	\$650,000,000	\$0
DZ Bank AG Deutsche Zentral-Genossenschaftsbank CP4-2	COMMERCIAL PAPER - 4-2		3/1/2027		100,000,000	4.24	\$97,934,806	\$97,921,270	-\$13,536
Dino P. Kanelos Irrevocable Trust, Sep 01, 2041	VARIABLE RATE DEMAND NOTE	3.74	9/1/2041	9/3/2026	4,515,000	3.73	\$4,515,000	\$4,515,000	\$0
Dreyfus Government Cash Management Fund	OVERNIGHT MUTUAL FUND	3.50	9/1/2026		1,764,146	3.55	\$1,764,146	\$1,764,146	\$0
Enterprise Fleet Financing LLC 2026-1, A1, 3.849%, 02/22/2027	ASSET BACKED NOTE	3.85	2/22/2027		19,060,594	3.85	\$19,060,594	\$19,058,065	-\$2,529
Fairway Finance Co. LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		12/15/2026		50,000,000	4.04	\$49,421,417	\$49,414,450	-\$6,967
Fairway Finance Co. LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/24/2027		25,000,000	4.23	\$24,419,167	\$24,409,123	-\$10,044
Falcon Asset Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		10/1/2026		75,000,000	3.85	\$74,755,875	\$74,754,458	-\$1,418
Falcon Asset Funding LLC, Mar 05, 2027	COMMERCIAL PAPER ASSET BACKED CALLABLE	3.99	3/5/2027	9/1/2026	100,000,000	4.05	\$100,000,000	\$100,000,000	\$0
GTA Funding LLC, Nov 16, 2026	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	3.93	11/16/2026	9/1/2026	60,000,000	3.98	\$60,000,000	\$60,000,681	\$681
Gotham Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/9/2026		100,000,000	3.93	\$99,904,250	\$99,907,780	\$3,530
Gotham Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		12/2/2026		15,000,000	3.98	\$14,849,650	\$14,847,054	-\$2,596
HSBC Securities (USA), Inc. Repo Tri Party Overnight Fixed	REPO TRIPARTY OVERNIGHT FIXED	3.68	9/1/2026		900,000,000	3.73	\$900,000,000	\$900,000,000	\$0
HW Hellman Building, LP, Mar 01, 2062	VARIABLE RATE DEMAND NOTE	3.73	3/1/2062	9/3/2026	50,000,000	3.73	\$50,000,000	\$50,000,000	\$0
ING (U.S.) Funding LLC CP4-2	COMMERCIAL PAPER - 4-2		3/2/2027		100,000,000	4.20	\$97,936,167	\$97,894,140	-\$42,027

See notes at end of table.

INVENTORY OF HOLDINGS FOR AUGUST 2026

Security Name	Security Classification	Cpn	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
ING (U.S.) Funding LLC, Feb 16, 2027	VARIABLE RATE COMMERCIAL PAPER - 4-2	3.92	2/16/2027	9/1/2026	110,000,000	3.97	\$110,000,000	\$110,002,002	\$2,002
ING Bank N.V. CP4-2	COMMERCIAL PAPER - 4-2		12/4/2026		255,000,000	4.02	\$252,362,167	\$252,330,762	-\$31,405
Jupiter Securitization Co. LLC, May 10, 2027	COMMERCIAL PAPER ASSET BACKED CALLABLE	4.01	5/10/2027	9/1/2026	153,000,000	4.07	\$153,000,000	\$153,000,000	\$0
LMA-Americas LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/1/2026		50,500,000	3.92	\$50,494,627	\$50,494,824	\$196
LMA-Americas LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/4/2026		40,550,000	3.92	\$40,532,744	\$40,533,350	\$606
LMA-Americas LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		10/6/2026		8,800,000	4.05	\$8,765,240	\$8,766,278	\$1,038
LMA-Americas LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		11/2/2026		50,600,000	4.03	\$50,251,999	\$50,255,804	\$3,805
LMA-Americas LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		11/3/2026		50,000,000	4.03	\$49,650,667	\$49,654,280	\$3,613
LMA-Americas LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		11/16/2026		53,000,000	3.96	\$52,561,293	\$52,557,927	-\$3,366
MUFG Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	3.94	11/17/2026		200,000,000	3.99	\$200,000,000	\$200,023,440	\$23,440
MUFG Bank Ltd. CP	COMMERCIAL PAPER		10/20/2026		100,000,000	4.03	\$99,454,167	\$99,486,020	\$31,853
MUFG Bank Ltd. CP	COMMERCIAL PAPER		12/9/2026		50,000,000	3.96	\$49,463,889	\$49,454,205	-\$9,684
Matchpoint Finance plc CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/1/2026		170,000,000	3.68	\$169,982,858	\$169,982,660	-\$198
Mizuho Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	3.86	9/8/2026		90,000,000	3.91	\$90,000,000	\$90,003,627	\$3,627
Mizuho Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	3.95	11/2/2026		90,000,000	4.00	\$90,000,000	\$90,025,029	\$25,029
Mizuho Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	3.96	11/3/2026		238,000,000	4.02	\$238,000,000	\$238,069,329	\$69,329
Mizuho Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	3.93	11/18/2026		255,000,000	3.98	\$255,000,000	\$255,019,967	\$19,967
Mizuho Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	3.90	12/3/2026		85,000,000	3.95	\$85,000,000	\$84,984,904	-\$15,096
Mizuho Securities USA, Inc. - REPO TRIPARTY OVERNIGHT FIXED	REPO TRIPARTY OVERNIGHT FIXED	3.67	9/1/2026		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	9/1/2026	100,000,000	4.04	\$100,000,000	\$100,000,000	\$0
National Bank of Canada, Feb 11, 2027	VARIABLE RATE COMMERCIAL PAPER - 4-2	3.95	2/11/2027	9/1/2026	300,000,000	4.00	\$300,000,000	\$300,129,270	\$129,270
National Bank of Canada, Montreal CP4-2	COMMERCIAL PAPER - 4-2		1/8/2027		140,000,000	3.81	\$138,154,722	\$137,987,892	-\$166,830
National Bank of Canada, Montreal CP4-2	COMMERCIAL PAPER - 4-2		1/29/2027		270,000,000	3.82	\$265,855,050	\$265,445,073	-\$409,977
National Bank of Canada, Montreal CP4-2	COMMERCIAL PAPER - 4-2		4/6/2027		50,000,000	4.17	\$48,793,431	\$48,753,630	-\$39,801
National Bank of Canada, Montreal CP4-2	COMMERCIAL PAPER - 4-2		5/10/2027		100,000,000	4.09	\$97,263,000	\$97,083,800	-\$179,200
National Bank of Canada, Montreal CP4-2	COMMERCIAL PAPER - 4-2		5/11/2027		250,000,000	4.12	\$243,077,639	\$242,677,250	-\$400,389
National Bank of Canada, Montreal CP4-2	COMMERCIAL PAPER - 4-2		5/11/2027		100,000,000	4.13	\$97,224,028	\$97,070,900	-\$153,128
National Bank of Canada, Montreal CP4-2	COMMERCIAL PAPER - 4-2		5/19/2027		100,000,000	4.17	\$97,107,250	\$96,967,330	-\$139,920
Old Line Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/21/2026		25,000,000	4.01	\$24,944,000	\$24,945,593	\$1,593
Old Line Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		11/18/2026		50,000,000	4.05	\$49,567,694	\$49,569,415	\$1,721
Old Line Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/7/2027		100,000,000	4.04	\$98,602,500	\$98,557,710	-\$44,790
Old Line Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/22/2027		67,500,000	4.17	\$66,177,656	\$66,154,138	-\$23,519
Old Line Funding, LLC, Mar 03, 2027	COMMERCIAL PAPER ASSET BACKED CALLABLE	3.95	3/3/2027	9/1/2026	120,000,000	4.00	\$120,000,000	\$120,007,262	\$7,262
Old Line Funding, LLC, Nov 18, 2026	COMMERCIAL PAPER ASSET BACKED CALLABLE	4.02	11/18/2026	9/1/2026	70,000,000	4.08	\$70,000,000	\$70,008,803	\$8,803
Old Line Funding, LLC, Oct 05, 2026	COMMERCIAL PAPER ASSET BACKED CALLABLE	3.94	10/5/2026	9/1/2026	200,000,000	3.99	\$200,000,000	\$200,000,558	\$558
Paradelle Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		10/30/2026		15,000,000	3.96	\$14,905,250	\$14,904,251	-\$1,000
Paradelle Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/19/2027		200,000,000	4.18	\$195,555,556	\$195,428,380	-\$127,176
Paradelle Funding LLC, Jul 09, 2027	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	4.04	7/9/2027	9/1/2026	45,500,000	4.10	\$45,500,000	\$45,500,000	\$0
Park Avenue Collateralized Notes Co., LLC, Apr 13, 2027	COMMERCIAL PAPER ASSET BACKED CALLABLE	4.02	4/13/2027	9/1/2026	50,000,000	4.08	\$50,000,000	\$50,001,090	\$1,090
Park Avenue Collateralized Notes Co., LLC, Apr 30, 2027	COMMERCIAL PAPER ASSET BACKED CALLABLE	4.02	4/30/2027	9/1/2026	60,000,000	4.08	\$60,000,000	\$60,000,000	\$0

See notes at end of table.

INVENTORY OF HOLDINGS FOR AUGUST 2026

Security Name	Security Classification	Cpn	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
Park Avenue Collateralized Notes Co., LLC, Feb 08, 2027	COMMERCIAL PAPER ASSET BACKED CALLABLE	3.97	2/8/2027	9/1/2026	75,000,000	4.03	\$75,000,000	\$75,003,495	\$3,495
Park Avenue Collateralized Notes Co., LLC, Jan 15, 2027	COMMERCIAL PAPER ASSET BACKED CALLABLE	4.02	1/15/2027	9/1/2026	25,000,000	4.08	\$25,000,000	\$25,002,475	\$2,475
Park Avenue Collateralized Notes Co., LLC, Mar 19, 2027	COMMERCIAL PAPER ASSET BACKED CALLABLE	4.02	3/19/2027	9/1/2026	75,000,000	4.08	\$75,000,000	\$75,000,000	\$0
Park Avenue Collateralized Notes Co., LLC, May 14, 2027	COMMERCIAL PAPER ASSET BACKED CALLABLE	4.02	5/14/2027	9/1/2026	90,000,000	4.08	\$90,000,000	\$90,000,000	\$0
Pennsylvania State Higher Education Assistance Agency, (Taxable Series A), 06/01/2054	MUNICIPAL VARIABLE RATE DEMAND NOTE	3.72	6/1/2054	9/3/2026	27,094,000	3.72	\$27,094,000	\$27,094,000	\$0
Podium Funding Trust CPABS3A3	COMMERCIAL PAPER - ABS 3A3		9/3/2026		42,000,000	3.95	\$41,986,700	\$41,987,022	\$322
Podium Funding Trust CPABS3A3	COMMERCIAL PAPER - ABS 3A3		9/10/2026		100,000,000	3.90	\$99,895,556	\$99,896,620	\$1,064
Podium Funding Trust CPABS3A3	COMMERCIAL PAPER - ABS 3A3		10/14/2026		15,000,000	4.04	\$14,928,317	\$14,930,285	\$1,968
Podium Funding Trust CPABS3A3	COMMERCIAL PAPER - ABS 3A3		10/21/2026		25,000,000	4.07	\$24,859,750	\$24,864,885	\$5,135
Podium Funding Trust CPABS3A3	COMMERCIAL PAPER - ABS 3A3		2/18/2027		80,000,000	4.15	\$78,483,800	\$78,415,784	-\$68,016
Podium Funding Trust CPABS3A3	COMMERCIAL PAPER - ABS 3A3		4/1/2027		25,000,000	4.37	\$24,378,750	\$24,375,743	-\$3,008
Podium Funding Trust CPABS3A3	COMMERCIAL PAPER - ABS 3A3		5/6/2027		80,000,000	4.30	\$77,723,911	\$77,650,552	-\$73,359
Podium Funding Trust, May 19, 2027	VARIABLE RATE COMMERCIAL PAPER-ABS 3A3	3.97	5/19/2027	9/1/2026	200,000,000	4.03	\$200,000,000	\$200,000,000	\$0
Podium Funding Trust, May 26, 2027	VARIABLE RATE COMMERCIAL PAPER-ABS 3A3	3.97	5/26/2027	9/1/2026	10,000,000	4.03	\$10,000,000	\$10,000,000	\$0
Podium Funding Trust, Sep 15, 2026	VARIABLE RATE COMMERCIAL PAPER-ABS 3A3	3.92	9/15/2026	9/1/2026	25,000,000	3.97	\$25,000,000	\$25,001,693	\$1,693
Ridgefield Funding Company, LLC Series A CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/15/2026		125,000,000	3.96	\$124,798,958	\$124,806,525	\$7,567
Ridgefield Funding Company, LLC Series A CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/16/2026		100,000,000	3.96	\$99,828,444	\$99,834,710	\$6,266
Ridgefield Funding Company, LLC Series A CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/22/2026		200,000,000	4.00	\$199,523,333	\$199,541,980	\$18,647
Ridgefield Funding Company, LLC Series A CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/24/2026		100,000,000	4.06	\$99,736,000	\$99,749,290	\$13,290
Ridgefield Funding Company, LLC Series A CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		10/2/2026		153,000,000	4.08	\$152,458,720	\$152,482,661	\$23,941
Royal Bank of Canada CP4-2	COMMERCIAL PAPER - 4-2		11/5/2026		100,000,000	3.97	\$99,303,333	\$99,291,970	-\$11,363
Royal Bank of Canada CP4-2	COMMERCIAL PAPER - 4-2		11/19/2026		50,000,000	4.00	\$49,574,444	\$49,565,185	-\$9,259
Royal Bank of Canada CP4-2	COMMERCIAL PAPER - 4-2		3/11/2027		100,000,000	4.02	\$97,949,333	\$97,817,240	-\$132,093
Royal Bank of Canada CP4-2	COMMERCIAL PAPER - 4-2		6/1/2027		120,000,000	4.18	\$116,346,667	\$116,185,896	-\$160,771
Royal Bank of Canada CP4-2	COMMERCIAL PAPER - 4-2		6/17/2027		100,000,000	4.42	\$96,604,583	\$96,616,530	\$11,947
Royal Bank of Canada, Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	4.00	3/12/2027		10,000,000	4.02	\$10,000,000	\$9,987,274	-\$12,726
Royal Bank of Canada, Oct 21, 2026	VARIABLE RATE COMMERCIAL PAPER - 4-2	3.97	10/21/2026	9/1/2026	30,000,000	4.03	\$30,000,000	\$30,006,453	\$6,453
Royal Bank of Canada, Toronto TD	TIME DEPOSIT	3.69	9/1/2026		350,000,000	3.74	\$350,000,000	\$350,000,000	\$0
Salisbury Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/1/2026		35,000,000	3.92	\$34,996,281	\$34,996,430	\$149
Salisbury Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/10/2026		76,000,000	3.94	\$75,918,722	\$75,922,039	\$3,317
Salisbury Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/17/2026		75,000,000	3.92	\$74,864,708	\$74,868,128	\$3,419
Salisbury Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		10/8/2026		125,000,000	3.96	\$124,490,694	\$124,496,500	\$5,806
Salisbury Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		10/13/2026		90,000,000	3.97	\$89,585,050	\$89,588,709	\$3,659
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/9/2026		65,000,000	3.93	\$64,937,600	\$64,940,018	\$2,418
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/9/2026		100,000,000	3.96	\$99,903,750	\$99,907,720	\$3,970

See notes at end of table.

INVENTORY OF HOLDINGS FOR AUGUST 2026

Security Name	Security Classification	Cpn	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/15/2026		164,000,000	3.95	\$163,736,233	\$163,745,472	\$9,239
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/25/2026		60,000,000	3.97	\$59,837,917	\$59,842,620	\$4,703
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		10/14/2026		50,000,000	4.00	\$49,761,056	\$49,765,455	\$4,399
Starbird Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/1/2026		7,000,000	3.69	\$6,999,292	\$6,999,286	-\$6
Starbird Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/10/2026		50,000,000	3.92	\$49,946,806	\$49,948,710	\$1,904
Starbird Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		10/1/2026		126,800,000	4.04	\$126,369,796	\$126,384,869	\$15,074
Sumitomo Mitsui Trust Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	3.87	9/15/2026		180,000,000	3.92	\$180,000,000	\$180,012,633	\$12,633
Sumitomo Mitsui Trust Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	3.87	9/15/2026		200,000,000	3.92	\$200,000,000	\$200,013,745	\$13,745
Sumitomo Mitsui Trust Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	3.88	9/18/2026		100,000,000	3.93	\$100,000,000	\$100,008,210	\$8,210
Sumitomo Mitsui Trust Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	3.97	10/23/2026		70,000,000	4.03	\$70,000,000	\$70,015,771	\$15,771
Sumitomo Mitsui Trust Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	3.97	10/29/2026		101,000,000	4.03	\$101,000,000	\$101,023,402	\$23,402
Sumitomo Mitsui Trust Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	3.90	12/8/2026		258,000,000	3.95	\$258,000,000	\$257,975,438	-\$24,562
Sumitomo Mitsui Trust Bank Ltd. ECD(USD)	EURO CERTIFICATE OF DEPOSIT	4.78	10/15/2026		100,000,000	4.06	\$99,505,059	\$99,523,530	\$18,471
Taxable Tender Option Bond Trust 2021-MIZ9064TX, (Series 2021-MIZ-9064TX), 11/01/2056	MUNICIPAL VARIABLE RATE DEMAND NOTE	4.09	11/1/2056	9/3/2026	13,000,000	4.09	\$13,000,000	\$13,000,000	\$0
Taxable Tender Option Bond Trust 2022-MIZ9094TX, (Series 2022-MIZ-9094TX), 12/01/2059	MUNICIPAL VARIABLE RATE DEMAND NOTE	4.09	12/1/2059	9/3/2026	1,500,000	4.09	\$1,500,000	\$1,500,000	\$0
Texas State,Veterans Bonds (Taxable Series 2023A), 12/01/2054	MUNICIPAL VARIABLE RATE DEMAND NOTE	3.72	12/1/2054	9/2/2026	16,130,000	3.72	\$16,130,000	\$16,130,000	\$0
Thunder Bay Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		5/19/2027		100,000,000	4.29	\$97,013,000	\$96,977,480	-\$35,520
Thunder Bay Funding, LLC, Dec 21, 2026	COMMERCIAL PAPER ASSET BACKED CALLABLE	3.97	12/21/2026	9/1/2026	50,000,000	4.03	\$50,000,000	\$50,005,913	\$5,913
Thunder Bay Funding, LLC, Mar 03, 2027	COMMERCIAL PAPER ASSET BACKED CALLABLE	3.95	3/3/2027	9/1/2026	50,000,000	4.00	\$50,000,000	\$50,001,100	\$1,100
Toronto Dominion Bank	CALLABLE CERTIFICATE OF DEPOSIT	4.04	1/4/2027	9/1/2026	100,000,000	4.10	\$100,000,000	\$100,016,756	\$16,756
Toronto Dominion Bank	CALLABLE CERTIFICATE OF DEPOSIT	4.04	1/12/2027	9/1/2026	150,000,000	4.10	\$150,000,000	\$150,029,559	\$29,559
Toronto Dominion Bank	CALLABLE CERTIFICATE OF DEPOSIT	3.95	2/12/2027	9/1/2026	180,000,000	4.00	\$180,000,000	\$180,026,968	\$26,968
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	3.78	11/16/2026		95,000,000	3.81	\$95,000,000	\$94,961,658	-\$38,342
Toronto Dominion Bank CP4-2	COMMERCIAL PAPER - 4-2		10/1/2026		100,000,000	3.91	\$99,677,083	\$99,681,990	\$4,907
Toronto Dominion Bank CP4-2	COMMERCIAL PAPER - 4-2		3/24/2027		50,000,000	4.26	\$48,839,757	\$48,825,570	-\$14,187
Toronto Dominion Bank, Apr 06, 2027	VARIABLE RATE COMMERCIAL PAPER - 4-2	4.06	4/6/2027	9/1/2026	75,000,000	4.12	\$75,000,000	\$75,000,000	\$0
Toronto Dominion Bank, Dec 16, 2026	VARIABLE RATE COMMERCIAL PAPER - 4-2	3.99	12/16/2026	9/1/2026	75,000,000	4.05	\$75,000,000	\$75,036,225	\$36,225
Toronto Dominion Bank, May 24, 2027	VARIABLE RATE COMMERCIAL PAPER - 4-2	4.04	5/24/2027	9/1/2026	122,000,000	4.10	\$122,000,000	\$122,069,991	\$69,991
TotalEnergies Capital S.A. CP4-2	COMMERCIAL PAPER - 4-2		9/2/2026		150,000,000	3.73	\$149,969,333	\$149,969,265	-\$68
Toyota Credit De Puerto Rico Corp. CP	COMMERCIAL PAPER		9/28/2026		40,000,000	4.10	\$39,876,489	\$39,884,100	\$7,611
Toyota Credit De Puerto Rico Corp. CP	COMMERCIAL PAPER		10/13/2026		60,000,000	3.93	\$59,728,383	\$59,731,440	\$3,057
Toyota Credit De Puerto Rico Corp. CP	COMMERCIAL PAPER		11/17/2026		45,000,000	4.09	\$44,615,850	\$44,619,557	\$3,707
Toyota Credit De Puerto Rico Corp. CP	COMMERCIAL PAPER		11/23/2026		15,000,000	3.88	\$14,869,100	\$14,862,590	-\$6,511
Toyota Credit De Puerto Rico Corp. CP	COMMERCIAL PAPER		3/9/2027		15,000,000	4.21	\$14,679,375	\$14,667,149	-\$12,227

See notes at end of table.

INVENTORY OF HOLDINGS FOR AUGUST 2026

Security Name	Security Classification	Cpn	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
Toyota Motor Credit Corp, CP	COMMERCIAL PAPER		1/22/2027		100,000,000	4.30	\$98,340,000	\$98,407,200	\$67,200
Toyota Motor Credit Corp., Aug 13, 2027	VARIABLE MEDIUM TERM NOTE	3.98	8/13/2027	9/1/2026	50,000,000	4.04	\$50,000,000	\$50,014,000	\$14,000
Toyota Motor Credit Corp., Dec 09, 2026	VARIABLE MEDIUM TERM NOTE	3.99	12/9/2026	9/1/2026	230,000,000	4.05	\$230,000,000	\$230,022,609	\$22,609
Toyota Motor Credit Corp., Feb 12, 2027	VARIABLE MEDIUM TERM NOTE	3.95	2/12/2027	9/1/2026	50,000,000	4.00	\$50,000,000	\$49,990,984	-\$9,017
Truist Bank CD	CERTIFICATE OF DEPOSIT	3.95	10/8/2026		125,000,000	4.00	\$125,000,000	\$125,006,463	\$6,463
Truist Bank CD	CERTIFICATE OF DEPOSIT	3.95	10/16/2026		125,000,000	4.00	\$125,000,000	\$125,005,263	\$5,263
Truist Bank CD	CERTIFICATE OF DEPOSIT	4.00	10/8/2026		145,000,000	4.06	\$145,000,000	\$145,015,979	\$15,979
Truist Bank CD	CERTIFICATE OF DEPOSIT	4.02	11/30/2026		200,000,000	4.08	\$200,000,000	\$200,000,000	\$0
UnitedHealth Group, Inc. CP4-2	COMMERCIAL PAPER - 4-2		9/1/2026		200,000,000	3.72	\$199,979,611	\$199,979,600	-\$11
Victory Receivables Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/9/2026		50,000,000	3.92	\$49,952,125	\$49,953,830	\$1,705
Victory Receivables Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		12/2/2026		135,000,000	3.98	\$133,646,850	\$133,626,267	-\$20,583
Westpac Banking Corp. Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	3.84	12/8/2026		70,000,000	3.86	\$70,000,000	\$69,957,951	-\$42,049
Westpac Banking Corp. Ltd., Jul 30, 2027	VARIABLE RATE COMMERCIAL PAPER - 4-2	3.97	7/30/2027	9/1/2026	25,000,000	4.03	\$25,000,000	\$25,000,000	\$0
Westpac Banking Corp. Ltd., Sydney CP4-2	COMMERCIAL PAPER - 4-2		9/22/2026		40,000,000	3.99	\$39,906,622	\$39,908,976	\$2,354
Wylie Bice Life Insurance Trust, Aug 01, 2046	VARIABLE RATE DEMAND NOTE	3.74	8/1/2046	9/3/2026	7,625,000	3.73	\$7,625,000	\$7,625,000	\$0
					25,677,818,740		\$25,591,853,504	\$25,589,032,932	-\$2,820,572

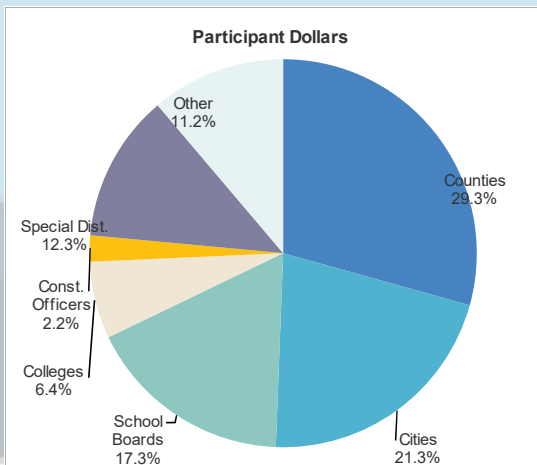
Notes: The data included in this report is unaudited. Amounts above are the value of investments. Income accruals, payables and uninvested cash are not included. Amortizations/accretions are reported with a one-day lag in the above valuations.

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

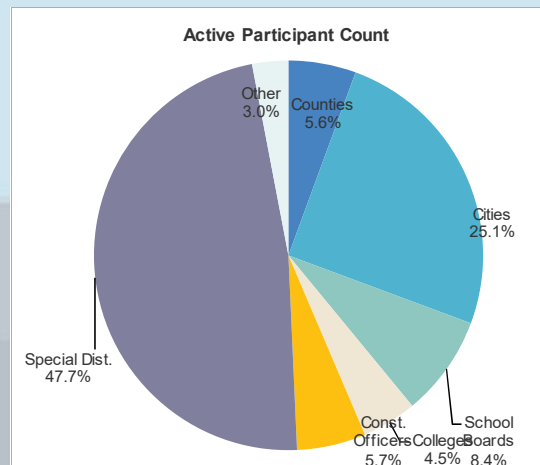
² Amortized cost is calculated using a straight line method.

PARTICIPANT CONCENTRATION DATA - AS OF AUGUST 31 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	6.4%	4.5%
Top 10	34.8%	1.2%	Top 10	5.5%	1.2%
\$100 million or more	70.9%	6.8%	\$100 million or more	3.7%	0.2%
\$10 million up to \$100 million	25.7%	19.7%	\$10 million up to \$100 million	2.7%	2.0%
\$1 million up to \$10 million	2.9%	22.7%	\$1 million up to \$10 million	0.1%	0.6%
Under \$1 million	0.4%	50.8%	Under \$1 million	0.01%	1.7%
Counties	29.3%	5.6%	Constitutional Officers	2.2%	5.7%
Top 10	24.3%	1.2%	Top 10	1.0%	1.2%
\$100 million or more	27.3%	1.9%	\$100 million or more	0.8%	0.2%
\$10 million up to \$100 million	1.8%	1.2%	\$10 million up to \$100 million	1.0%	0.9%
\$1 million up to \$10 million	0.2%	1.3%	\$1 million up to \$10 million	0.3%	1.9%
Under \$1 million	0.0%	1.3%	Under \$1 million	0.0%	2.7%
Municipalities	21.3%	25.1%	Special Districts	12.3%	47.7%
Top 10	8.1%	1.2%	Top 10	7.8%	1.2%
\$100 million or more	9.3%	1.5%	\$100 million or more	7.1%	0.9%
\$10 million up to \$100 million	11.0%	8.6%	\$10 million up to \$100 million	3.9%	3.6%
\$1 million up to \$10 million	0.9%	6.4%	\$1 million up to \$10 million	1.0%	9.6%
Under \$1 million	0.1%	8.5%	Under \$1 million	0.3%	33.6%
School Boards	17.3%	8.4%	Other	11.2%	3.0%
Top 10	11.9%	1.2%	Top 10	8.5%	1.2%
\$100 million or more	12.4%	1.3%	\$100 million or more	10.3%	0.7%
\$10 million up to \$100 million	4.5%	2.8%	\$10 million up to \$100 million	0.8%	0.6%
\$1 million up to \$10 million	0.3%	2.3%	\$1 million up to \$10 million	0.1%	0.7%
Under \$1 million	0.0%	2.0%	Under \$1 million	0.0%	1.0%



Total Fund Value: \$25,669,745,154



Total Active Participant Count: 858

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

COMPLIANCE WITH INVESTMENT POLICY FOR AUGUST 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
Illiquid Securities	Pass
Assets invested in securities accessible within 1 business day	Pass
Assets invested in securities accessible within 5 business days	Pass

TRADING ACTIVITY FOR AUGUST 2026

Issue Description	Maturity Date	Trade Date	settlement dt	Transaction	Quantity	Traded Interest Local	Net Amount Local	Total Real G/L
ABN AMRO BANK NV ATD 20260804	08/04/26	08/04/26	08/04/26	MATURITY	1,330,000,000	0	1,330,000,000	0
ABN AMRO BANK NV ATD 20260811	08/11/26	08/11/26	08/11/26	MATURITY	1,300,000,000	0	1,300,000,000	0
ABN AMRO BANK NV ATD 20260818	08/18/26	08/18/26	08/18/26	MATURITY	1,290,000,000	0	1,290,000,000	0
ABN AMRO BANK NV ATD 20260825	08/25/26	08/25/26	08/25/26	MATURITY	1,275,000,000	0	1,275,000,000	0
ANGLESEA FDG PLC / ANGL 0.0 19AUG26	08/19/26	08/19/26	08/19/26	MATURITY	30,000,000	0	30,000,000	0
Anglesea Funding LLC CPABS4	08/20/26	08/20/26	08/20/26	MATURITY	100,000,000	0	100,000,000	0
Antalis S.A. CPABS4-2 20260804	08/04/26	08/04/26	08/04/26	MATURITY	70,260,000	0	70,260,000	0
Antalis S.A. CPABS4-2 20260805	08/05/26	08/05/26	08/05/26	MATURITY	65,808,000	0	65,808,000	0
Antalis S.A. CPABS4-2 20260828	08/28/26	08/28/26	08/28/26	MATURITY	23,100,000	0	23,100,000	0
Atlantic Asset Securitization LLC CPABS4-2 20260806	08/06/26	08/06/26	08/06/26	MATURITY	115,000,000	0	115,000,000	0
Atlantic Asset Securitization LLC CPABS4-2 20260819	08/19/26	08/19/26	08/19/26	MATURITY	30,000,000	0	30,000,000	0
Atlantic Asset Securitization LLC CPABS4-2 20260820	08/20/26	08/20/26	08/20/26	MATURITY	21,000,000	0	21,000,000	0
Atlantic Asset Securitization LLC CPABS4-2 20260821	08/21/26	08/21/26	08/21/26	MATURITY	62,000,000	0	62,000,000	0
AUSTRALIA NEW ZEATD 20260804	08/04/26	08/04/26	08/04/26	MATURITY	1,330,000,000	0	1,330,000,000	0
AUSTRALIA NEW ZEATD 20260811	08/11/26	08/11/26	08/11/26	MATURITY	1,300,000,000	0	1,300,000,000	0
AUSTRALIA NEW ZEATD 20260818	08/18/26	08/18/26	08/18/26	MATURITY	1,290,000,000	0	1,290,000,000	0
AUSTRALIA NEW ZEATD 20260825	08/25/26	08/25/26	08/25/26	MATURITY	1,275,000,000	0	1,275,000,000	0
BANK AMER N A SHORT TE 4.17 06AUG26	08/06/26	08/06/26	08/06/26	MATURITY	100,000,000	0	100,000,000	0
BANK AMER N A SHORT TERM BK 24AUG26	08/24/26	08/24/26	08/24/26	MATURITY	355,000,000	0	355,000,000	0
BANK OF AMERICA N.A. TRIPARTY REPO OVERNIGHT FIXED 20260803	08/03/26	08/03/26	08/03/26	MATURITY	1,998,000,000	0	1,998,000,000	0
BANK OF AMERICA N.A. TRIPARTY REPO OVERNIGHT FIXED 20260804	08/04/26	08/04/26	08/04/26	MATURITY	1,978,000,000	0	1,978,000,000	0
BANK OF AMERICA N.A. TRIPARTY REPO OVERNIGHT FIXED 20260805	08/05/26	08/05/26	08/05/26	MATURITY	1,632,000,000	0	1,632,000,000	0
BANK OF AMERICA N.A. TRIPARTY REPO OVERNIGHT FIXED 20260806	08/06/26	08/06/26	08/06/26	MATURITY	1,570,000,000	0	1,570,000,000	0
BANK OF AMERICA N.A. TRIPARTY REPO OVERNIGHT FIXED 20260807	08/07/26	08/07/26	08/07/26	MATURITY	827,000,000	0	827,000,000	0
BANK OF AMERICA N.A. TRIPARTY REPO OVERNIGHT FIXED 20260810	08/10/26	08/10/26	08/10/26	MATURITY	2,129,000,000	0	2,129,000,000	0
BANK OF AMERICA N.A. TRIPARTY REPO OVERNIGHT FIXED 20260811	08/11/26	08/11/26	08/11/26	MATURITY	1,620,000,000	0	1,620,000,000	0
BANK OF AMERICA N.A. TRIPARTY REPO OVERNIGHT FIXED 20260812	08/12/26	08/12/26	08/12/26	MATURITY	1,850,000,000	0	1,850,000,000	0
BANK OF AMERICA N.A. TRIPARTY REPO OVERNIGHT FIXED 20260813	08/13/26	08/13/26	08/13/26	MATURITY	1,876,000,000	0	1,876,000,000	0
BANK OF AMERICA N.A. TRIPARTY REPO OVERNIGHT FIXED 20260814	08/14/26	08/14/26	08/14/26	MATURITY	1,530,000,000	0	1,530,000,000	0
BANK OF AMERICA N.A. TRIPARTY REPO OVERNIGHT FIXED 20260817	08/17/26	08/17/26	08/17/26	MATURITY	1,006,000,000	0	1,006,000,000	0
BANK OF AMERICA N.A. TRIPARTY REPO OVERNIGHT FIXED 20260818	08/18/26	08/18/26	08/18/26	MATURITY	969,000,000	0	969,000,000	0
BANK OF AMERICA N.A. TRIPARTY REPO OVERNIGHT FIXED 20260819	08/19/26	08/19/26	08/19/26	MATURITY	1,006,000,000	0	1,006,000,000	0
BANK OF AMERICA N.A. TRIPARTY REPO OVERNIGHT FIXED 20260820	08/20/26	08/20/26	08/20/26	MATURITY	955,000,000	0	955,000,000	0
BANK OF AMERICA N.A. TRIPARTY REPO OVERNIGHT FIXED 20260821	08/21/26	08/21/26	08/21/26	MATURITY	1,449,000,000	0	1,449,000,000	0
BANK OF AMERICA N.A. TRIPARTY REPO OVERNIGHT FIXED 20260824	08/24/26	08/24/26	08/24/26	MATURITY	85,000,000	0	85,000,000	0
BANK OF AMERICA N.A. TRIPARTY REPO OVERNIGHT FIXED 20260825	08/25/26	08/25/26	08/25/26	MATURITY	1,697,000,000	0	1,697,000,000	0
BANK OF AMERICA N.A. TRIPARTY REPO OVERNIGHT FIXED 20260826	08/26/26	08/26/26	08/26/26	MATURITY	1,685,000,000	0	1,685,000,000	0
BANK OF AMERICA N.A. TRIPARTY REPO OVERNIGHT FIXED 20260827	08/27/26	08/27/26	08/27/26	MATURITY	1,742,000,000	0	1,742,000,000	0
BANK OF AMERICA N.A. TRIPARTY REPO OVERNIGHT FIXED 20260828	08/28/26	08/28/26	08/28/26	MATURITY	1,667,000,000	0	1,667,000,000	0
BANK OF AMERICA N.A. TRIPARTY REPO OVERNIGHT FIXED 20260831	08/31/26	08/31/26	08/31/26	MATURITY	1,678,000,000	0	1,678,000,000	0
BANK OF NOVA SCOTIA TORONTO REPO TRIPARTY OVERNIGHT FIXED 20260803	08/03/26	08/03/26	08/03/26	MATURITY	1,500,000,000	0	1,500,000,000	0
BANK OF NOVA SCOTIA TORONTO REPO TRIPARTY OVERNIGHT FIXED 20260804	08/04/26	08/04/26	08/04/26	MATURITY	1,500,000,000	0	1,500,000,000	0
BANK OF NOVA SCOTIA TORONTO REPO TRIPARTY OVERNIGHT FIXED 20260805	08/05/26	08/05/26	08/05/26	MATURITY	1,500,000,000	0	1,500,000,000	0
BANK OF NOVA SCOTIA TORONTO REPO TRIPARTY OVERNIGHT FIXED 20260806	08/06/26	08/06/26	08/06/26	MATURITY	1,500,000,000	0	1,500,000,000	0
BANK OF NOVA SCOTIA TORONTO REPO TRIPARTY OVERNIGHT FIXED 20260807	08/07/26	08/07/26	08/07/26	MATURITY	1,500,000,000	0	1,500,000,000	0

TRADING ACTIVITY FOR AUGUST 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 TORONTO REPO TRIPARTY OVERNIGHT FIXED 20260810	08/10/26	08/10/26	08/10/26	MATURITY	1,500,000,000	0	1,500,000,000	0
BANK OF NOVA SCOTIA TORONTO REPO TRIPARTY OVERNIGHT FIXED 20260811	08/11/26	08/11/26	08/11/26	MATURITY	1,500,000,000	0	1,500,000,000	0
BANK OF NOVA SCOTIA TORONTO REPO TRIPARTY OVERNIGHT FIXED 20260812	08/12/26	08/12/26	08/12/26	MATURITY	1,500,000,000	0	1,500,000,000	0
BANK OF NOVA SCOTIA TORONTO REPO TRIPARTY OVERNIGHT FIXED 20260813	08/13/26	08/13/26	08/13/26	MATURITY	1,500,000,000	0	1,500,000,000	0
BANK OF NOVA SCOTIA TORONTO REPO TRIPARTY OVERNIGHT FIXED 20260814	08/14/26	08/14/26	08/14/26	MATURITY	1,500,000,000	0	1,500,000,000	0
BANK OF NOVA SCOTIA TORONTO REPO TRIPARTY OVERNIGHT FIXED 20260817	08/17/26	08/17/26	08/17/26	MATURITY	1,500,000,000	0	1,500,000,000	0
BANK OF NOVA SCOTIA TORONTO REPO TRIPARTY OVERNIGHT FIXED 20260818	08/18/26	08/18/26	08/18/26	MATURITY	1,500,000,000	0	1,500,000,000	0
BANK OF NOVA SCOTIA TORONTO REPO TRIPARTY OVERNIGHT FIXED 20260819	08/19/26	08/19/26	08/19/26	MATURITY	1,500,000,000	0	1,500,000,000	0
BANK OF NOVA SCOTIA TORONTO REPO TRIPARTY OVERNIGHT FIXED 20260820	08/20/26	08/20/26	08/20/26	MATURITY	1,500,000,000	0	1,500,000,000	0
BANK OF NOVA SCOTIA TORONTO REPO TRIPARTY OVERNIGHT FIXED 20260821	08/21/26	08/21/26	08/21/26	MATURITY	1,500,000,000	0	1,500,000,000	0
BANK OF NOVA SCOTIA TORONTO REPO TRIPARTY OVERNIGHT FIXED 20260824	08/24/26	08/24/26	08/24/26	MATURITY	1,500,000,000	0	1,500,000,000	0
BANK OF NOVA SCOTIA TORONTO REPO TRIPARTY OVERNIGHT FIXED 20260825	08/25/26	08/25/26	08/25/26	MATURITY	1,500,000,000	0	1,500,000,000	0
BANK OF NOVA SCOTIA TORONTO REPO TRIPARTY OVERNIGHT FIXED 20260826	08/26/26	08/26/26	08/26/26	MATURITY	1,500,000,000	0	1,500,000,000	0
BANK OF NOVA SCOTIA TORONTO REPO TRIPARTY OVERNIGHT FIXED 20260827	08/27/26	08/27/26	08/27/26	MATURITY	1,500,000,000	0	1,500,000,000	0
BANK OF NOVA SCOTIA TORONTO REPO TRIPARTY OVERNIGHT FIXED 20260828	08/28/26	08/28/26	08/28/26	MATURITY	1,500,000,000	0	1,500,000,000	0
BANK OF NOVA SCOTIA TORONTO REPO TRIPARTY OVERNIGHT FIXED 20260831	08/31/26	08/31/26	08/31/26	MATURITY	1,500,000,000	0	1,500,000,000	0
Barton Capital S.A. CPAB54-2 20260831	08/31/26	08/31/26	08/31/26	MATURITY	50,000,000	0	50,000,000	0
BEDFORD ROW FNDG FLOATING COUPON 3.93000 MATURITY 20260825	08/25/26	08/25/26	08/25/26	MATURITY	50,000,000	0	50,000,000	0
Bennington Stark Capital Co. LLC CPAB54-2 20260806	08/06/26	08/06/26	08/06/26	MATURITY	120,000,000	0	120,000,000	0
Bennington Stark Capital Co. LLC CPAB54-2 20260813	08/13/26	08/13/26	08/13/26	MATURITY	115,000,000	0	115,000,000	0
Bennington Stark Capital Co. LLC CPAB54-2 20260820	08/20/26	08/20/26	08/20/26	MATURITY	95,000,000	0	95,000,000	0
BNG Bank N.V. CP4-2 20260828	08/28/26	08/28/26	08/28/26	MATURITY	50,000,000	0	50,000,000	0
BOFA SECURITIES INC. TRIPARTY REPO OVERNIGHT FIXED 20260803	08/03/26	08/03/26	08/03/26	MATURITY	1,000,000	0	1,000,000	0
BOFA SECURITIES INC. TRIPARTY REPO OVERNIGHT FIXED 20260804	08/04/26	08/04/26	08/04/26	MATURITY	1,000,000	0	1,000,000	0
BOFA SECURITIES INC. TRIPARTY REPO OVERNIGHT FIXED 20260805	08/05/26	08/05/26	08/05/26	MATURITY	1,000,000	0	1,000,000	0
BOFA SECURITIES INC. TRIPARTY REPO OVERNIGHT FIXED 20260806	08/06/26	08/06/26	08/06/26	MATURITY	1,000,000	0	1,000,000	0
BOFA SECURITIES INC. TRIPARTY REPO OVERNIGHT FIXED 20260807	08/07/26	08/07/26	08/07/26	MATURITY	1,000,000	0	1,000,000	0
BOFA SECURITIES INC. TRIPARTY REPO OVERNIGHT FIXED 20260810	08/10/26	08/10/26	08/10/26	MATURITY	1,000,000	0	1,000,000	0
BOFA SECURITIES INC. TRIPARTY REPO OVERNIGHT FIXED 20260811	08/11/26	08/11/26	08/11/26	MATURITY	1,000,000	0	1,000,000	0
BOFA SECURITIES INC. TRIPARTY REPO OVERNIGHT FIXED 20260812	08/12/26	08/12/26	08/12/26	MATURITY	1,000,000	0	1,000,000	0
BOFA SECURITIES INC. TRIPARTY REPO OVERNIGHT FIXED 20260813	08/13/26	08/13/26	08/13/26	MATURITY	1,000,000	0	1,000,000	0
BOFA SECURITIES INC. TRIPARTY REPO OVERNIGHT FIXED 20260814	08/14/26	08/14/26	08/14/26	MATURITY	1,000,000	0	1,000,000	0
BOFA SECURITIES INC. TRIPARTY REPO OVERNIGHT FIXED 20260817	08/17/26	08/17/26	08/17/26	MATURITY	1,000,000	0	1,000,000	0
BOFA SECURITIES INC. TRIPARTY REPO OVERNIGHT FIXED 20260818	08/18/26	08/18/26	08/18/26	MATURITY	1,000,000	0	1,000,000	0
BOFA SECURITIES INC. TRIPARTY REPO OVERNIGHT FIXED 20260819	08/19/26	08/19/26	08/19/26	MATURITY	1,000,000	0	1,000,000	0
BOFA SECURITIES INC. TRIPARTY REPO OVERNIGHT FIXED 20260820	08/20/26	08/20/26	08/20/26	MATURITY	1,000,000	0	1,000,000	0
BOFA SECURITIES INC. TRIPARTY REPO OVERNIGHT FIXED 20260821	08/21/26	08/21/26	08/21/26	MATURITY	1,000,000	0	1,000,000	0
BOFA SECURITIES INC. TRIPARTY REPO OVERNIGHT FIXED 20260824	08/24/26	08/24/26	08/24/26	MATURITY	1,000,000	0	1,000,000	0
BOFA SECURITIES INC. TRIPARTY REPO OVERNIGHT FIXED 20260825	08/25/26	08/25/26	08/25/26	MATURITY	1,000,000	0	1,000,000	0
BOFA SECURITIES INC. TRIPARTY REPO OVERNIGHT FIXED 20260826	08/26/26	08/26/26	08/26/26	MATURITY	1,000,000	0	1,000,000	0

TRADING ACTIVITY FOR AUGUST 2026

Issue Description	Maturity Date	Trade Date	settlement dt	Transaction	Quantity	Traded Interest Local	Net Amount Local	Total Real G/L
BOFA SECURITIES INC. TRIPARTY REPO OVERNIGHT FIXED 20260827	08/27/26	08/27/26	08/27/26	MATURITY	1,000,000	0	1,000,000	0
BOFA SECURITIES INC. TRIPARTY REPO OVERNIGHT FIXED 20260828	08/28/26	08/28/26	08/28/26	MATURITY	1,000,000	0	1,000,000	0
BOFA SECURITIES INC. TRIPARTY REPO OVERNIGHT FIXED 20260831	08/31/26	08/31/26	08/31/26	MATURITY	1,000,000	0	1,000,000	0
BPCE SA CP4-2 20260828	08/28/26	08/28/26	08/28/26	MATURITY	100,000,000	0	100,000,000	0
CAFCO LLC CPAB54-2 20260813	08/13/26	08/13/26	08/13/26	MATURITY	115,000,000	0	115,000,000	0
Canadian Imperial BCDYAN 27Aug2026	08/27/26	08/27/26	08/27/26	MATURITY	75,000,000	0	75,000,000	0
CHARTA LLC FIXED COUPON 0 MATURITY 20260828	08/28/26	08/28/26	08/28/26	MATURITY	75,000,000	0	75,000,000	0
Cooperatieve Rabobank UA TD 20260819	08/19/26	08/19/26	08/19/26	MATURITY	650,000,000	0	650,000,000	0
Cooperatieve Rabobank UA TD 20260826	08/26/26	08/26/26	08/26/26	MATURITY	650,000,000	0	650,000,000	0
COOPERATIEVE RABOBATD 20260804	08/04/26	08/04/26	08/04/26	MATURITY	690,000,000	0	690,000,000	0
COOPERATIEVE RABOBATD 20260805	08/05/26	08/05/26	08/05/26	MATURITY	625,000,000	0	625,000,000	0
COOPERATIEVE RABOBATD 20260811	08/11/26	08/11/26	08/11/26	MATURITY	675,000,000	0	675,000,000	0
COOPERATIEVE RABOBATD 20260812	08/12/26	08/12/26	08/12/26	MATURITY	625,000,000	0	625,000,000	0
COOPERATIEVE RABOBATD 20260818	08/18/26	08/18/26	08/18/26	MATURITY	650,000,000	0	650,000,000	0
COOPERATIEVE RABOBATD 20260825	08/25/26	08/25/26	08/25/26	MATURITY	625,000,000	0	625,000,000	0
DZ Bank AG DeutscheCP4-2	08/06/26	08/06/26	08/06/26	MATURITY	220,000,000	0	220,000,000	0
DZ Bank AG DeutscheCP4-2	08/07/26	08/07/26	08/07/26	MATURITY	50,000,000	0	50,000,000	0
FAIRWAY FINANCE FIXED COUPON 0 MATURITY 20260812	08/12/26	08/12/26	08/12/26	MATURITY	25,000,000	0	25,000,000	0
Falcon Asset Funding LLC CPAB54-2 20260810	08/10/26	08/10/26	08/10/26	MATURITY	100,000,000	0	100,000,000	0
Falcon Asset Funding LLC CPAB54-2 20260817	08/17/26	08/17/26	08/17/26	MATURITY	137,000,000	0	137,000,000	0
Gotham Funding Corp. CPAB54-2 20260818	08/18/26	08/18/26	08/18/26	MATURITY	15,000,000	0	15,000,000	0
Gotham Funding Corp. CPAB54-2 20260821	08/21/26	08/21/26	08/21/26	MATURITY	50,000,000	0	50,000,000	0
Gotham Funding Corp. CPAB54-2 20260827	08/27/26	08/27/26	08/27/26	MATURITY	100,000,000	0	100,000,000	0
GTA FDG LLC DISC COMI P 0.0 24AUG26	08/24/26	08/24/26	08/24/26	MATURITY	50,000,000	0	50,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260803	08/03/26	08/03/26	08/03/26	MATURITY	800,000,000	0	800,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260803	08/03/26	08/03/26	08/03/26	MATURITY	100,000,000	0	100,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260804	08/04/26	08/04/26	08/04/26	MATURITY	800,000,000	0	800,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260804	08/04/26	08/04/26	08/04/26	MATURITY	100,000,000	0	100,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260805	08/05/26	08/05/26	08/05/26	MATURITY	800,000,000	0	800,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260805	08/05/26	08/05/26	08/05/26	MATURITY	100,000,000	0	100,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260806	08/06/26	08/06/26	08/06/26	MATURITY	100,000,000	0	100,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260806	08/06/26	08/06/26	08/06/26	MATURITY	800,000,000	0	800,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260807	08/07/26	08/07/26	08/07/26	MATURITY	100,000,000	0	100,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260807	08/07/26	08/07/26	08/07/26	MATURITY	800,000,000	0	800,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260810	08/10/26	08/10/26	08/10/26	MATURITY	100,000,000	0	100,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260810	08/10/26	08/10/26	08/10/26	MATURITY	800,000,000	0	800,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260811	08/11/26	08/11/26	08/11/26	MATURITY	800,000,000	0	800,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260811	08/11/26	08/11/26	08/11/26	MATURITY	100,000,000	0	100,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260812	08/12/26	08/12/26	08/12/26	MATURITY	100,000,000	0	100,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260812	08/12/26	08/12/26	08/12/26	MATURITY	800,000,000	0	800,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260813	08/13/26	08/13/26	08/13/26	MATURITY	800,000,000	0	800,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260813	08/13/26	08/13/26	08/13/26	MATURITY	100,000,000	0	100,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260814	08/14/26	08/14/26	08/14/26	MATURITY	800,000,000	0	800,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260814	08/14/26	08/14/26	08/14/26	MATURITY	100,000,000	0	100,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260817	08/17/26	08/17/26	08/17/26	MATURITY	100,000,000	0	100,000,000	0

TRADING ACTIVITY FOR AUGUST 2026

Issue Description	Maturity Date	Trade Date	Settlement dt	Transaction	Quantity	Traded Interest Local	Net Amount Local	Total Real G/L
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260817	08/17/26	08/17/26	08/17/26	MATURITY	800,000,000	0	800,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260818	08/18/26	08/18/26	08/18/26	MATURITY	100,000,000	0	100,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260818	08/18/26	08/18/26	08/18/26	MATURITY	800,000,000	0	800,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260819	08/19/26	08/19/26	08/19/26	MATURITY	800,000,000	0	800,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260819	08/19/26	08/19/26	08/19/26	MATURITY	100,000,000	0	100,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260820	08/20/26	08/20/26	08/20/26	MATURITY	800,000,000	0	800,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260820	08/20/26	08/20/26	08/20/26	MATURITY	100,000,000	0	100,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260821	08/21/26	08/21/26	08/21/26	MATURITY	100,000,000	0	100,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260821	08/21/26	08/21/26	08/21/26	MATURITY	800,000,000	0	800,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260824	08/24/26	08/24/26	08/24/26	MATURITY	100,000,000	0	100,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260824	08/24/26	08/24/26	08/24/26	MATURITY	800,000,000	0	800,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260825	08/25/26	08/25/26	08/25/26	MATURITY	800,000,000	0	800,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260825	08/25/26	08/25/26	08/25/26	MATURITY	100,000,000	0	100,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260826	08/26/26	08/26/26	08/26/26	MATURITY	800,000,000	0	800,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260826	08/26/26	08/26/26	08/26/26	MATURITY	100,000,000	0	100,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260827	08/27/26	08/27/26	08/27/26	MATURITY	100,000,000	0	100,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260827	08/27/26	08/27/26	08/27/26	MATURITY	800,000,000	0	800,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260828	08/28/26	08/28/26	08/28/26	MATURITY	100,000,000	0	100,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260828	08/28/26	08/28/26	08/28/26	MATURITY	800,000,000	0	800,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260831	08/31/26	08/31/26	08/31/26	MATURITY	800,000,000	0	800,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260831	08/31/26	08/31/26	08/31/26	MATURITY	100,000,000	0	100,000,000	0
Jupiter Securitization Company LLC CPABS4-2 20260817	08/17/26	08/17/26	08/17/26	MATURITY	110,000,000	0	110,000,000	0
La Fayette Asset Securitization LLC CPABS4-2 20260804	08/04/26	08/04/26	08/04/26	MATURITY	20,000,000	0	20,000,000	0
LMA-Americas LLC CPABS4-2 20260817	08/17/26	08/17/26	08/17/26	MATURITY	94,500,000	0	94,500,000	0
MATCHPOINT FIN FIXED COUPON 0 MATURITY 20260821	08/21/26	08/21/26	08/21/26	MATURITY	170,000,000	0	170,000,000	0
Matchpoint Finance plc CPABS4-2 20260803	08/03/26	08/03/26	08/03/26	MATURITY	207,000,000	0	207,000,000	0
Matchpoint Finance plc CPABS4-2 20260804	08/04/26	08/04/26	08/04/26	MATURITY	100,000,000	0	100,000,000	0
Matchpoint Finance plc CPABS4-2 20260805	08/05/26	08/05/26	08/05/26	MATURITY	100,000,000	0	100,000,000	0
Matchpoint Finance plc CPABS4-2 20260806	08/06/26	08/06/26	08/06/26	MATURITY	100,000,000	0	100,000,000	0
Matchpoint Finance plc CPABS4-2 20260807	08/07/26	08/07/26	08/07/26	MATURITY	100,000,000	0	100,000,000	0
Matchpoint Finance plc CPABS4-2 20260810	08/10/26	08/10/26	08/10/26	MATURITY	100,000,000	0	100,000,000	0
Matchpoint Finance plc CPABS4-2 20260811	08/11/26	08/11/26	08/11/26	MATURITY	100,000,000	0	100,000,000	0
Matchpoint Finance plc CPABS4-2 20260812	08/12/26	08/12/26	08/12/26	MATURITY	106,000,000	0	106,000,000	0
Matchpoint Finance plc CPABS4-2 20260814	08/14/26	08/14/26	08/14/26	MATURITY	150,000,000	0	150,000,000	0
Matchpoint Finance plc CPABS4-2 20260817	08/17/26	08/17/26	08/17/26	MATURITY	165,000,000	0	165,000,000	0
Matchpoint Finance plc CPABS4-2 20260818	08/18/26	08/18/26	08/18/26	MATURITY	161,000,000	0	161,000,000	0
Matchpoint Finance plc CPABS4-2 20260819	08/19/26	08/19/26	08/19/26	MATURITY	150,000,000	0	150,000,000	0
Matchpoint Finance plc CPABS4-2 20260820	08/20/26	08/20/26	08/20/26	MATURITY	175,000,000	0	175,000,000	0
Matchpoint Finance plc CPABS4-2 20260824	08/24/26	08/24/26	08/24/26	MATURITY	170,000,000	0	170,000,000	0
Matchpoint Finance plc CPABS4-2 20260825	08/25/26	08/25/26	08/25/26	MATURITY	170,000,000	0	170,000,000	0
Matchpoint Finance plc CPABS4-2 20260826	08/26/26	08/26/26	08/26/26	MATURITY	170,000,000	0	170,000,000	0
Matchpoint Finance plc CPABS4-2 20260827	08/27/26	08/27/26	08/27/26	MATURITY	170,000,000	0	170,000,000	0
Matchpoint Finance plc CPABS4-2 20260828	08/28/26	08/28/26	08/28/26	MATURITY	170,000,000	0	170,000,000	0
Mizuho Bank Ltd. TD 20260824	08/24/26	08/24/26	08/24/26	MATURITY	500,000,000	0	500,000,000	0
MIZUHO SECURITIES USA INC. - REPO TRIPARTY OVER- NIGHT FIXED 20260803	08/03/26	08/03/26	08/03/26	MATURITY	400,000,000	0	400,000,000	0
MIZUHO SECURITIES USA INC. - REPO TRIPARTY OVER- NIGHT FIXED 20260804	08/04/26	08/04/26	08/04/26	MATURITY	400,000,000	0	400,000,000	0

TRADING ACTIVITY FOR AUGUST 2026

Issue Description	Maturity Date	Trade Date	Settlement dt	Transaction	Quantity	Traded Interest Local	Net Amount Local	Total Real G/L
MIZUHO SECURITIES USA INC. - REPO TRIPARTY OVER-NIGHT FIXED 20260805	08/05/26	08/05/26	08/05/26	MATURITY	400,000,000	0	400,000,000	0
MIZUHO SECURITIES USA INC. - REPO TRIPARTY OVER-NIGHT FIXED 20260806	08/06/26	08/06/26	08/06/26	MATURITY	400,000,000	0	400,000,000	0
MIZUHO SECURITIES USA INC. - REPO TRIPARTY OVER-NIGHT FIXED 20260807	08/07/26	08/07/26	08/07/26	MATURITY	400,000,000	0	400,000,000	0
MIZUHO SECURITIES USA INC. - REPO TRIPARTY OVER-NIGHT FIXED 20260810	08/10/26	08/10/26	08/10/26	MATURITY	400,000,000	0	400,000,000	0
MIZUHO SECURITIES USA INC. - REPO TRIPARTY OVER-NIGHT FIXED 20260811	08/11/26	08/11/26	08/11/26	MATURITY	400,000,000	0	400,000,000	0
MIZUHO SECURITIES USA INC. - REPO TRIPARTY OVER-NIGHT FIXED 20260812	08/12/26	08/12/26	08/12/26	MATURITY	400,000,000	0	400,000,000	0
MIZUHO SECURITIES USA INC. - REPO TRIPARTY OVER-NIGHT FIXED 20260813	08/13/26	08/13/26	08/13/26	MATURITY	400,000,000	0	400,000,000	0
MIZUHO SECURITIES USA INC. - REPO TRIPARTY OVER-NIGHT FIXED 20260814	08/14/26	08/14/26	08/14/26	MATURITY	400,000,000	0	400,000,000	0
MIZUHO SECURITIES USA INC. - REPO TRIPARTY OVER-NIGHT FIXED 20260817	08/17/26	08/17/26	08/17/26	MATURITY	400,000,000	0	400,000,000	0
MIZUHO SECURITIES USA INC. - REPO TRIPARTY OVER-NIGHT FIXED 20260818	08/18/26	08/18/26	08/18/26	MATURITY	400,000,000	0	400,000,000	0
MIZUHO SECURITIES USA INC. - REPO TRIPARTY OVER-NIGHT FIXED 20260819	08/19/26	08/19/26	08/19/26	MATURITY	400,000,000	0	400,000,000	0
MIZUHO SECURITIES USA INC. - REPO TRIPARTY OVER-NIGHT FIXED 20260820	08/20/26	08/20/26	08/20/26	MATURITY	400,000,000	0	400,000,000	0
MIZUHO SECURITIES USA INC. - REPO TRIPARTY OVER-NIGHT FIXED 20260821	08/21/26	08/21/26	08/21/26	MATURITY	400,000,000	0	400,000,000	0
MIZUHO SECURITIES USA INC. - REPO TRIPARTY OVER-NIGHT FIXED 20260824	08/24/26	08/24/26	08/24/26	MATURITY	400,000,000	0	400,000,000	0
MIZUHO SECURITIES USA INC. - REPO TRIPARTY OVER-NIGHT FIXED 20260825	08/25/26	08/25/26	08/25/26	MATURITY	400,000,000	0	400,000,000	0
MIZUHO SECURITIES USA INC. - REPO TRIPARTY OVER-NIGHT FIXED 20260826	08/26/26	08/26/26	08/26/26	MATURITY	400,000,000	0	400,000,000	0
MIZUHO SECURITIES USA INC. - REPO TRIPARTY OVER-NIGHT FIXED 20260827	08/27/26	08/27/26	08/27/26	MATURITY	400,000,000	0	400,000,000	0
MIZUHO SECURITIES USA INC. - REPO TRIPARTY OVER-NIGHT FIXED 20260828	08/28/26	08/28/26	08/28/26	MATURITY	400,000,000	0	400,000,000	0
MIZUHO SECURITIES USA INC. - REPO TRIPARTY OVER-NIGHT FIXED 20260831	08/31/26	08/31/26	08/31/26	MATURITY	400,000,000	0	400,000,000	0
Nordea Bank Abp TD 20260807	08/07/26	08/07/26	08/07/26	MATURITY	750,000,000	0	750,000,000	0
Nordea Bank Abp TD 20260824	08/24/26	08/24/26	08/24/26	MATURITY	1,000,000,000	0	1,000,000,000	0
PODIUM FDG TR DISC COM 0.00 12AUG26	08/12/26	08/12/26	08/12/26	MATURITY	3,000,000	0	3,000,000	0
PODIUM FND TRU FIXED COUPON 0 MATURITY 20260826	08/26/26	08/26/26	08/26/26	MATURITY	30,000,000	0	30,000,000	0
PODIUM FND TRU FIXED COUPON 0 MATURITY 20260827	08/27/26	08/27/26	08/27/26	MATURITY	175,000,000	0	175,000,000	0
Royal Bank of Canada Toronto TD 20260804	08/04/26	08/04/26	08/04/26	MATURITY	355,000,000	0	355,000,000	0
Royal Bank of Canada Toronto TD 20260807	08/07/26	08/07/26	08/07/26	MATURITY	530,000,000	0	530,000,000	0
Royal Bank of Canada Toronto TD 20260813	08/13/26	08/13/26	08/13/26	MATURITY	530,000,000	0	530,000,000	0
Royal Bank of Canada Toronto TD 20260814	08/14/26	08/14/26	08/14/26	MATURITY	525,000,000	0	525,000,000	0
Royal Bank of Canada Toronto TD 20260817	08/17/26	08/17/26	08/17/26	MATURITY	520,000,000	0	520,000,000	0
Royal Bank of Canada Toronto TD 20260818	08/18/26	08/18/26	08/18/26	MATURITY	510,000,000	0	510,000,000	0
Royal Bank of Canada Toronto TD 20260820	08/20/26	08/20/26	08/20/26	MATURITY	510,000,000	0	510,000,000	0
Royal Bank of Canada Toronto TD 20260824	08/24/26	08/24/26	08/24/26	MATURITY	335,000,000	0	335,000,000	0
Royal Bank of Canada Toronto TD 20260826	08/26/26	08/26/26	08/26/26	MATURITY	385,000,000	0	385,000,000	0
ROYAL BANK OF CANADTD 20260803	08/03/26	08/03/26	08/03/26	MATURITY	360,000,000	0	360,000,000	0
ROYAL BANK OF CANADTD 20260805	08/05/26	08/05/26	08/05/26	MATURITY	520,000,000	0	520,000,000	0
ROYAL BANK OF CANADTD 20260806	08/06/26	08/06/26	08/06/26	MATURITY	535,000,000	0	535,000,000	0
ROYAL BANK OF CANADTD 20260810	08/10/26	08/10/26	08/10/26	MATURITY	130,000,000	0	130,000,000	0
ROYAL BANK OF CANADTD 20260811	08/11/26	08/11/26	08/11/26	MATURITY	520,000,000	0	520,000,000	0
ROYAL BANK OF CANADTD 20260812	08/12/26	08/12/26	08/12/26	MATURITY	520,000,000	0	520,000,000	0
ROYAL BANK OF CANADTD 20260819	08/19/26	08/19/26	08/19/26	MATURITY	510,000,000	0	510,000,000	0
ROYAL BANK OF CANADTD 20260821	08/21/26	08/21/26	08/21/26	MATURITY	515,000,000	0	515,000,000	0
ROYAL BANK OF CANADTD 20260825	08/25/26	08/25/26	08/25/26	MATURITY	335,000,000	0	335,000,000	0
ROYAL BANK OF CANADTD 20260828	08/28/26	08/28/26	08/28/26	MATURITY	395,000,000	0	395,000,000	0
ROYAL BANK OF CANADTD 20260831	08/31/26	08/31/26	08/31/26	MATURITY	390,000,000	0	390,000,000	0
Starbird Funding Corp. CPABS4-2 20260804	08/04/26	08/04/26	08/04/26	MATURITY	15,000,000	0	15,000,000	0
Starbird Funding Corp. CPABS4-2 20260806	08/06/26	08/06/26	08/06/26	MATURITY	225,000,000	0	225,000,000	0
Starbird Funding Corp. CPABS4-2 20260807	08/07/26	08/07/26	08/07/26	MATURITY	225,000,000	0	225,000,000	0
Starbird Funding Corp. CPABS4-2 20260810	08/10/26	08/10/26	08/10/26	MATURITY	40,000,000	0	40,000,000	0
Starbird Funding Corp. CPABS4-2 20260811	08/11/26	08/11/26	08/11/26	MATURITY	40,000,000	0	40,000,000	0
Starbird Funding Corp. CPABS4-2 20260812	08/12/26	08/12/26	08/12/26	MATURITY	65,000,000	0	65,000,000	0

TRADING ACTIVITY FOR AUGUST 2026

Issue	Maturity	Trade	settlement	Transaction	Quantity	Traded	Net Amount	Total
Description	Date	Date	dt			Interest Local	Local	Real G/L
Starbird Funding Corp. CPABS4-2 20260813	08/13/26	08/13/26	08/13/26	MATURITY	60,000,000	0	60,000,000	0
Starbird Funding Corp. CPABS4-2 20260814	08/14/26	08/14/26	08/14/26	MATURITY	65,000,000	0	65,000,000	0
Starbird Funding Corp. CPABS4-2 20260817	08/17/26	08/17/26	08/17/26	MATURITY	47,000,000	0	47,000,000	0
Starbird Funding Corp. CPABS4-2 20260818	08/18/26	08/18/26	08/18/26	MATURITY	125,000,000	0	125,000,000	0
Starbird Funding Corp. CPABS4-2 20260819	08/19/26	08/19/26	08/19/26	MATURITY	50,000,000	0	50,000,000	0
Starbird Funding Corp. CPABS4-2 20260820	08/20/26	08/20/26	08/20/26	MATURITY	35,000,000	0	35,000,000	0
Starbird Funding Corp. CPABS4-2 20260824	08/24/26	08/24/26	08/24/26	MATURITY	225,000,000	0	225,000,000	0
Starbird Funding Corp. CPABS4-2 20260825	08/25/26	08/25/26	08/25/26	MATURITY	100,000,000	0	100,000,000	0
Starbird Funding Corp. CPABS4-2 20260826	08/26/26	08/26/26	08/26/26	MATURITY	50,000,000	0	50,000,000	0
Starbird Funding Corp. CPABS4-2 20260831	08/31/26	08/31/26	08/31/26	MATURITY	50,000,000	0	50,000,000	0
Sumitomo Mitsui Trust Bank Ltd. CDYAN 20260814	08/14/26	08/14/26	08/14/26	MATURITY	34,000,000	0	34,000,000	0
Sumitomo Mitsui Trust Bank Ltd. CP4-2 20260812	08/12/26	08/12/26	08/12/26	MATURITY	75,000,000	0	75,000,000	0
TotalEnergies Capital S.A. CP4-2 20260819	08/19/26	08/19/26	08/19/26	MATURITY	78,000,000	0	78,000,000	0
TotalEnergies Capital S.A. CP4-2 20260826	08/26/26	08/26/26	08/26/26	MATURITY	150,000,000	0	150,000,000	0
UnitedHealth Group Inc. CP4-2 20260805	08/05/26	08/05/26	08/05/26	MATURITY	200,000,000	0	200,000,000	0
UnitedHealth Group Inc. CP4-2 20260814	08/14/26	08/14/26	08/14/26	MATURITY	105,000,000	0	105,000,000	0
UnitedHealth Group Inc. CP4-2 20260818	08/18/26	08/18/26	08/18/26	MATURITY	150,000,000	0	150,000,000	0
UnitedHealth Group Inc. CP4-2 20260821	08/21/26	08/21/26	08/21/26	MATURITY	155,000,000	0	155,000,000	0
UnitedHealth Group Inc. CP4-2 20260825	08/25/26	08/25/26	08/25/26	MATURITY	150,000,000	0	150,000,000	0
UnitedHealth Group Inc. CP4-2 20260831	08/31/26	08/31/26	08/31/26	MATURITY	151,000,000	0	151,000,000	0
UNITEDHEALTH GRP FIXED COUPON 0 MATURITY 20260827	08/27/26	08/27/26	08/27/26	MATURITY	170,500,000	0	170,500,000	0
Victory Receivables Corp. CPABS4-2 20260819	08/19/26	08/19/26	08/19/26	MATURITY	200,000,000	0	200,000,000	0
EFF 2026-1 A1 FIXED COUPON 3.849000 MATURITY 20270222	02/22/27	08/20/26	08/20/26	PAYDOWN	6,892,438	0	6,892,438	0
ABN Amro Bank NV Amsterdam TD 20260901	09/01/26	08/25/26	08/25/26	PURCHASE	1,275,000,000	0	1,275,000,000	0
ABN AMRO BANK NV ATD 20260811	08/11/26	08/04/26	08/04/26	PURCHASE	1,300,000,000	0	1,300,000,000	0
ABN AMRO BANK NV ATD 20260818	08/18/26	08/11/26	08/11/26	PURCHASE	1,290,000,000	0	1,290,000,000	0
ABN AMRO BANK NV ATD 20260825	08/25/26	08/18/26	08/18/26	PURCHASE	1,275,000,000	0	1,275,000,000	0
Antalis S.A. CPABS4-2 20260904	09/04/26	08/04/26	08/04/26	PURCHASE	8,800,000	0	8,770,901	0
Antalis S.A. CPABS4-2 20260904	09/04/26	08/04/26	08/04/26	PURCHASE	50,000,000	0	49,834,667	0
Antalis S.A. CPABS4-2 20260904	09/04/26	08/28/26	08/28/26	PURCHASE	30,000,000	0	29,978,475	0
Atlantic Asset Securitization LLC CPABS4-2 20260915	09/15/26	08/14/26	08/17/26	PURCHASE	42,000,000	0	41,872,449	0
Atlantic Asset Securitization LLC CPABS4-2 20261006	10/06/26	08/06/26	08/06/26	PURCHASE	50,000,000	0	49,675,514	0
Atlantic Asset Securitization LLC CPABS4-2 20261006	10/06/26	08/06/26	08/06/26	PURCHASE	50,000,000	0	49,675,514	0
Atlantic Asset Securitization LLC CPABS4-2 20261006	10/06/26	08/06/26	08/06/26	PURCHASE	50,000,000	0	49,675,514	0
Atlantic Asset Securitization LLC CPABS4-2 20261006	10/06/26	08/06/26	08/06/26	PURCHASE	15,000,000	0	14,902,654	0
AUSTRALIA NEW ZEATD 20260811	08/11/26	08/04/26	08/04/26	PURCHASE	1,300,000,000	0	1,300,000,000	0
AUSTRALIA NEW ZEATD 20260818	08/18/26	08/11/26	08/11/26	PURCHASE	1,290,000,000	0	1,290,000,000	0
AUSTRALIA NEW ZEATD 20260825	08/25/26	08/18/26	08/18/26	PURCHASE	1,275,000,000	0	1,275,000,000	0
Australia & New Zealand Banking Group Melbourne TD 20260901	09/01/26	08/25/26	08/25/26	PURCHASE	1,275,000,000	0	1,275,000,000	0
BANK NOVA SCOTIA FLOATING COUPON 3.98000 MATURITY 20270820	08/20/27	08/20/26	08/20/26	PURCHASE	50,000,000	0	50,000,000	0
BANK NOVA SCOTIA FLOATING COUPON 3.98000 MATURITY 20270820	08/20/27	08/20/26	08/20/26	PURCHASE	50,000,000	0	50,000,000	0
BANK OF AMERICA FLOATING COUPON 4.01000 MATU- RITY 20270805	08/05/27	08/06/26	08/06/26	PURCHASE	25,000,000	0	25,000,000	0
BANK OF AMERICA N.A. TRIPARTY REPO OVERNIGHT FIXED 20260804	08/04/26	08/03/26	08/03/26	PURCHASE	1,978,000,000	0	1,978,000,000	0
BANK OF AMERICA N.A. TRIPARTY REPO OVERNIGHT FIXED 20260805	08/05/26	08/04/26	08/04/26	PURCHASE	1,632,000,000	0	1,632,000,000	0
BANK OF AMERICA N.A. TRIPARTY REPO OVERNIGHT FIXED 20260806	08/06/26	08/05/26	08/05/26	PURCHASE	1,570,000,000	0	1,570,000,000	0
BANK OF AMERICA N.A. TRIPARTY REPO OVERNIGHT FIXED 20260807	08/07/26	08/06/26	08/06/26	PURCHASE	827,000,000	0	827,000,000	0
BANK OF AMERICA N.A. TRIPARTY REPO OVERNIGHT FIXED 20260810	08/10/26	08/07/26	08/07/26	PURCHASE	2,129,000,000	0	2,129,000,000	0
BANK OF AMERICA N.A. TRIPARTY REPO OVERNIGHT FIXED 20260811	08/11/26	08/10/26	08/10/26	PURCHASE	1,620,000,000	0	1,620,000,000	0
BANK OF AMERICA N.A. TRIPARTY REPO OVERNIGHT FIXED 20260812	08/12/26	08/11/26	08/11/26	PURCHASE	1,850,000,000	0	1,850,000,000	0
BANK OF AMERICA N.A. TRIPARTY REPO OVERNIGHT FIXED 20260813	08/13/26	08/12/26	08/12/26	PURCHASE	1,876,000,000	0	1,876,000,000	0
BANK OF AMERICA N.A. TRIPARTY REPO OVERNIGHT FIXED 20260814	08/14/26	08/13/26	08/13/26	PURCHASE	1,530,000,000	0	1,530,000,000	0
BANK OF AMERICA N.A. TRIPARTY REPO OVERNIGHT FIXED 20260817	08/17/26	08/14/26	08/14/26	PURCHASE	1,006,000,000	0	1,006,000,000	0

TRADING ACTIVITY FOR AUGUST 2026

Issue Description	Maturity Date	Trade Date	Settlement dt	Transaction	Quantity	Traded Interest Local	Net Amount Local	Total Real G/L
BANK OF AMERICA N.A. TRIPARTY REPO OVERNIGHT FIXED 20260818	08/18/26	08/17/26	08/17/26	PURCHASE	969,000,000	0	969,000,000	0
BANK OF AMERICA N.A. TRIPARTY REPO OVERNIGHT FIXED 20260819	08/19/26	08/18/26	08/18/26	PURCHASE	1,006,000,000	0	1,006,000,000	0
BANK OF AMERICA N.A. TRIPARTY REPO OVERNIGHT FIXED 20260820	08/20/26	08/19/26	08/19/26	PURCHASE	955,000,000	0	955,000,000	0
BANK OF AMERICA N.A. TRIPARTY REPO OVERNIGHT FIXED 20260821	08/21/26	08/20/26	08/20/26	PURCHASE	1,449,000,000	0	1,449,000,000	0
BANK OF AMERICA N.A. TRIPARTY REPO OVERNIGHT FIXED 20260824	08/24/26	08/21/26	08/21/26	PURCHASE	85,000,000	0	85,000,000	0
BANK OF AMERICA N.A. TRIPARTY REPO OVERNIGHT FIXED 20260825	08/25/26	08/24/26	08/24/26	PURCHASE	1,697,000,000	0	1,697,000,000	0
BANK OF AMERICA N.A. TRIPARTY REPO OVERNIGHT FIXED 20260826	08/26/26	08/25/26	08/25/26	PURCHASE	1,685,000,000	0	1,685,000,000	0
BANK OF AMERICA N.A. TRIPARTY REPO OVERNIGHT FIXED 20260827	08/27/26	08/26/26	08/26/26	PURCHASE	1,742,000,000	0	1,742,000,000	0
BANK OF AMERICA N.A. TRIPARTY REPO OVERNIGHT FIXED 20260828	08/28/26	08/27/26	08/27/26	PURCHASE	1,667,000,000	0	1,667,000,000	0
BANK OF AMERICA N.A. TRIPARTY REPO OVERNIGHT FIXED 20260831	08/31/26	08/28/26	08/28/26	PURCHASE	1,678,000,000	0	1,678,000,000	0
BANK OF AMERICA N.A. TRIPARTY REPO OVERNIGHT FIXED 20260901	09/01/26	08/31/26	08/31/26	PURCHASE	1,702,000,000	0	1,702,000,000	0
BANK OF NOVA SCOTIA TORONTO REPO TRIPARTY OVERNIGHT FIXED 20260804	08/04/26	08/03/26	08/03/26	PURCHASE	1,500,000,000	0	1,500,000,000	0
BANK OF NOVA SCOTIA TORONTO REPO TRIPARTY OVERNIGHT FIXED 20260805	08/05/26	08/04/26	08/04/26	PURCHASE	1,500,000,000	0	1,500,000,000	0
BANK OF NOVA SCOTIA TORONTO REPO TRIPARTY OVERNIGHT FIXED 20260806	08/06/26	08/05/26	08/05/26	PURCHASE	1,500,000,000	0	1,500,000,000	0
BANK OF NOVA SCOTIA TORONTO REPO TRIPARTY OVERNIGHT FIXED 20260807	08/07/26	08/06/26	08/06/26	PURCHASE	1,500,000,000	0	1,500,000,000	0
BANK OF NOVA SCOTIA TORONTO REPO TRIPARTY OVERNIGHT FIXED 20260810	08/10/26	08/07/26	08/07/26	PURCHASE	1,500,000,000	0	1,500,000,000	0
BANK OF NOVA SCOTIA TORONTO REPO TRIPARTY OVERNIGHT FIXED 20260811	08/11/26	08/10/26	08/10/26	PURCHASE	1,500,000,000	0	1,500,000,000	0
BANK OF NOVA SCOTIA TORONTO REPO TRIPARTY OVERNIGHT FIXED 20260812	08/12/26	08/11/26	08/11/26	PURCHASE	1,500,000,000	0	1,500,000,000	0
BANK OF NOVA SCOTIA TORONTO REPO TRIPARTY OVERNIGHT FIXED 20260813	08/13/26	08/12/26	08/12/26	PURCHASE	1,500,000,000	0	1,500,000,000	0
BANK OF NOVA SCOTIA TORONTO REPO TRIPARTY OVERNIGHT FIXED 20260814	08/14/26	08/13/26	08/13/26	PURCHASE	1,500,000,000	0	1,500,000,000	0
BANK OF NOVA SCOTIA TORONTO REPO TRIPARTY OVERNIGHT FIXED 20260817	08/17/26	08/14/26	08/14/26	PURCHASE	1,500,000,000	0	1,500,000,000	0
BANK OF NOVA SCOTIA TORONTO REPO TRIPARTY OVERNIGHT FIXED 20260818	08/18/26	08/17/26	08/17/26	PURCHASE	1,500,000,000	0	1,500,000,000	0
BANK OF NOVA SCOTIA TORONTO REPO TRIPARTY OVERNIGHT FIXED 20260819	08/19/26	08/18/26	08/18/26	PURCHASE	1,500,000,000	0	1,500,000,000	0
BANK OF NOVA SCOTIA TORONTO REPO TRIPARTY OVERNIGHT FIXED 20260820	08/20/26	08/19/26	08/19/26	PURCHASE	1,500,000,000	0	1,500,000,000	0
BANK OF NOVA SCOTIA TORONTO REPO TRIPARTY OVERNIGHT FIXED 20260821	08/21/26	08/20/26	08/20/26	PURCHASE	1,500,000,000	0	1,500,000,000	0
BANK OF NOVA SCOTIA TORONTO REPO TRIPARTY OVERNIGHT FIXED 20260824	08/24/26	08/21/26	08/21/26	PURCHASE	1,500,000,000	0	1,500,000,000	0
BANK OF NOVA SCOTIA TORONTO REPO TRIPARTY OVERNIGHT FIXED 20260825	08/25/26	08/24/26	08/24/26	PURCHASE	1,500,000,000	0	1,500,000,000	0
BANK OF NOVA SCOTIA TORONTO REPO TRIPARTY OVERNIGHT FIXED 20260826	08/26/26	08/25/26	08/25/26	PURCHASE	1,500,000,000	0	1,500,000,000	0
BANK OF NOVA SCOTIA TORONTO REPO TRIPARTY OVERNIGHT FIXED 20260827	08/27/26	08/26/26	08/26/26	PURCHASE	1,500,000,000	0	1,500,000,000	0
BANK OF NOVA SCOTIA TORONTO REPO TRIPARTY OVERNIGHT FIXED 20260828	08/28/26	08/27/26	08/27/26	PURCHASE	1,500,000,000	0	1,500,000,000	0
BANK OF NOVA SCOTIA TORONTO REPO TRIPARTY OVERNIGHT FIXED 20260831	08/31/26	08/28/26	08/28/26	PURCHASE	1,500,000,000	0	1,500,000,000	0
BANK OF NOVA SCOTIA TORONTO REPO TRIPARTY OVERNIGHT FIXED 20260901	09/01/26	08/31/26	08/31/26	PURCHASE	1,500,000,000	0	1,500,000,000	0
Bedford Row Funding Corp. CPABS4-2 20270816	08/16/27	08/21/26	08/24/26	PURCHASE	50,000,000	0	47,952,209	0
Bedford Row Funding Corp. CPABS4-2 20270816	08/16/27	08/21/26	08/24/26	PURCHASE	50,000,000	0	47,952,209	0
Bedford Row Funding Corp. CPABS4-2 20270816	08/16/27	08/21/26	08/24/26	PURCHASE	50,000,000	0	47,952,209	0
Bedford Row Funding Corp. CPABS4-2 20270816	08/16/27	08/21/26	08/24/26	PURCHASE	40,000,000	0	38,361,767	0
Bennington Stark Capital Co. LLC CPABS4-2 20260813	08/13/26	08/06/26	08/06/26	PURCHASE	50,000,000	0	49,964,028	0
Bennington Stark Capital Co. LLC CPABS4-2 20260813	08/13/26	08/06/26	08/06/26	PURCHASE	50,000,000	0	49,964,028	0
Bennington Stark Capital Co. LLC CPABS4-2 20260813	08/13/26	08/06/26	08/06/26	PURCHASE	15,000,000	0	14,989,208	0

TRADING ACTIVITY FOR AUGUST 2026

Issue	Maturity	Trade	settlement	Transaction	Quantity	Traded	Net Amount	Total
Description	Date	Date	dt			Interest Local	Local	Real G/L
Bennington Stark Capital Co. LLC CPABS4-2 20260820	08/20/26	08/13/26	08/13/26	PURCHASE	45,000,000	0	44,967,625	0
Bennington Stark Capital Co. LLC CPABS4-2 20260820	08/20/26	08/13/26	08/13/26	PURCHASE	50,000,000	0	49,964,028	0
BNG Bank N.V. CP4-2 20260828	08/28/26	08/21/26	08/21/26	PURCHASE	50,000,000	0	49,964,514	0
BNG Bank N.V. CP4-2 20260902	09/02/26	08/26/26	08/26/26	PURCHASE	50,000,000	0	49,964,514	0
BOFA SECURITIES INC. TRIPARTY REPO OVERNIGHT FIXED 20260804	08/04/26	08/03/26	08/03/26	PURCHASE	1,000,000	0	1,000,000	0
BOFA SECURITIES INC. TRIPARTY REPO OVERNIGHT FIXED 20260805	08/05/26	08/04/26	08/04/26	PURCHASE	1,000,000	0	1,000,000	0
BOFA SECURITIES INC. TRIPARTY REPO OVERNIGHT FIXED 20260806	08/06/26	08/05/26	08/05/26	PURCHASE	1,000,000	0	1,000,000	0
BOFA SECURITIES INC. TRIPARTY REPO OVERNIGHT FIXED 20260807	08/07/26	08/06/26	08/06/26	PURCHASE	1,000,000	0	1,000,000	0
BOFA SECURITIES INC. TRIPARTY REPO OVERNIGHT FIXED 20260810	08/10/26	08/07/26	08/07/26	PURCHASE	1,000,000	0	1,000,000	0
BOFA SECURITIES INC. TRIPARTY REPO OVERNIGHT FIXED 20260811	08/11/26	08/10/26	08/10/26	PURCHASE	1,000,000	0	1,000,000	0
BOFA SECURITIES INC. TRIPARTY REPO OVERNIGHT FIXED 20260812	08/12/26	08/11/26	08/11/26	PURCHASE	1,000,000	0	1,000,000	0
BOFA SECURITIES INC. TRIPARTY REPO OVERNIGHT FIXED 20260813	08/13/26	08/12/26	08/12/26	PURCHASE	1,000,000	0	1,000,000	0
BOFA SECURITIES INC. TRIPARTY REPO OVERNIGHT FIXED 20260814	08/14/26	08/13/26	08/13/26	PURCHASE	1,000,000	0	1,000,000	0
BOFA SECURITIES INC. TRIPARTY REPO OVERNIGHT FIXED 20260817	08/17/26	08/14/26	08/14/26	PURCHASE	1,000,000	0	1,000,000	0
BOFA SECURITIES INC. TRIPARTY REPO OVERNIGHT FIXED 20260818	08/18/26	08/17/26	08/17/26	PURCHASE	1,000,000	0	1,000,000	0
BOFA SECURITIES INC. TRIPARTY REPO OVERNIGHT FIXED 20260819	08/19/26	08/18/26	08/18/26	PURCHASE	1,000,000	0	1,000,000	0
BOFA SECURITIES INC. TRIPARTY REPO OVERNIGHT FIXED 20260820	08/20/26	08/19/26	08/19/26	PURCHASE	1,000,000	0	1,000,000	0
BOFA SECURITIES INC. TRIPARTY REPO OVERNIGHT FIXED 20260821	08/21/26	08/20/26	08/20/26	PURCHASE	1,000,000	0	1,000,000	0
BOFA SECURITIES INC. TRIPARTY REPO OVERNIGHT FIXED 20260824	08/24/26	08/21/26	08/21/26	PURCHASE	1,000,000	0	1,000,000	0
BOFA SECURITIES INC. TRIPARTY REPO OVERNIGHT FIXED 20260825	08/25/26	08/24/26	08/24/26	PURCHASE	1,000,000	0	1,000,000	0
BOFA SECURITIES INC. TRIPARTY REPO OVERNIGHT FIXED 20260826	08/26/26	08/25/26	08/25/26	PURCHASE	1,000,000	0	1,000,000	0
BOFA SECURITIES INC. TRIPARTY REPO OVERNIGHT FIXED 20260827	08/27/26	08/26/26	08/26/26	PURCHASE	1,000,000	0	1,000,000	0
BOFA SECURITIES INC. TRIPARTY REPO OVERNIGHT FIXED 20260828	08/28/26	08/27/26	08/27/26	PURCHASE	1,000,000	0	1,000,000	0
BOFA SECURITIES INC. TRIPARTY REPO OVERNIGHT FIXED 20260831	08/31/26	08/28/26	08/28/26	PURCHASE	1,000,000	0	1,000,000	0
BOFA SECURITIES INC. TRIPARTY REPO OVERNIGHT FIXED 20260901	09/01/26	08/31/26	08/31/26	PURCHASE	1,000,000	0	1,000,000	0
Chariot Funding LLC CPABS4-2 20260908	09/08/26	08/06/26	08/06/26	PURCHASE	40,000,000	0	39,861,400	0
Chariot Funding LLC CPABS4-2 20260908	09/08/26	08/06/26	08/06/26	PURCHASE	50,000,000	0	49,826,750	0
CHARTA LLC CPABS4-2 20261209	12/09/26	08/26/26	08/26/26	PURCHASE	25,000,000	0	24,718,542	0
CHARTA LLC CPABS4-2 20261209	12/09/26	08/26/26	08/26/26	PURCHASE	50,000,000	0	49,437,084	0
Cooperatieve Rabobank UA TD 20260819	08/19/26	08/12/26	08/12/26	PURCHASE	650,000,000	0	650,000,000	0
Cooperatieve Rabobank UA TD 20260826	08/26/26	08/19/26	08/19/26	PURCHASE	650,000,000	0	650,000,000	0
Cooperatieve Rabobank UA TD 20260901	09/01/26	08/25/26	08/25/26	PURCHASE	630,000,000	0	630,000,000	0
COOPERATIEVE RABOBATD 20260811	08/11/26	08/04/26	08/04/26	PURCHASE	675,000,000	0	675,000,000	0
COOPERATIEVE RABOBATD 20260812	08/12/26	08/05/26	08/05/26	PURCHASE	625,000,000	0	625,000,000	0
COOPERATIEVE RABOBATD 20260818	08/18/26	08/11/26	08/11/26	PURCHASE	650,000,000	0	650,000,000	0
COOPERATIEVE RABOBATD 20260825	08/25/26	08/18/26	08/18/26	PURCHASE	625,000,000	0	625,000,000	0
COOPERATIEVE RABOBATD 20260902	09/02/26	08/26/26	08/26/26	PURCHASE	650,000,000	0	650,000,000	0
DREY-GVT CSH-I	08/01/54	08/07/26	08/07/26	PURCHASE	2,350,901	0	2,350,901	0
DREY-GVT CSH-I	08/01/54	08/11/26	08/11/26	PURCHASE	4,954,174	0	4,954,174	0
DREY-GVT CSH-I	08/01/54	08/20/26	08/20/26	PURCHASE	9,784,543	0	9,784,543	0
DREY-GVT CSH-I	08/01/54	08/24/26	08/24/26	PURCHASE	2,201,890	0	2,201,890	0
DREY-GVT CSH-I	08/01/54	08/25/26	08/25/26	PURCHASE	3,101,510	0	3,101,510	0
DREY-GVT CSH-I	08/01/54	08/28/26	08/28/26	PURCHASE	1,243,238	0	1,243,238	0
DREY-GVT CSH-I	08/01/54	08/31/26	08/31/26	PURCHASE	520,908	0	520,908	0
DZ Bank AG Deutsche Zentral-Genossenschaftsbank CP4-2 20270301	03/01/27	08/03/26	08/04/26	PURCHASE	50,000,000	0	48,814,216	0
DZ Bank AG Deutsche Zentral-Genossenschaftsbank CP4-2 20270301	03/01/27	08/03/26	08/04/26	PURCHASE	50,000,000	0	48,814,216	0

TRADING ACTIVITY FOR AUGUST 2026

Issue Description	Maturity Date	Trade Date	settlement dt	Transaction	Quantity	Traded Interest Local	Net Amount Local	Total Real G/L
Fairway Finance Co. LLC CPAB54-2 20261215	12/15/26	08/13/26	08/13/26	PURCHASE	50,000,000	0	49,323,167	0
Fairway Finance Co. LLC CPAB54-2 20270324	03/24/27	08/26/26	08/26/26	PURCHASE	25,000,000	0	24,405,000	0
FALCON ASSET FLOATING COUPON 4.01000 MATURITY 20270305	03/05/27	08/03/26	08/03/26	PURCHASE	50,000,000	0	50,000,000	0
FALCON ASSET FLOATING COUPON 4.01000 MATURITY 20270305	03/05/27	08/03/26	08/03/26	PURCHASE	50,000,000	0	50,000,000	0
Falcon Asset Funding LLC CPAB54-2 20260817	08/17/26	08/13/26	08/13/26	PURCHASE	37,000,000	0	36,984,912	0
Falcon Asset Funding LLC CPAB54-2 20260817	08/17/26	08/14/26	08/14/26	PURCHASE	50,000,000	0	49,984,709	0
Falcon Asset Funding LLC CPAB54-2 20260817	08/17/26	08/14/26	08/14/26	PURCHASE	50,000,000	0	49,984,709	0
Falcon Asset Funding LLC CPAB54-2 20261001	10/01/26	08/26/26	08/26/26	PURCHASE	50,000,000	0	49,811,000	0
Falcon Asset Funding LLC CPAB54-2 20261001	10/01/26	08/26/26	08/26/26	PURCHASE	25,000,000	0	24,905,500	0
Gotham Funding Corp. CPAB54-2 20261202	12/02/26	08/19/26	08/19/26	PURCHASE	15,000,000	0	14,830,250	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260804	08/04/26	08/03/26	08/03/26	PURCHASE	800,000,000	0	800,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260804	08/04/26	08/03/26	08/03/26	PURCHASE	100,000,000	0	100,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260805	08/05/26	08/04/26	08/04/26	PURCHASE	800,000,000	0	800,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260805	08/05/26	08/04/26	08/04/26	PURCHASE	100,000,000	0	100,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260806	08/06/26	08/05/26	08/05/26	PURCHASE	100,000,000	0	100,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260806	08/06/26	08/05/26	08/05/26	PURCHASE	800,000,000	0	800,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260807	08/07/26	08/06/26	08/06/26	PURCHASE	100,000,000	0	100,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260807	08/07/26	08/06/26	08/06/26	PURCHASE	800,000,000	0	800,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260810	08/10/26	08/07/26	08/07/26	PURCHASE	100,000,000	0	100,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260810	08/10/26	08/07/26	08/07/26	PURCHASE	800,000,000	0	800,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260811	08/11/26	08/10/26	08/10/26	PURCHASE	800,000,000	0	800,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260811	08/11/26	08/10/26	08/10/26	PURCHASE	100,000,000	0	100,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260812	08/12/26	08/11/26	08/11/26	PURCHASE	100,000,000	0	100,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260812	08/12/26	08/11/26	08/11/26	PURCHASE	800,000,000	0	800,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260813	08/13/26	08/12/26	08/12/26	PURCHASE	800,000,000	0	800,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260813	08/13/26	08/12/26	08/12/26	PURCHASE	100,000,000	0	100,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260814	08/14/26	08/13/26	08/13/26	PURCHASE	800,000,000	0	800,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260814	08/14/26	08/13/26	08/13/26	PURCHASE	100,000,000	0	100,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260817	08/17/26	08/14/26	08/14/26	PURCHASE	100,000,000	0	100,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260817	08/17/26	08/14/26	08/14/26	PURCHASE	800,000,000	0	800,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260818	08/18/26	08/17/26	08/17/26	PURCHASE	100,000,000	0	100,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260818	08/18/26	08/17/26	08/17/26	PURCHASE	800,000,000	0	800,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260819	08/19/26	08/18/26	08/18/26	PURCHASE	800,000,000	0	800,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260819	08/19/26	08/18/26	08/18/26	PURCHASE	100,000,000	0	100,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260820	08/20/26	08/19/26	08/19/26	PURCHASE	800,000,000	0	800,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260820	08/20/26	08/19/26	08/19/26	PURCHASE	100,000,000	0	100,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260821	08/21/26	08/20/26	08/20/26	PURCHASE	100,000,000	0	100,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260821	08/21/26	08/20/26	08/20/26	PURCHASE	800,000,000	0	800,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260824	08/24/26	08/21/26	08/21/26	PURCHASE	100,000,000	0	100,000,000	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
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260824	08/24/26	08/21/26	08/21/26	PURCHASE	800,000,000	0	800,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260825	08/25/26	08/24/26	08/24/26	PURCHASE	800,000,000	0	800,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260825	08/25/26	08/24/26	08/24/26	PURCHASE	100,000,000	0	100,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260826	08/26/26	08/25/26	08/25/26	PURCHASE	800,000,000	0	800,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260826	08/26/26	08/25/26	08/25/26	PURCHASE	100,000,000	0	100,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260827	08/27/26	08/26/26	08/26/26	PURCHASE	100,000,000	0	100,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260827	08/27/26	08/26/26	08/26/26	PURCHASE	800,000,000	0	800,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260828	08/28/26	08/27/26	08/27/26	PURCHASE	100,000,000	0	100,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260828	08/28/26	08/27/26	08/27/26	PURCHASE	800,000,000	0	800,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260831	08/31/26	08/28/26	08/28/26	PURCHASE	800,000,000	0	800,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260831	08/31/26	08/28/26	08/28/26	PURCHASE	100,000,000	0	100,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260901	09/01/26	08/31/26	08/31/26	PURCHASE	100,000,000	0	100,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260901	09/01/26	08/31/26	08/31/26	PURCHASE	800,000,000	0	800,000,000	0
ING (U.S.) Funding LLC CP4-2 20270302	03/02/27	08/27/26	08/27/26	PURCHASE	50,000,000	0	48,945,528	0
ING (U.S.) Funding LLC CP4-2 20270302	03/02/27	08/27/26	08/27/26	PURCHASE	50,000,000	0	48,945,528	0
ING (US) FUNDING FLOATING COUPON 3.94000 MATU- RITY 20270216	02/16/27	08/13/26	08/14/26	PURCHASE	10,000,000	0	10,000,000	0
ING (US) FUNDING FLOATING COUPON 3.94000 MATU- RITY 20270216	02/16/27	08/13/26	08/14/26	PURCHASE	50,000,000	0	50,000,000	0
ING (US) FUNDING FLOATING COUPON 3.94000 MATU- RITY 20270216	02/16/27	08/13/26	08/14/26	PURCHASE	50,000,000	0	50,000,000	0
ING Bank N.V. CP4-2 20261204	12/04/26	08/26/26	08/26/26	PURCHASE	50,000,000	0	49,455,556	0
ING Bank N.V. CP4-2 20261204	12/04/26	08/26/26	08/26/26	PURCHASE	50,000,000	0	49,455,556	0
ING Bank N.V. CP4-2 20261204	12/04/26	08/26/26	08/26/26	PURCHASE	50,000,000	0	49,455,556	0
ING Bank N.V. CP4-2 20261204	12/04/26	08/26/26	08/26/26	PURCHASE	50,000,000	0	49,455,556	0
ING Bank N.V. CP4-2 20261204	12/04/26	08/26/26	08/26/26	PURCHASE	50,000,000	0	49,455,556	0
ING Bank N.V. CP4-2 20261204	12/04/26	08/26/26	08/26/26	PURCHASE	5,000,000	0	4,945,556	0
JUPITER SEC CO FLOATING COUPON 4.03000 MATURITY 20270510	05/10/27	08/10/26	08/10/26	PURCHASE	50,000,000	0	50,000,000	0
JUPITER SEC CO FLOATING COUPON 4.03000 MATURITY 20270510	05/10/27	08/10/26	08/10/26	PURCHASE	50,000,000	0	50,000,000	0
JUPITER SEC CO FLOATING COUPON 4.03000 MATURITY 20270510	05/10/27	08/10/26	08/10/26	PURCHASE	3,000,000	0	3,000,000	0
JUPITER SEC CO FLOATING COUPON 4.03000 MATURITY 20270510	05/10/27	08/10/26	08/10/26	PURCHASE	50,000,000	0	50,000,000	0
Jupiter Securitization Company LLC CPAB54-2 20260817	08/17/26	08/13/26	08/13/26	PURCHASE	10,000,000	0	9,995,922	0
Jupiter Securitization Company LLC CPAB54-2 20260817	08/17/26	08/14/26	08/14/26	PURCHASE	50,000,000	0	49,984,709	0
Jupiter Securitization Company LLC CPAB54-2 20260817	08/17/26	08/14/26	08/14/26	PURCHASE	50,000,000	0	49,984,709	0
LMA-Americas LLC CPAB54-2 20260817	08/17/26	08/14/26	08/14/26	PURCHASE	44,500,000	0	44,486,539	0
LMA-Americas LLC CPAB54-2 20260817	08/17/26	08/14/26	08/14/26	PURCHASE	50,000,000	0	49,984,875	0
LMA-Americas LLC CPAB54-2 20261116	11/16/26	08/18/26	08/18/26	PURCHASE	3,000,000	0	2,970,975	0
LMA-Americas LLC CPAB54-2 20261116	11/16/26	08/18/26	08/18/26	PURCHASE	50,000,000	0	49,516,250	0
MATCHPOINT FIN FIXED COUPON 0 MATURITY 20260821	08/21/26	08/20/26	08/20/26	PURCHASE	50,000,000	0	49,994,959	0
MATCHPOINT FIN FIXED COUPON 0 MATURITY 20260821	08/21/26	08/20/26	08/20/26	PURCHASE	50,000,000	0	49,994,959	0
MATCHPOINT FIN FIXED COUPON 0 MATURITY 20260821	08/21/26	08/20/26	08/20/26	PURCHASE	20,000,000	0	19,997,983	0
MATCHPOINT FIN FIXED COUPON 0 MATURITY 20260821	08/21/26	08/20/26	08/20/26	PURCHASE	50,000,000	0	49,994,959	0
Matchpoint Finance plc CPAB54-2 20260804	08/04/26	08/03/26	08/03/26	PURCHASE	50,000,000	0	49,994,959	0
Matchpoint Finance plc CPAB54-2 20260804	08/04/26	08/03/26	08/03/26	PURCHASE	50,000,000	0	49,994,959	0
Matchpoint Finance plc CPAB54-2 20260805	08/05/26	08/04/26	08/04/26	PURCHASE	50,000,000	0	49,994,959	0
Matchpoint Finance plc CPAB54-2 20260805	08/05/26	08/04/26	08/04/26	PURCHASE	50,000,000	0	49,994,959	0
Matchpoint Finance plc CPAB54-2 20260806	08/06/26	08/05/26	08/05/26	PURCHASE	50,000,000	0	49,994,959	0
Matchpoint Finance plc CPAB54-2 20260806	08/06/26	08/05/26	08/05/26	PURCHASE	50,000,000	0	49,994,959	0
Matchpoint Finance plc CPAB54-2 20260807	08/07/26	08/06/26	08/06/26	PURCHASE	50,000,000	0	49,994,959	0
Matchpoint Finance plc CPAB54-2 20260807	08/07/26	08/06/26	08/06/26	PURCHASE	50,000,000	0	49,994,959	0
Matchpoint Finance plc CPAB54-2 20260810	08/10/26	08/07/26	08/07/26	PURCHASE	50,000,000	0	49,984,875	0

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Issue	Maturity	Trade	settlement	Transaction	Quantity	Traded	Net Amount	Total
Description	Date	Date	dt			Interest Local	Local	Real G/L
Matchpoint Finance plc CPABS4-2 20260810	08/10/26	08/07/26	08/07/26	PURCHASE	50,000,000	0	49,984,875	0
Matchpoint Finance plc CPABS4-2 20260811	08/11/26	08/10/26	08/10/26	PURCHASE	50,000,000	0	49,994,959	0
Matchpoint Finance plc CPABS4-2 20260811	08/11/26	08/10/26	08/10/26	PURCHASE	50,000,000	0	49,994,959	0
Matchpoint Finance plc CPABS4-2 20260812	08/12/26	08/11/26	08/11/26	PURCHASE	6,000,000	0	5,999,395	0
Matchpoint Finance plc CPABS4-2 20260812	08/12/26	08/11/26	08/11/26	PURCHASE	50,000,000	0	49,994,959	0
Matchpoint Finance plc CPABS4-2 20260812	08/12/26	08/11/26	08/11/26	PURCHASE	50,000,000	0	49,994,959	0
Matchpoint Finance plc CPABS4-2 20260814	08/14/26	08/13/26	08/13/26	PURCHASE	50,000,000	0	49,994,959	0
Matchpoint Finance plc CPABS4-2 20260814	08/14/26	08/13/26	08/13/26	PURCHASE	50,000,000	0	49,994,959	0
Matchpoint Finance plc CPABS4-2 20260817	08/17/26	08/14/26	08/14/26	PURCHASE	50,000,000	0	49,984,875	0
Matchpoint Finance plc CPABS4-2 20260817	08/17/26	08/14/26	08/14/26	PURCHASE	50,000,000	0	49,984,875	0
Matchpoint Finance plc CPABS4-2 20260817	08/17/26	08/14/26	08/14/26	PURCHASE	15,000,000	0	14,995,463	0
Matchpoint Finance plc CPABS4-2 20260818	08/18/26	08/17/26	08/17/26	PURCHASE	50,000,000	0	49,994,959	0
Matchpoint Finance plc CPABS4-2 20260818	08/18/26	08/17/26	08/17/26	PURCHASE	50,000,000	0	49,994,959	0
Matchpoint Finance plc CPABS4-2 20260818	08/18/26	08/17/26	08/17/26	PURCHASE	11,000,000	0	10,998,891	0
Matchpoint Finance plc CPABS4-2 20260819	08/19/26	08/18/26	08/18/26	PURCHASE	50,000,000	0	49,994,959	0
Matchpoint Finance plc CPABS4-2 20260819	08/19/26	08/18/26	08/18/26	PURCHASE	50,000,000	0	49,994,959	0
Matchpoint Finance plc CPABS4-2 20260819	08/19/26	08/18/26	08/18/26	PURCHASE	50,000,000	0	49,994,959	0
Matchpoint Finance plc CPABS4-2 20260820	08/20/26	08/19/26	08/19/26	PURCHASE	50,000,000	0	49,994,959	0
Matchpoint Finance plc CPABS4-2 20260820	08/20/26	08/19/26	08/19/26	PURCHASE	50,000,000	0	49,994,959	0
Matchpoint Finance plc CPABS4-2 20260820	08/20/26	08/19/26	08/19/26	PURCHASE	25,000,000	0	24,997,479	0
Matchpoint Finance plc CPABS4-2 20260820	08/20/26	08/19/26	08/19/26	PURCHASE	50,000,000	0	49,994,959	0
Matchpoint Finance plc CPABS4-2 20260824	08/24/26	08/21/26	08/21/26	PURCHASE	50,000,000	0	49,984,875	0
Matchpoint Finance plc CPABS4-2 20260824	08/24/26	08/21/26	08/21/26	PURCHASE	50,000,000	0	49,984,875	0
Matchpoint Finance plc CPABS4-2 20260824	08/24/26	08/21/26	08/21/26	PURCHASE	20,000,000	0	19,993,950	0
Matchpoint Finance plc CPABS4-2 20260825	08/25/26	08/24/26	08/24/26	PURCHASE	50,000,000	0	49,994,959	0
Matchpoint Finance plc CPABS4-2 20260825	08/25/26	08/24/26	08/24/26	PURCHASE	20,000,000	0	19,997,983	0
Matchpoint Finance plc CPABS4-2 20260825	08/25/26	08/24/26	08/24/26	PURCHASE	50,000,000	0	49,994,959	0
Matchpoint Finance plc CPABS4-2 20260825	08/25/26	08/24/26	08/24/26	PURCHASE	50,000,000	0	49,994,959	0
Matchpoint Finance plc CPABS4-2 20260826	08/26/26	08/25/26	08/25/26	PURCHASE	50,000,000	0	49,994,959	0
Matchpoint Finance plc CPABS4-2 20260826	08/26/26	08/25/26	08/25/26	PURCHASE	50,000,000	0	49,994,959	0
Matchpoint Finance plc CPABS4-2 20260826	08/26/26	08/25/26	08/25/26	PURCHASE	50,000,000	0	49,994,959	0
Matchpoint Finance plc CPABS4-2 20260826	08/26/26	08/25/26	08/25/26	PURCHASE	20,000,000	0	19,997,983	0
Matchpoint Finance plc CPABS4-2 20260827	08/27/26	08/26/26	08/26/26	PURCHASE	20,000,000	0	19,997,983	0
Matchpoint Finance plc CPABS4-2 20260827	08/27/26	08/26/26	08/26/26	PURCHASE	50,000,000	0	49,994,959	0
Matchpoint Finance plc CPABS4-2 20260827	08/27/26	08/26/26	08/26/26	PURCHASE	50,000,000	0	49,994,959	0
Matchpoint Finance plc CPABS4-2 20260827	08/27/26	08/26/26	08/26/26	PURCHASE	50,000,000	0	49,994,959	0
Matchpoint Finance plc CPABS4-2 20260828	08/28/26	08/27/26	08/27/26	PURCHASE	50,000,000	0	49,994,959	0
Matchpoint Finance plc CPABS4-2 20260828	08/28/26	08/27/26	08/27/26	PURCHASE	20,000,000	0	19,997,983	0
Matchpoint Finance plc CPABS4-2 20260828	08/28/26	08/27/26	08/27/26	PURCHASE	50,000,000	0	49,994,959	0
Matchpoint Finance plc CPABS4-2 20260901	09/01/26	08/28/26	08/28/26	PURCHASE	50,000,000	0	49,979,834	0
Matchpoint Finance plc CPABS4-2 20260901	09/01/26	08/28/26	08/28/26	PURCHASE	50,000,000	0	49,979,834	0
Matchpoint Finance plc CPABS4-2 20260901	09/01/26	08/28/26	08/28/26	PURCHASE	20,000,000	0	19,991,933	0
Matchpoint Finance plc CPABS4-2 20260901	09/01/26	08/28/26	08/28/26	PURCHASE	50,000,000	0	49,979,834	0
Mizuho Bank Ltd. CDYAN 20261118	11/18/26	08/05/26	08/05/26	PURCHASE	50,000,000	0	50,000,000	0
Mizuho Bank Ltd. CDYAN 20261118	11/18/26	08/05/26	08/05/26	PURCHASE	50,000,000	0	50,000,000	0
Mizuho Bank Ltd. CDYAN 20261118	11/18/26	08/05/26	08/05/26	PURCHASE	50,000,000	0	50,000,000	0
Mizuho Bank Ltd. CDYAN 20261118	11/18/26	08/05/26	08/05/26	PURCHASE	50,000,000	0	50,000,000	0
Mizuho Bank Ltd. CDYAN 20261118	11/18/26	08/05/26	08/05/26	PURCHASE	5,000,000	0	5,000,000	0
Mizuho Bank Ltd. CDYAN 20261203	12/03/26	08/20/26	08/20/26	PURCHASE	50,000,000	0	50,000,000	0
Mizuho Bank Ltd. CDYAN 20261203	12/03/26	08/20/26	08/20/26	PURCHASE	35,000,000	0	35,000,000	0
Mizuho Bank Ltd. TD 20260824	08/24/26	08/21/26	08/21/26	PURCHASE	500,000,000	0	500,000,000	0
MIZUHO SECURITIES USA INC. - REPO TRIPARTY OVER-NIGHT FIXED 20260804	08/04/26	08/03/26	08/03/26	PURCHASE	400,000,000	0	400,000,000	0
MIZUHO SECURITIES USA INC. - REPO TRIPARTY OVER-NIGHT FIXED 20260805	08/05/26	08/04/26	08/04/26	PURCHASE	400,000,000	0	400,000,000	0

TRADING ACTIVITY FOR AUGUST 2026

Issue	Maturity	Trade	settlement	Transaction	Quantity	Traded	Net Amount	Total
Description	Date	Date	dt			Interest Local	Local	Real G/L
MIZUHO SECURITIES USA INC. - REPO TRIPARTY OVER-NIGHT FIXED 20260806	08/06/26	08/05/26	08/05/26	PURCHASE	400,000,000	0	400,000,000	0
MIZUHO SECURITIES USA INC. - REPO TRIPARTY OVER-NIGHT FIXED 20260807	08/07/26	08/06/26	08/06/26	PURCHASE	400,000,000	0	400,000,000	0
MIZUHO SECURITIES USA INC. - REPO TRIPARTY OVER-NIGHT FIXED 20260810	08/10/26	08/07/26	08/07/26	PURCHASE	400,000,000	0	400,000,000	0
MIZUHO SECURITIES USA INC. - REPO TRIPARTY OVER-NIGHT FIXED 20260811	08/11/26	08/10/26	08/10/26	PURCHASE	400,000,000	0	400,000,000	0
MIZUHO SECURITIES USA INC. - REPO TRIPARTY OVER-NIGHT FIXED 20260812	08/12/26	08/11/26	08/11/26	PURCHASE	400,000,000	0	400,000,000	0
MIZUHO SECURITIES USA INC. - REPO TRIPARTY OVER-NIGHT FIXED 20260813	08/13/26	08/12/26	08/12/26	PURCHASE	400,000,000	0	400,000,000	0
MIZUHO SECURITIES USA INC. - REPO TRIPARTY OVER-NIGHT FIXED 20260814	08/14/26	08/13/26	08/13/26	PURCHASE	400,000,000	0	400,000,000	0
MIZUHO SECURITIES USA INC. - REPO TRIPARTY OVER-NIGHT FIXED 20260817	08/17/26	08/14/26	08/14/26	PURCHASE	400,000,000	0	400,000,000	0
MIZUHO SECURITIES USA INC. - REPO TRIPARTY OVER-NIGHT FIXED 20260818	08/18/26	08/17/26	08/17/26	PURCHASE	400,000,000	0	400,000,000	0
MIZUHO SECURITIES USA INC. - REPO TRIPARTY OVER-NIGHT FIXED 20260819	08/19/26	08/18/26	08/18/26	PURCHASE	400,000,000	0	400,000,000	0
MIZUHO SECURITIES USA INC. - REPO TRIPARTY OVER-NIGHT FIXED 20260820	08/20/26	08/19/26	08/19/26	PURCHASE	400,000,000	0	400,000,000	0
MIZUHO SECURITIES USA INC. - REPO TRIPARTY OVER-NIGHT FIXED 20260821	08/21/26	08/20/26	08/20/26	PURCHASE	400,000,000	0	400,000,000	0
MIZUHO SECURITIES USA INC. - REPO TRIPARTY OVER-NIGHT FIXED 20260824	08/24/26	08/21/26	08/21/26	PURCHASE	400,000,000	0	400,000,000	0
MIZUHO SECURITIES USA INC. - REPO TRIPARTY OVER-NIGHT FIXED 20260825	08/25/26	08/24/26	08/24/26	PURCHASE	400,000,000	0	400,000,000	0
MIZUHO SECURITIES USA INC. - REPO TRIPARTY OVER-NIGHT FIXED 20260826	08/26/26	08/25/26	08/25/26	PURCHASE	400,000,000	0	400,000,000	0
MIZUHO SECURITIES USA INC. - REPO TRIPARTY OVER-NIGHT FIXED 20260827	08/27/26	08/26/26	08/26/26	PURCHASE	400,000,000	0	400,000,000	0
MIZUHO SECURITIES USA INC. - REPO TRIPARTY OVER-NIGHT FIXED 20260828	08/28/26	08/27/26	08/27/26	PURCHASE	400,000,000	0	400,000,000	0
MIZUHO SECURITIES USA INC. - REPO TRIPARTY OVER-NIGHT FIXED 20260831	08/31/26	08/28/26	08/28/26	PURCHASE	400,000,000	0	400,000,000	0
MIZUHO SECURITIES USA INC. - REPO TRIPARTY OVER-NIGHT FIXED 20260901	09/01/26	08/31/26	08/31/26	PURCHASE	400,000,000	0	400,000,000	0
MUFG Bank Ltd. CDYAN 20261117	11/17/26	08/04/26	08/04/26	PURCHASE	50,000,000	0	50,000,000	0
MUFG Bank Ltd. CDYAN 20261117	11/17/26	08/04/26	08/04/26	PURCHASE	50,000,000	0	50,000,000	0
MUFG Bank Ltd. CDYAN 20261117	11/17/26	08/04/26	08/04/26	PURCHASE	50,000,000	0	50,000,000	0
MUFG Bank Ltd. CDYAN 20261117	11/17/26	08/04/26	08/04/26	PURCHASE	50,000,000	0	50,000,000	0
MUFG Bank Ltd. CP 20261209	12/09/26	08/26/26	08/26/26	PURCHASE	50,000,000	0	49,437,084	0
Nordea Bank Abp TD 20260807	08/07/26	08/06/26	08/06/26	PURCHASE	750,000,000	0	750,000,000	0
Nordea Bank Abp TD 20260824	08/24/26	08/21/26	08/21/26	PURCHASE	1,000,000,000	0	1,000,000,000	0
Old Line Funding LLC CPABS4-2 20270222	02/22/27	08/26/26	08/26/26	PURCHASE	17,500,000	0	17,147,375	0
Old Line Funding LLC CPABS4-2 20270222	02/22/27	08/26/26	08/26/26	PURCHASE	50,000,000	0	48,992,500	0
PARK AVE COLL FLOATING COUPON 4.03000 MATURITY 20270430	04/30/27	08/03/26	08/03/26	PURCHASE	50,000,000	0	50,000,000	0
PARK AVE COLL FLOATING COUPON 4.03000 MATURITY 20270430	04/30/27	08/03/26	08/03/26	PURCHASE	10,000,000	0	10,000,000	0
PARK AVE COLL FLOATING COUPON 4.03000 MATURITY 20270514	05/14/27	08/17/26	08/17/26	PURCHASE	40,000,000	0	40,000,000	0
PARK AVE COLL FLOATING COUPON 4.03000 MATURITY 20270514	05/14/27	08/17/26	08/17/26	PURCHASE	50,000,000	0	50,000,000	0
PODIUM FND TRU FLOATING COUPON 3.98000 MATURITY 20270519	05/19/27	08/27/26	08/27/26	PURCHASE	50,000,000	0	50,000,000	0
PODIUM FND TRU FLOATING COUPON 3.98000 MATURITY 20270519	05/19/27	08/27/26	08/27/26	PURCHASE	50,000,000	0	50,000,000	0
PODIUM FND TRU FLOATING COUPON 3.98000 MATURITY 20270519	05/19/27	08/27/26	08/27/26	PURCHASE	50,000,000	0	50,000,000	0
PODIUM FND TRU FLOATING COUPON 3.98000 MATURITY 20270519	05/19/27	08/27/26	08/27/26	PURCHASE	50,000,000	0	50,000,000	0
PODIUM FND TRU FLOATING COUPON 3.98000 MATURITY 20270526	05/26/27	08/31/26	08/31/26	PURCHASE	10,000,000	0	10,000,000	0
Podium Funding Trust CPABS3A3 20270506	05/06/27	08/12/26	08/12/26	PURCHASE	30,000,000	0	29,081,075	0
Podium Funding Trust CPABS3A3 20270506	05/06/27	08/12/26	08/12/26	PURCHASE	50,000,000	0	48,468,459	0
Royal Bank of Canada Toronto TD 20260804	08/04/26	08/03/26	08/03/26	PURCHASE	355,000,000	0	355,000,000	0
Royal Bank of Canada Toronto TD 20260807	08/07/26	08/06/26	08/06/26	PURCHASE	530,000,000	0	530,000,000	0

TRADING ACTIVITY FOR AUGUST 2026

Issue	Maturity	Trade	settlement	Transaction	Quantity	Traded	Net Amount	Total
Description	Date	Date	dt			Interest Local	Local	Real G/L
Royal Bank of Canada Toronto TD 20260813	08/13/26	08/12/26	08/12/26	PURCHASE	530,000,000	0	530,000,000	0
Royal Bank of Canada Toronto TD 20260814	08/14/26	08/13/26	08/13/26	PURCHASE	525,000,000	0	525,000,000	0
Royal Bank of Canada Toronto TD 20260817	08/17/26	08/14/26	08/14/26	PURCHASE	520,000,000	0	520,000,000	0
Royal Bank of Canada Toronto TD 20260818	08/18/26	08/17/26	08/17/26	PURCHASE	510,000,000	0	510,000,000	0
Royal Bank of Canada Toronto TD 20260820	08/20/26	08/19/26	08/19/26	PURCHASE	510,000,000	0	510,000,000	0
Royal Bank of Canada Toronto TD 20260824	08/24/26	08/21/26	08/21/26	PURCHASE	335,000,000	0	335,000,000	0
Royal Bank of Canada Toronto TD 20260826	08/26/26	08/25/26	08/25/26	PURCHASE	385,000,000	0	385,000,000	0
ROYAL BANK OF CANADTD 20260805	08/05/26	08/04/26	08/04/26	PURCHASE	520,000,000	0	520,000,000	0
ROYAL BANK OF CANADTD 20260806	08/06/26	08/05/26	08/05/26	PURCHASE	535,000,000	0	535,000,000	0
ROYAL BANK OF CANADTD 20260810	08/10/26	08/07/26	08/07/26	PURCHASE	130,000,000	0	130,000,000	0
ROYAL BANK OF CANADTD 20260811	08/11/26	08/10/26	08/10/26	PURCHASE	520,000,000	0	520,000,000	0
ROYAL BANK OF CANADTD 20260812	08/12/26	08/11/26	08/11/26	PURCHASE	520,000,000	0	520,000,000	0
ROYAL BANK OF CANADTD 20260819	08/19/26	08/18/26	08/18/26	PURCHASE	510,000,000	0	510,000,000	0
ROYAL BANK OF CANADTD 20260821	08/21/26	08/20/26	08/20/26	PURCHASE	515,000,000	0	515,000,000	0
ROYAL BANK OF CANADTD 20260825	08/25/26	08/24/26	08/24/26	PURCHASE	335,000,000	0	335,000,000	0
ROYAL BANK OF CANADTD 20260828	08/28/26	08/27/26	08/27/26	PURCHASE	395,000,000	0	395,000,000	0
ROYAL BANK OF CANADTD 20260831	08/31/26	08/28/26	08/28/26	PURCHASE	390,000,000	0	390,000,000	0
ROYAL BANK OF CANADTD 20260901	09/01/26	08/31/26	08/31/26	PURCHASE	350,000,000	0	350,000,000	0
Starbird Funding Corp. CPABS4-2 20260804	08/04/26	08/03/26	08/03/26	PURCHASE	15,000,000	0	14,998,488	0
Starbird Funding Corp. CPABS4-2 20260806	08/06/26	08/05/26	08/05/26	PURCHASE	50,000,000	0	49,994,959	0
Starbird Funding Corp. CPABS4-2 20260806	08/06/26	08/05/26	08/05/26	PURCHASE	25,000,000	0	24,997,479	0
Starbird Funding Corp. CPABS4-2 20260806	08/06/26	08/05/26	08/05/26	PURCHASE	50,000,000	0	49,994,959	0
Starbird Funding Corp. CPABS4-2 20260806	08/06/26	08/05/26	08/05/26	PURCHASE	50,000,000	0	49,994,959	0
Starbird Funding Corp. CPABS4-2 20260807	08/07/26	08/06/26	08/06/26	PURCHASE	25,000,000	0	24,997,479	0
Starbird Funding Corp. CPABS4-2 20260807	08/07/26	08/06/26	08/06/26	PURCHASE	50,000,000	0	49,994,959	0
Starbird Funding Corp. CPABS4-2 20260807	08/07/26	08/06/26	08/06/26	PURCHASE	50,000,000	0	49,994,959	0
Starbird Funding Corp. CPABS4-2 20260807	08/07/26	08/06/26	08/06/26	PURCHASE	50,000,000	0	49,994,959	0
Starbird Funding Corp. CPABS4-2 20260810	08/10/26	08/07/26	08/07/26	PURCHASE	40,000,000	0	39,987,900	0
Starbird Funding Corp. CPABS4-2 20260811	08/11/26	08/10/26	08/10/26	PURCHASE	40,000,000	0	39,995,967	0
Starbird Funding Corp. CPABS4-2 20260812	08/12/26	08/11/26	08/11/26	PURCHASE	15,000,000	0	14,998,488	0
Starbird Funding Corp. CPABS4-2 20260812	08/12/26	08/11/26	08/11/26	PURCHASE	50,000,000	0	49,994,959	0
Starbird Funding Corp. CPABS4-2 20260813	08/13/26	08/12/26	08/12/26	PURCHASE	50,000,000	0	49,994,959	0
Starbird Funding Corp. CPABS4-2 20260813	08/13/26	08/12/26	08/12/26	PURCHASE	10,000,000	0	9,998,992	0
Starbird Funding Corp. CPABS4-2 20260814	08/14/26	08/13/26	08/13/26	PURCHASE	50,000,000	0	49,994,959	0
Starbird Funding Corp. CPABS4-2 20260814	08/14/26	08/13/26	08/13/26	PURCHASE	15,000,000	0	14,998,488	0
Starbird Funding Corp. CPABS4-2 20260817	08/17/26	08/14/26	08/14/26	PURCHASE	47,000,000	0	46,985,783	0
Starbird Funding Corp. CPABS4-2 20260818	08/18/26	08/17/26	08/17/26	PURCHASE	25,000,000	0	24,997,479	0
Starbird Funding Corp. CPABS4-2 20260818	08/18/26	08/17/26	08/17/26	PURCHASE	50,000,000	0	49,994,959	0
Starbird Funding Corp. CPABS4-2 20260818	08/18/26	08/17/26	08/17/26	PURCHASE	50,000,000	0	49,994,959	0
Starbird Funding Corp. CPABS4-2 20260819	08/19/26	08/18/26	08/18/26	PURCHASE	50,000,000	0	49,994,959	0
Starbird Funding Corp. CPABS4-2 20260820	08/20/26	08/19/26	08/19/26	PURCHASE	35,000,000	0	34,996,471	0
Starbird Funding Corp. CPABS4-2 20260824	08/24/26	08/21/26	08/21/26	PURCHASE	50,000,000	0	49,984,875	0
Starbird Funding Corp. CPABS4-2 20260824	08/24/26	08/21/26	08/21/26	PURCHASE	50,000,000	0	49,984,875	0
Starbird Funding Corp. CPABS4-2 20260824	08/24/26	08/21/26	08/21/26	PURCHASE	25,000,000	0	24,992,438	0
Starbird Funding Corp. CPABS4-2 20260824	08/24/26	08/21/26	08/21/26	PURCHASE	50,000,000	0	49,984,875	0
Starbird Funding Corp. CPABS4-2 20260824	08/24/26	08/21/26	08/21/26	PURCHASE	50,000,000	0	49,984,875	0
Starbird Funding Corp. CPABS4-2 20260825	08/25/26	08/24/26	08/24/26	PURCHASE	50,000,000	0	49,994,959	0
Starbird Funding Corp. CPABS4-2 20260825	08/25/26	08/24/26	08/24/26	PURCHASE	50,000,000	0	49,994,959	0
Starbird Funding Corp. CPABS4-2 20260826	08/26/26	08/25/26	08/25/26	PURCHASE	50,000,000	0	49,994,959	0
Starbird Funding Corp. CPABS4-2 20260831	08/31/26	08/28/26	08/28/26	PURCHASE	50,000,000	0	49,984,875	0
Starbird Funding Corp. CPABS4-2 20260901	09/01/26	08/31/26	08/31/26	PURCHASE	7,000,000	0	6,999,292	0
Sumitomo Mitsui Trust Bank Ltd. CDYAN 20261208	12/08/26	08/21/26	08/24/26	PURCHASE	8,000,000	0	8,000,000	0
Sumitomo Mitsui Trust Bank Ltd. CDYAN 20261208	12/08/26	08/21/26	08/24/26	PURCHASE	50,000,000	0	50,000,000	0
Sumitomo Mitsui Trust Bank Ltd. CDYAN 20261208	12/08/26	08/21/26	08/24/26	PURCHASE	50,000,000	0	50,000,000	0
Sumitomo Mitsui Trust Bank Ltd. CDYAN 20261208	12/08/26	08/21/26	08/24/26	PURCHASE	50,000,000	0	50,000,000	0
Sumitomo Mitsui Trust Bank Ltd. CDYAN 20261208	12/08/26	08/21/26	08/24/26	PURCHASE	50,000,000	0	50,000,000	0
Sumitomo Mitsui Trust Bank Ltd. CDYAN 20261208	12/08/26	08/21/26	08/24/26	PURCHASE	50,000,000	0	50,000,000	0
Thunder Bay Funding LLC CPABS4-2 20270519	05/19/27	08/07/26	08/10/26	PURCHASE	50,000,000	0	48,386,334	0
Thunder Bay Funding LLC CPABS4-2 20270519	05/19/27	08/07/26	08/10/26	PURCHASE	50,000,000	0	48,386,334	0
TotalEnergies Capital S.A. CP4-2 20260819	08/19/26	08/12/26	08/13/26	PURCHASE	28,000,000	0	27,982,827	0
TotalEnergies Capital S.A. CP4-2 20260819	08/19/26	08/12/26	08/13/26	PURCHASE	50,000,000	0	49,969,334	0

TRADING ACTIVITY FOR AUGUST 2026

Issue	Maturity	Trade	settlement	Transaction	Quantity	Traded	Net Amount	Total
Description	Date	Date	dt			Interest Local	Local	Real G/L
TotalEnergies Capital S.A. CP4-2 20260826	08/26/26	08/19/26	08/19/26	PURCHASE	50,000,000	0	49,964,222	0
TotalEnergies Capital S.A. CP4-2 20260826	08/26/26	08/19/26	08/19/26	PURCHASE	50,000,000	0	49,964,222	0
TotalEnergies Capital S.A. CP4-2 20260826	08/26/26	08/19/26	08/19/26	PURCHASE	50,000,000	0	49,964,222	0
TotalEnergies Capital S.A. CP4-2 20260902	09/02/26	08/26/26	08/26/26	PURCHASE	50,000,000	0	49,964,222	0
TotalEnergies Capital S.A. CP4-2 20260902	09/02/26	08/26/26	08/26/26	PURCHASE	50,000,000	0	49,964,222	0
TotalEnergies Capital S.A. CP4-2 20260902	09/02/26	08/26/26	08/26/26	PURCHASE	50,000,000	0	49,964,222	0
TOYOTA MTR CRED FLOATING COUPON 4.000000 MATURITY 20270813	08/13/27	08/10/26	08/13/26	PURCHASE	50,000,000	0	50,000,000	0
Truist Bank CD 20261130	11/30/26	08/31/26	08/31/26	PURCHASE	50,000,000	0	50,000,000	0
Truist Bank CD 20261130	11/30/26	08/31/26	08/31/26	PURCHASE	50,000,000	0	50,000,000	0
Truist Bank CD 20261130	11/30/26	08/31/26	08/31/26	PURCHASE	50,000,000	0	50,000,000	0
Truist Bank CD 20261130	11/30/26	08/31/26	08/31/26	PURCHASE	50,000,000	0	50,000,000	0
UnitedHealth Group Inc. CP4-2 20260814	08/14/26	08/10/26	08/10/26	PURCHASE	50,000,000	0	49,979,667	0
UnitedHealth Group Inc. CP4-2 20260814	08/14/26	08/10/26	08/10/26	PURCHASE	50,000,000	0	49,979,667	0
UnitedHealth Group Inc. CP4-2 20260814	08/14/26	08/10/26	08/10/26	PURCHASE	5,000,000	0	4,997,967	0
UnitedHealth Group Inc. CP4-2 20260818	08/18/26	08/17/26	08/17/26	PURCHASE	50,000,000	0	49,994,917	0
UnitedHealth Group Inc. CP4-2 20260818	08/18/26	08/17/26	08/17/26	PURCHASE	50,000,000	0	49,994,917	0
UnitedHealth Group Inc. CP4-2 20260818	08/18/26	08/17/26	08/17/26	PURCHASE	50,000,000	0	49,994,917	0
UnitedHealth Group Inc. CP4-2 20260821	08/21/26	08/14/26	08/17/26	PURCHASE	50,000,000	0	49,979,722	0
UnitedHealth Group Inc. CP4-2 20260821	08/21/26	08/14/26	08/17/26	PURCHASE	50,000,000	0	49,979,722	0
UnitedHealth Group Inc. CP4-2 20260821	08/21/26	08/14/26	08/17/26	PURCHASE	5,000,000	0	4,997,972	0
UnitedHealth Group Inc. CP4-2 20260821	08/21/26	08/14/26	08/17/26	PURCHASE	50,000,000	0	49,979,722	0
UnitedHealth Group Inc. CP4-2 20260825	08/25/26	08/18/26	08/18/26	PURCHASE	50,000,000	0	49,964,320	0
UnitedHealth Group Inc. CP4-2 20260825	08/25/26	08/18/26	08/18/26	PURCHASE	50,000,000	0	49,964,320	0
UnitedHealth Group Inc. CP4-2 20260825	08/25/26	08/18/26	08/18/26	PURCHASE	50,000,000	0	49,964,320	0
UnitedHealth Group Inc. CP4-2 20260831	08/31/26	08/28/26	08/28/26	PURCHASE	1,000,000	0	999,696	0
UnitedHealth Group Inc. CP4-2 20260831	08/31/26	08/28/26	08/28/26	PURCHASE	50,000,000	0	49,984,792	0
UnitedHealth Group Inc. CP4-2 20260831	08/31/26	08/28/26	08/28/26	PURCHASE	50,000,000	0	49,984,792	0
UnitedHealth Group Inc. CP4-2 20260831	08/31/26	08/28/26	08/28/26	PURCHASE	50,000,000	0	49,984,792	0
UnitedHealth Group Inc. CP4-2 20260901	09/01/26	08/25/26	08/25/26	PURCHASE	50,000,000	0	49,964,320	0
UnitedHealth Group Inc. CP4-2 20260901	09/01/26	08/25/26	08/25/26	PURCHASE	50,000,000	0	49,964,320	0
UnitedHealth Group Inc. CP4-2 20260901	09/01/26	08/25/26	08/25/26	PURCHASE	50,000,000	0	49,964,320	0
UnitedHealth Group Inc. CP4-2 20260901	09/01/26	08/25/26	08/25/26	PURCHASE	50,000,000	0	49,964,320	0
UNITEDHEALTH GRP FIXED COUPON 0 MATURITY 20260827	08/27/26	08/20/26	08/20/26	PURCHASE	20,500,000	0	20,485,411	0
UNITEDHEALTH GRP FIXED COUPON 0 MATURITY 20260827	08/27/26	08/20/26	08/20/26	PURCHASE	50,000,000	0	49,964,417	0
UNITEDHEALTH GRP FIXED COUPON 0 MATURITY 20260827	08/27/26	08/20/26	08/20/26	PURCHASE	50,000,000	0	49,964,417	0
UNITEDHEALTH GRP FIXED COUPON 0 MATURITY 20260827	08/27/26	08/20/26	08/20/26	PURCHASE	50,000,000	0	49,964,417	0
Victory Receivables Corp. CPABS4-2 20261202	12/02/26	08/19/26	08/19/26	PURCHASE	50,000,000	0	49,434,167	0
Victory Receivables Corp. CPABS4-2 20261202	12/02/26	08/19/26	08/19/26	PURCHASE	50,000,000	0	49,434,167	0
Victory Receivables Corp. CPABS4-2 20261202	12/02/26	08/19/26	08/19/26	PURCHASE	35,000,000	0	34,603,917	0
WESTPAC BANK CRP FLOATING COUPON 3.98000 MATURITY 20270730	07/30/27	08/06/26	08/07/26	PURCHASE	25,000,000	0	25,000,000	0
DREY-GVT CSH-I	08/01/54	08/03/26	08/03/26	SELL	2,647,372	0	2,647,372	0
DREY-GVT CSH-I	08/01/54	08/10/26	08/10/26	SELL	2,350,901	0	2,350,901	0
DREY-GVT CSH-I	08/01/54	08/12/26	08/12/26	SELL	2,449,085	0	2,449,085	0
DREY-GVT CSH-I	08/01/54	08/13/26	08/13/26	SELL	2,505,090	0	2,505,090	0
DREY-GVT CSH-I	08/01/54	08/21/26	08/21/26	SELL	9,784,543	0	9,784,543	0
DREY-GVT CSH-I	08/01/54	08/26/26	08/26/26	SELL	3,328,507	0	3,328,507	0
DREY-GVT CSH-I	08/01/54	08/27/26	08/27/26	SELL	1,974,893	0	1,974,893	0
Royal Bank of Canada ECD	04/19/27	08/03/26	08/05/26	SELL	50,000,000	621,806	50,621,856	50
Royal Bank of Canada ECD 20270520	05/20/27	08/03/26	08/05/26	SELL	125,000,000	1,106,875	126,107,000	125
						1,728,681	251,486,552,069	175



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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.

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