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## **MONTHLY SUMMARY REPORT**

**State Board of Administration of Florida**

**May 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 May 1, 2026, through May 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 May 31, 2026)

Total Participants

**869**

Florida PRIME™

Total Participant Balance  
**\$28,480,070,266**

Total Number of Accounts

**1,590**

**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

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### The new guy in charge runs into old problems

Kevin Warsh's tenure as the head of the Federal Reserve began in May. He has big plans for structural changes at the central bank, such as reducing forward guidance, but will have his hands full with the everyday task of monetary policy especially as US inflation remains a concern.

One of Warsh's qualities that led President Trump to tap him to succeed Jerome Powell for the post is his openness to ease policy. But Warsh might not be able to deliver — or even want to deliver — a rate cut in the June Federal Open Market Committee (FOMC) meeting in the face of rising inflation, geopolitical uncertainty and hawkish committee dissenters. The probability that the FOMC will shift the fed funds target range, currently 3.50-3.75%, at the meeting June 16-17 is all but zero. But what about the rest of this year?

While increases in prices have not completely stifled consumer spending, that is unlikely to last. While inflation's rise probably will grow at a slower pace after the Iran conflict cools, any increase is a problem because it remains above the Fed's 2% target. The last (March) Summary of Economic Projections (SEP) still indicated one 25 basis-point cut this year; June's will almost certainly forecast no change. It is possible the dot plot will include nods by some policymakers to a hike.

### Speaking of the dot plot

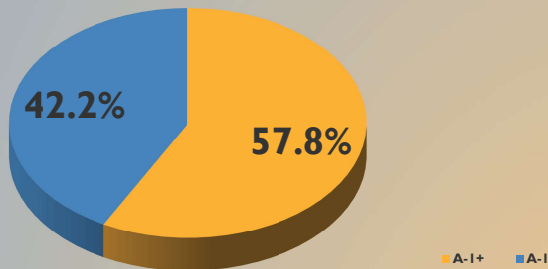
Chair Warsh has been openly critical of forward guidance, a traditional way that the Fed sets market expectations for future policy moves. His argument is that it boxes in the Fed, hampering its ability to make effective monetary policy. He doubled down in his Senate confirmation hearing: "The Fed tells the whole world what their dots are going to be, what their forecasts are going to be." He also claimed that policymakers are human, so "They hold on to those forecasts longer than they should." Not sure we agree, especially as their choices are anonymous.

Here's the thing — Warsh does not have as much power as a chair of a company, foundation or other types of boards. Formally altering or eliminating structural reports, such as the SEP, requires a majority FOMC vote. He will have to take his time, and the temperature of the room, before pushing for changes. If Warsh plays hard ball, he could downplay the forecasts in his press conferences. But if he cannot win over his colleagues on procedural issues, the more significant items on his agenda, such as lowering the Fed's balance sheet, will be difficult.

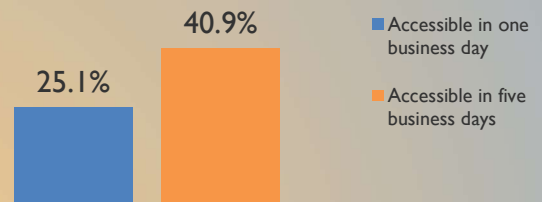
At month-end, yields on 1-, 3-, 6- and 12-month US Treasuries were 3.69%, 3.69%, 3.76% and 3.79%, respectively.

# PORTFOLIO COMPOSITION FOR MAY 31 2026

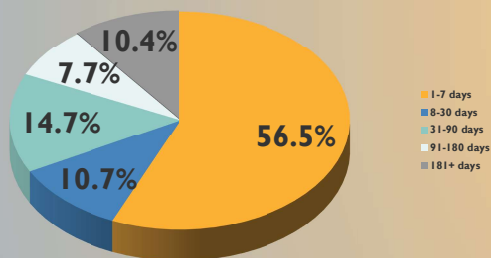
## CREDIT QUALITY COMPOSITION



## HIGHLY LIQUID HOLDINGS-11/26



## EFFECTIVE MATURITY SCHEDULE



## TOP HOLDINGS & AVG. MATURITY

1. Australia & New Zealand Banking Group Ltd.	5.1%
2. Cooperatieve Rabobank UA	5.1%
3. JPMorgan Chase & Co.	5.0%
4. Mizuho Financial Group, Inc.	5.0%
5. Royal Bank of Canada	5.0%
6. Bank of America Corp.	5.0%
7. Bank of Montreal	4.9%
8. Toronto Dominion Bank	4.8%
9. National Bank of Canada	4.5%
10. Canadian Imperial Bank of Commerce	3.6%

### SEC Weighted Average Maturity (WAM)

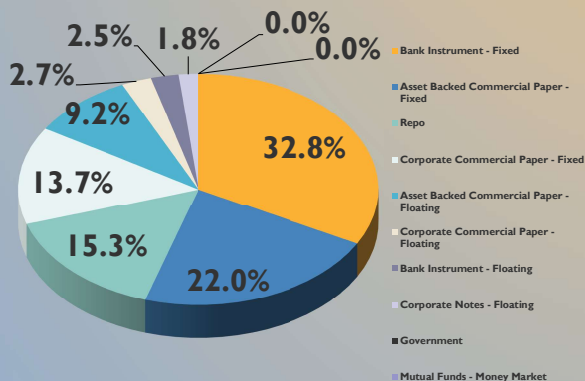
51 Days

### Weighted Average Life (Spread WAL)

80 Days

Percentages based on total value of investments

## PORTFOLIO COMPOSITION



## FUND PERFORMANCE THROUGH MAY 2026

Florida PRIME Performance Data			
	Annualized Net Participant Yield <sup>1</sup>	Net-of-Fee Benchmark <sup>2</sup>	Above (Below) Benchmark
One Month	3.88%	3.69%	0.19%
Three Months	3.89%	3.71%	0.19%
One Year	4.20%	4.03%	0.17%
Three Years	4.96%	4.70%	0.26%
Five Years	3.75%	3.48%	0.27%
Ten Years	2.57%	2.32%	0.26%
Since 1/96	2.67%	2.45%	0.22%

Net asset value at month end: \$28,475.4 million, which includes investments at market value, plus all cash, accrued interest receivable and payables.

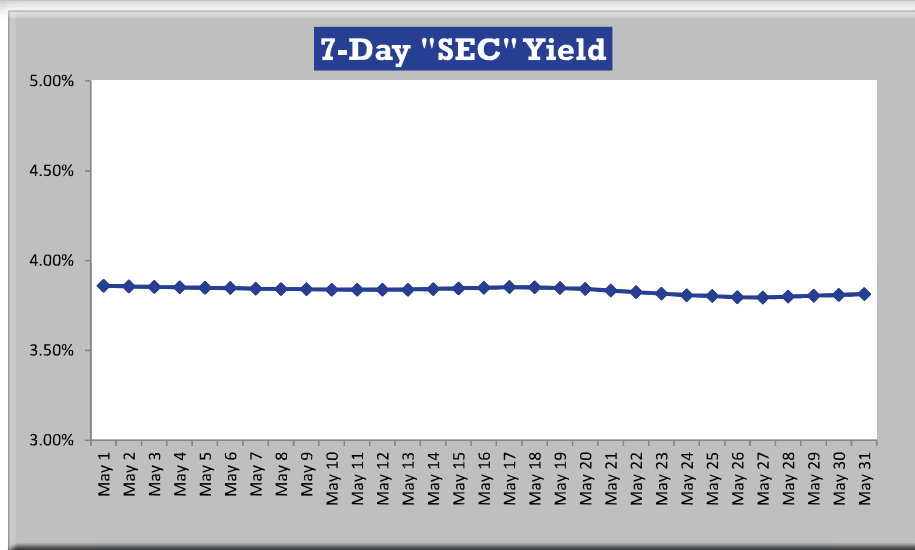
<sup>1</sup>Net of fees. Participant yield is calculated on a 365-day basis and includes adjustments for expenses and other accounting items to reflect realized earnings by participants.

<sup>2</sup>The 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 MAY 2026

Summary of Cash Flows		
Opening Balance (05/01/26)	\$	29,047,279,935
Participant Deposits		2,660,554,143
Gross Earnings		94,326,931
Participant Withdrawals		(3,321,264,580)
Fees		(826,163)
Closing Balance (05/31/26)	\$	<u>28,480,070,266</u>
<b>Net Change over Month</b>	<b>\$</b>	<b>(567,209,669)</b>

Detailed Fee Disclosure			
May		Amount	Basis Point Equivalent*
SBA Client Service, Account Mgt. & Fiduciary Oversight Fee	\$	245,386.01	1.02
Federated Investment Management & BNY Mellon Custodial Fee***		527,995.27	2.20
Bank of America Transfer Agent Fee		34,652.10	0.14
S&P Rating Maintenance Fee		7,689.28	0.03
Audit/External Review Fees		4,829.90	0.02
		<u>5,610.41</u>	<u>0.02</u>
<b>Total Fees</b>	<b>\$</b>	<b>826,162.97</b>	<b>3.45</b>

\*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 \$28,763,675,100.

\*\*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 MAY 2026

Security Name	Security Classification	Cpn	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
AJC Capital, LLC, Jan 01, 2042	VARIABLE RATE DEMAND NOTE	3.72	1/1/2042	6/4/2026	5,530,000	3.72	\$5,530,000	\$5,530,000	\$0
Albion Capital LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		7/20/2026		100,000,000	3.99	\$99,436,667	\$99,448,320	\$11,653
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/10/2026		70,000,000	3.91	\$69,911,800	\$69,913,858	\$2,058
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		7/7/2026		100,000,000	3.83	\$99,598,083	\$99,591,260	-\$6,823
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/19/2026		30,000,000	3.84	\$29,745,800	\$29,739,012	-\$6,788
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/20/2026		100,000,000	3.84	\$99,142,333	\$99,119,120	-\$23,213
Anglesea Funding LLC, Oct 06, 2026	COMMERCIAL PAPER ASSET BACKED CALLABLE	3.97	10/6/2026	6/1/2026	115,000,000	4.03	\$115,000,000	\$114,999,815	-\$185
Antalis S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/5/2026		61,300,000	3.78	\$61,255,540	\$61,255,901	\$360
Antalis S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/18/2026		66,000,000	3.96	\$65,857,733	\$65,862,324	\$4,591
Antalis S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/29/2026		50,000,000	3.85	\$49,837,250	\$49,836,375	-\$875
Antalis S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/29/2026		54,510,000	3.96	\$54,327,876	\$54,331,616	\$3,740
Archer I LLC, Jun 01, 2060	VARIABLE RATE DEMAND NOTE	3.72	6/1/2060	6/4/2026	18,000,000	3.77	\$18,000,000	\$18,000,000	\$0
Atlantic Asset Securitization LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/10/2026		100,000,000	4.05	\$99,868,000	\$99,877,320	\$9,320
Atlantic Asset Securitization LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/15/2026		115,000,000	4.06	\$114,784,950	\$114,798,336	\$13,386
Atlantic Asset Securitization LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/23/2026		100,000,000	4.06	\$99,725,000	\$99,739,700	\$14,700
Atlantic Asset Securitization LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		7/22/2026		75,000,000	3.97	\$74,564,625	\$74,573,175	\$8,550
Atlantic Asset Securitization LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		7/23/2026		90,000,000	3.96	\$89,469,250	\$89,478,189	\$8,939
Atlantic Asset Securitization LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		7/23/2026		40,000,000	3.96	\$39,764,111	\$39,768,084	\$3,973
Atlantic Asset Securitization LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		7/27/2026		12,000,000	3.93	\$11,924,480	\$11,925,287	\$807
Atlantic Asset Securitization LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/19/2026		30,000,000	3.91	\$29,738,967	\$29,739,831	\$864
Australia & New Zealand Banking Group, Melbourne CP4-2	COMMERCIAL PAPER - 4-2		6/5/2026		175,000,000	3.95	\$174,870,014	\$174,876,135	\$6,121
Australia & New Zealand Banking Group, Melbourne CP4-2	COMMERCIAL PAPER - 4-2		6/5/2026		50,000,000	3.95	\$49,962,861	\$49,964,610	\$1,749
Australia & New Zealand Banking Group, Melbourne TD	TIME DEPOSIT	3.66	6/2/2026		1,225,000,000	3.71	\$1,225,000,000	\$1,225,000,000	\$0
BPCE SA CP4-2	COMMERCIAL PAPER - 4-2		8/28/2026		100,000,000	3.91	\$99,034,389	\$99,041,760	\$7,371
BWF Forge TL Properties Owner LLC, May 01, 2059	VARIABLE RATE DEMAND NOTE	3.72	5/1/2059	6/4/2026	28,500,000	3.72	\$28,500,000	\$28,500,000	\$0
Bank of America N.A. BNOTE	BANK NOTE	4.39	7/6/2026		65,000,000	4.40	\$65,000,000	\$65,029,120	\$29,120
Bank of America N.A. BNOTE	BANK NOTE	4.09	5/12/2027		35,000,000	4.10	\$35,000,000	\$34,997,243	-\$2,757
Bank of America N.A. BNOTE	BANK NOTE	4.35	7/24/2026		150,000,000	4.36	\$150,000,000	\$150,088,833	\$88,833
Bank of America N.A. BNOTE	BANK NOTE	4.17	8/6/2026		100,000,000	4.18	\$100,000,000	\$100,036,482	\$36,482
Bank of America N.A. BNOTE	BANK NOTE	3.93	9/22/2026		100,000,000	3.95	\$100,000,000	\$99,957,112	-\$42,888
Bank of America N.A. BNOTE	BANK NOTE	3.79	8/24/2026		355,000,000	3.83	\$355,000,000	\$354,862,913	-\$137,087
Bank of America N.A. BNOTE	BANK NOTE	3.82	1/15/2027		125,000,000	3.84	\$125,000,000	\$124,783,401	-\$216,599
Bank of America N.A. CD	CERTIFICATE OF DEPOSIT	3.86	1/14/2026		100,000,000	3.88	\$100,000,000	\$99,948,470	-\$51,530
Bank of America N.A. CD	CERTIFICATE OF DEPOSIT	3.85	12/4/2026		100,000,000	3.87	\$100,000,000	\$99,912,940	-\$87,060
Bank of America N.A. Triparty Repo Overnight Fixed	REPO TRIPARTY OVERNIGHT FIXED	3.63	6/1/2026		1,545,000,000	3.68	\$1,545,000,000	\$1,545,000,000	\$0
Bank of Montreal	CALLABLE CERTIFICATE OF DEPOSIT	3.99	2/12/2027	6/1/2026	195,000,000	4.05	\$195,000,000	\$195,000,000	\$0
Bank of Montreal	CALLABLE CERTIFICATE OF DEPOSIT	4.00	6/25/2027	6/1/2026	45,000,000	4.06	\$45,000,000	\$45,002,273	\$2,273
Bank of Montreal	CALLABLE COMMERCIAL PAPER	4.01	6/11/2027	6/1/2026	55,000,000	4.07	\$55,000,000	\$55,000,000	\$0
Bank of Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	3.86	12/7/2026		150,000,000	3.88	\$150,000,000	\$149,879,925	-\$120,075
Bank of Montreal CP4-2	COMMERCIAL PAPER - 4-2		12/8/2026		100,000,000	3.89	\$98,000,306	\$97,928,290	-\$72,016
Bank of Montreal, Apr 08, 2027	VARIABLE RATE CERTIFICATE OF DEPOSIT	4.03	4/8/2027	6/1/2026	46,300,000	4.09	\$46,300,000	\$46,300,000	\$0
Bank of Nova Scotia, Toronto CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	3.88	3/10/2027		90,000,000	3.90	\$90,000,000	\$89,877,924	-\$122,076

See notes at end of table.

# INVENTORY OF HOLDINGS FOR MAY 2026

Security Name	Security Classification	Cpn	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
Bank of Nova Scotia, Toronto CP4-2	COMMERCIAL PAPER - 4-2		5/12/2027		85,000,000	4.20	\$81,696,900	\$81,747,594	\$50,694
Bank of Nova Scotia, Toronto Repo Triparty Overnight Fixed	REPO TRIPARTY OVERNIGHT FIXED	3.63	6/1/2026		1,500,000,000	3.68	\$1,500,000,000	\$1,500,000,000	\$0
Barton Capital S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/23/2026		20,000,000	3.87	\$19,947,222	\$19,947,940	\$718
Barton Capital S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/26/2026		50,000,000	3.85	\$49,853,000	\$49,853,725	\$725
Barton Capital S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/26/2026		97,000,000	3.85	\$96,714,820	\$96,716,227	\$1,407
Barton Capital S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		7/1/2026		50,000,000	3.86	\$49,826,292	\$49,827,165	\$873
Bedford Row Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/3/2026		115,000,000	3.98	\$114,938,507	\$114,941,592	\$3,085
Bedford Row Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/5/2026		75,000,000	3.97	\$74,944,000	\$74,946,623	\$2,623
Bedford Row Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/18/2026		86,000,000	3.82	\$85,012,720	\$84,979,361	-\$33,359
Bedford Row Funding Corp., Aug 25, 2026	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	3.90	8/25/2026	6/1/2026	50,000,000	3.95	\$50,000,000	\$50,000,000	\$0
Bennington Stark Capital Co., LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/4/2026		60,000,000	3.75	\$59,963,000	\$59,963,226	\$226
Bennington Stark Capital Co., LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/5/2026		25,000,000	3.75	\$24,982,014	\$24,982,110	\$96
Bennington Stark Capital Co., LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		7/20/2026		70,000,000	3.93	\$69,610,722	\$69,616,113	\$5,391
Bennington Stark Capital Co., LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		7/24/2026		150,000,000	3.92	\$149,104,000	\$149,112,555	\$8,555
BofA Securities, Inc. CP4-2	COMMERCIAL PAPER - 4-2		9/2/2026		250,000,000	3.88	\$247,500,000	\$247,448,000	-\$52,000
BofA Securities, Inc. Triparty Repo Overnight Fixed	REPO TRIPARTY OVERNIGHT FIXED	3.62	6/1/2026		1,000,000	3.67	\$1,000,000	\$1,000,000	\$0
CAFCO, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		7/28/2026		50,000,000	3.97	\$49,677,500	\$49,683,335	\$5,835
CAFCO, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/13/2026		115,000,000	3.93	\$114,070,161	\$114,074,860	\$4,698
CHARTA, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/28/2026		75,000,000	3.83	\$74,296,646	\$74,277,563	-\$19,083
Caisse d'Amortissement de la Dette Sociale (CADES) CP	COMMERCIAL PAPER		6/4/2026		190,200,000	3.94	\$190,079,064	\$190,084,377	\$5,313
Caisse des Depots et Consignations (CDC) CP	COMMERCIAL PAPER		6/3/2026		250,000,000	3.83	\$249,869,965	\$249,873,800	\$3,835
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	4.07	8/27/2026		75,000,000	4.08	\$75,000,000	\$75,024,375	\$24,375
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	3.93	10/2/2026		200,000,000	3.95	\$200,000,000	\$199,992,680	-\$7,320
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	3.82	10/28/2026		100,000,000	3.84	\$100,000,000	\$99,937,800	-\$62,200
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	3.94	11/3/2026		30,000,000	3.96	\$30,000,000	\$29,995,881	-\$4,119
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	3.85	12/4/2026		200,000,000	3.87	\$200,000,000	\$199,855,900	-\$144,100
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	3.80	1/13/2027		100,000,000	3.82	\$100,000,000	\$99,869,500	-\$130,500
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	4.00	3/12/2027		90,000,000	4.02	\$90,000,000	\$89,965,341	-\$34,659
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	4.25	3/22/2027		120,000,000	4.26	\$120,000,000	\$120,179,088	\$179,088
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	4.15	4/8/2027		100,000,000	4.16	\$100,000,000	\$100,060,080	\$60,080
Canadian Imperial Bank of Commerce, Jul 01, 2026	VARIABLE RATE COMMERCIAL PAPER - 4-2	3.98	7/1/2026	6/1/2026	18,000,000	4.04	\$18,000,000	\$18,000,000	\$0
Chariot Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/1/2026		100,000,000	3.72	\$99,969,417	\$99,969,460	\$43
Chariot Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/9/2026		25,000,000	3.91	\$24,970,743	\$24,971,833	\$1,089
Chariot Funding LLC, Sep 02, 2026	COMMERCIAL PAPER ASSET BACKED CALLABLE	3.98	9/2/2026	6/1/2026	150,000,000	4.04	\$150,000,000	\$150,000,000	\$0
City Furniture, Inc., Aug 01, 2044	VARIABLE RATE DEMAND NOTE	3.73	8/1/2044	6/4/2026	71,500,000	3.73	\$71,500,000	\$71,500,000	\$0
Collateralized Commercial Paper V Co. LLC, Feb 11, 2027	COMMERCIAL PAPER ASSET BACKED CALLABLE	3.94	2/11/2027	6/1/2026	125,000,000	3.99	\$125,000,000	\$125,000,000	\$0
Collateralized Commercial Paper V Co. LLC, Nov 23, 2026	COMMERCIAL PAPER ASSET BACKED CALLABLE	3.91	11/23/2026	6/1/2026	200,000,000	3.96	\$200,000,000	\$200,002,442	\$2,442

See notes at end of table.



## INVENTORY OF HOLDINGS FOR MAY 2026

Security Name	Security Classification	Cpn	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
Collateralized Commercial Paper V Co. LLC, Oct 02, 2026	COMMERCIAL PAPER ASSET BACKED CALLABLE	3.94	10/2/2026	6/1/2026	135,000,000	3.99	\$135,000,000	\$135,006,830	\$6,830
Collateralized Commercial Paper V Co. LLC, Sep 04, 2026	COMMERCIAL PAPER ASSET BACKED CALLABLE	3.97	9/4/2026	6/1/2026	150,000,000	4.03	\$150,000,000	\$150,000,461	\$461
Cooperatieve Rabobank UA TD	TIME DEPOSIT	3.66	6/2/2026		800,000,000	3.71	\$800,000,000	\$800,000,000	\$0
Cooperatieve Rabobank UA TD	TIME DEPOSIT	3.66	6/3/2026		640,000,000	3.71	\$640,000,000	\$640,000,000	\$0
DNB Bank ASA CP4-2	COMMERCIAL PAPER - 4-2		6/11/2026		75,000,000	4.00	\$74,895,729	\$74,902,290	\$6,561
DZ Bank AG Deutsche Zentral-Genossenschaftsbank CP4-2	COMMERCIAL PAPER - 4-2		8/6/2026		220,000,000	3.84	\$218,433,508	\$218,403,570	-\$29,938
DZ Bank AG Deutsche Zentral-Genossenschaftsbank CP4-2	COMMERCIAL PAPER - 4-2		8/7/2026		50,000,000	3.84	\$49,638,819	\$49,631,850	-\$6,969
Dino P. Kanelos Irrevocable Trust, Sep 01, 2041	VARIABLE RATE DEMAND NOTE	3.74	9/1/2041	6/4/2026	4,515,000	3.74	\$4,515,000	\$4,515,000	\$0
Enterprise Fleet Financing LLC 2026-1, A1, 3.849%, 02/22/2027	ASSET BACKED NOTE	3.85	2/22/2027		38,861,925	3.85	\$38,861,925	\$38,861,357	-\$567
Fairway Finance Co. LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/4/2026		55,000,000	3.98	\$54,964,708	\$54,966,461	\$1,753
Fairway Finance Co. LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/9/2026		55,000,000	3.97	\$54,935,467	\$54,938,114	\$2,647
Fairway Finance Co. LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/12/2026		25,000,000	3.83	\$24,806,771	\$24,801,563	-\$5,208
Falcon Asset Funding LLC, Nov 06, 2026	COMMERCIAL PAPER ASSET BACKED CALLABLE	4.01	11/6/2026	6/1/2026	160,000,000	4.07	\$160,000,000	\$160,000,000	\$0
GTA Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/4/2026		95,000,000	3.75	\$94,941,417	\$94,941,442	\$25
GTA Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/24/2026		50,000,000	3.85	\$49,549,292	\$49,536,240	-\$13,052
GTA Funding LLC, Nov 16, 2026	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	3.90	11/16/2026	6/1/2026	60,000,000	3.95	\$60,000,000	\$60,000,000	\$0
Gotham Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/16/2026		175,000,000	4.06	\$174,653,500	\$174,674,693	\$21,193
Gotham Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/18/2026		15,000,000	3.94	\$14,870,400	\$14,871,380	\$980
Gotham Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/21/2026		50,000,000	3.91	\$49,554,333	\$49,555,035	\$702
Gotham Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/27/2026		100,000,000	3.92	\$99,042,500	\$99,045,000	\$2,500
Gotham Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/9/2026		100,000,000	3.93	\$98,904,194	\$98,904,570	\$376
Great America Leasing Receivables 2025-2, A1, 4.035%, 11/16/2026	ASSET BACKED NOTE	4.04	11/16/2026		8,989,396	4.04	\$8,989,396	\$8,990,595	\$1,199
HSBC Securities (USA), Inc. Repo Tri Party Overnight Fixed	REPO TRIPARTY OVERNIGHT FIXED	3.63	6/1/2026		900,000,000	3.68	\$900,000,000	\$900,000,000	\$0
HW Hellman Building, LP, Mar 01, 2062	VARIABLE RATE DEMAND NOTE	3.72	3/1/2062	6/4/2026	50,000,000	3.72	\$50,000,000	\$50,000,000	\$0
ING (U.S.) Funding LLC CP4-2	COMMERCIAL PAPER - 4-2		7/28/2026		175,000,000	3.83	\$173,917,917	\$173,868,328	-\$49,589
Jupiter Securitization Co. LLC, Nov 12, 2026	COMMERCIAL PAPER ASSET BACKED CALLABLE	3.93	11/12/2026	6/1/2026	104,000,000	3.98	\$104,000,000	\$104,000,000	\$0
LMA-Americas LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/10/2026		102,300,000	3.84	\$102,172,125	\$102,173,639	\$1,514
LMA-Americas LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		7/20/2026		76,050,000	3.95	\$75,625,979	\$75,632,349	\$6,370
La Fayette Asset Securitization LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/23/2026		45,000,000	4.06	\$44,876,250	\$44,882,865	\$6,615
La Fayette Asset Securitization LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/24/2026		25,000,000	4.08	\$24,928,139	\$24,932,245	\$4,106
Liberty Street Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/17/2026		95,000,000	3.83	\$94,812,982	\$94,813,373	\$391
Lion Bay Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		7/9/2026		165,000,000	3.84	\$164,300,950	\$164,292,744	-\$8,206
Matchpoint Finance plc CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		7/28/2026		63,500,000	3.94	\$63,092,542	\$63,098,890	\$6,348
Mizuho Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	3.78	6/4/2026		120,000,000	3.83	\$120,000,000	\$120,002,304	\$2,304
Mizuho Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	3.83	6/18/2026		140,000,000	3.88	\$140,000,000	\$140,011,648	\$11,648
Mizuho Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	3.86	9/8/2026		90,000,000	3.91	\$90,000,000	\$89,995,149	-\$4,851
Mizuho Bank Ltd. TD	TIME DEPOSIT	3.63	6/1/2026		1,050,000,000	3.68	\$1,050,000,000	\$1,050,000,000	\$0
Mizuho Securities USA, Inc. - REPO TRIPARTY OVERNIGHT FIXED	REPO TRIPARTY OVERNIGHT FIXED	3.63	6/1/2026		400,000,000	3.68	\$400,000,000	\$400,000,000	\$0
National Australia Bank Ltd., Dec 18, 2026	VARIABLE RATE COMMERCIAL PAPER - 4-2	3.95	12/18/2026	6/1/2026	100,000,000	4.00	\$100,000,000	\$100,000,000	\$0
National Bank of Canada, Feb 11, 2027	VARIABLE RATE COMMERCIAL PAPER - 4-2	3.92	2/11/2027	6/1/2026	300,000,000	3.97	\$300,000,000	\$300,066,630	\$66,630
National Bank of Canada, Montreal CP4-2	COMMERCIAL PAPER - 4-2		1/8/2027		140,000,000	3.81	\$136,820,444	\$136,625,118	-\$195,326

See notes at end of table.

## INVENTORY OF HOLDINGS FOR MAY 2026

Security Name	Security Classification	Cpn	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
National Bank of Canada, Montreal CP4-2	COMMERCIAL PAPER - 4-2		1/29/2027		270,000,000	3.82	\$263,274,750	\$262,854,153	-\$420,597
National Bank of Canada, Montreal CP4-2	COMMERCIAL PAPER - 4-2		4/6/2027		50,000,000	4.17	\$48,273,167	\$48,294,170	\$21,003
National Bank of Canada, Montreal CP4-2	COMMERCIAL PAPER - 4-2		5/10/2027		100,000,000	4.09	\$96,242,056	\$96,195,920	-\$46,136
National Bank of Canada, Montreal CP4-2	COMMERCIAL PAPER - 4-2		5/11/2027		250,000,000	4.12	\$240,505,694	\$240,460,800	-\$44,894
National Bank of Canada, Montreal CP4-2	COMMERCIAL PAPER - 4-2		5/11/2027		100,000,000	4.13	\$96,192,639	\$96,184,320	-\$8,319
National Bank of Canada, Montreal CP4-2	COMMERCIAL PAPER - 4-2		5/19/2027		100,000,000	4.17	\$96,065,417	\$96,091,360	\$25,943
Nordea Bank Abp TD	TIME DEPOSIT	3.63	6/1/2026		800,000,000	3.68	\$800,000,000	\$800,000,000	\$0
Old Line Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		7/8/2026		75,000,000	3.82	\$74,691,667	\$74,685,278	-\$6,389
Old Line Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		7/16/2026		50,000,000	4.00	\$49,744,000	\$49,747,335	\$3,335
Old Line Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/21/2026		25,000,000	4.01	\$24,693,333	\$24,693,333	-\$1
Old Line Funding, LLC, Jul 15, 2026	COMMERCIAL PAPER ASSET BACKED CALLABLE	3.92	7/15/2026	6/1/2026	100,000,000	3.97	\$100,000,000	\$100,000,000	\$0
Old Line Funding, LLC, Nov 18, 2026	COMMERCIAL PAPER ASSET BACKED CALLABLE	4.01	11/18/2026	6/1/2026	70,000,000	4.07	\$70,000,000	\$70,000,000	\$0
Old Line Funding, LLC, Oct 05, 2026	COMMERCIAL PAPER ASSET BACKED CALLABLE	3.93	10/5/2026	6/1/2026	200,000,000	3.98	\$200,000,000	\$200,000,000	\$0
Paradelle Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		10/30/2026		15,000,000	3.96	\$14,756,808	\$14,754,071	-\$2,738
Paradelle Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/19/2027		200,000,000	4.18	\$193,466,667	\$193,596,300	\$129,633
Park Avenue Collateralized Notes Co., LLC, Feb 08, 2027	COMMERCIAL PAPER ASSET BACKED CALLABLE	3.94	2/8/2027	6/1/2026	75,000,000	3.99	\$75,000,000	\$75,000,000	\$0
Park Avenue Collateralized Notes Co., LLC, Jan 15, 2027	COMMERCIAL PAPER ASSET BACKED CALLABLE	3.99	1/15/2027	6/1/2026	25,000,000	4.05	\$25,000,000	\$25,000,000	\$0
Park Avenue Collateralized Notes Co., LLC, Nov 20, 2026	COMMERCIAL PAPER ASSET BACKED CALLABLE	3.91	11/20/2026	6/1/2026	75,000,000	3.96	\$75,000,000	\$75,000,000	\$0
Park Avenue Collateralized Notes Co., LLC, Nov 23, 2026	COMMERCIAL PAPER ASSET BACKED CALLABLE	3.91	11/23/2026	6/1/2026	192,000,000	3.96	\$192,000,000	\$192,000,000	\$0
Park Avenue Collateralized Notes Co., LLC, Oct 01, 2026	COMMERCIAL PAPER ASSET BACKED CALLABLE	3.97	10/1/2026	6/1/2026	121,000,000	4.03	\$121,000,000	\$121,000,000	\$0
Park Avenue Collateralized Notes Co., LLC, Oct 16, 2026	COMMERCIAL PAPER ASSET BACKED CALLABLE	3.92	10/16/2026	6/1/2026	215,000,000	3.97	\$215,000,000	\$215,000,000	\$0
Park Avenue Collateralized Notes Co., LLC, Oct 20, 2026	COMMERCIAL PAPER ASSET BACKED CALLABLE	3.92	10/20/2026	6/1/2026	65,000,000	3.97	\$65,000,000	\$65,003,723	\$3,723
Park Avenue Collateralized Notes Co., LLC, Oct 30, 2026	COMMERCIAL PAPER ASSET BACKED CALLABLE	3.90	10/30/2026	6/1/2026	51,000,000	3.95	\$51,000,000	\$51,000,000	\$0
Pennsylvania State Higher Education Assistance Agency, (Taxable Series A), 06/01/2054	MUNICIPAL VARIABLE RATE DEMAND NOTE	3.72	6/1/2054	6/4/2026	29,694,000	3.72	\$29,694,000	\$29,694,000	\$0
Podium Funding Trust CPABS3A3	COMMERCIAL PAPER - ABS 3A3		6/3/2026		110,000,000	4.05	\$109,940,417	\$109,943,559	\$3,142
Podium Funding Trust CPABS3A3	COMMERCIAL PAPER - ABS 3A3		6/11/2026		50,000,000	4.06	\$49,929,403	\$49,932,955	\$3,552
Podium Funding Trust CPABS3A3	COMMERCIAL PAPER - ABS 3A3		6/23/2026		75,000,000	3.93	\$74,802,604	\$74,805,300	\$2,696
Podium Funding Trust CPABS3A3	COMMERCIAL PAPER - ABS 3A3		7/8/2026		50,000,000	3.85	\$49,792,778	\$49,790,925	-\$1,853
Podium Funding Trust CPABS3A3	COMMERCIAL PAPER - ABS 3A3		8/12/2026		3,000,000	3.83	\$2,976,813	\$2,976,219	-\$594
Podium Funding Trust CPABS3A3	COMMERCIAL PAPER - ABS 3A3		8/26/2026		30,000,000	3.84	\$29,724,842	\$29,716,758	-\$8,084
Podium Funding Trust CPABS3A3	COMMERCIAL PAPER - ABS 3A3		8/27/2026		75,000,000	3.94	\$74,289,375	\$74,283,750	-\$5,625
Podium Funding Trust CPABS3A3	COMMERCIAL PAPER - ABS 3A3		8/27/2026		100,000,000	3.94	\$99,052,500	\$99,045,000	-\$7,500
Podium Funding Trust CPABS3A3	COMMERCIAL PAPER - ABS 3A3		9/3/2026		42,000,000	3.95	\$41,569,967	\$41,566,119	-\$3,848
Podium Funding Trust CPABS3A3	COMMERCIAL PAPER - ABS 3A3		9/10/2026		100,000,000	3.90	\$98,913,778	\$98,888,360	-\$25,418
Podium Funding Trust CPABS3A3	COMMERCIAL PAPER - ABS 3A3		10/14/2026		15,000,000	4.04	\$14,775,175	\$14,777,475	\$2,300
Podium Funding Trust CPABS3A3	COMMERCIAL PAPER - ABS 3A3		2/18/2027		80,000,000	4.15	\$77,650,333	\$77,657,528	\$7,195
Podium Funding Trust, Sep 15, 2026	VARIABLE RATE COMMERCIAL PAPER-ABS 3A3	3.89	9/15/2026	6/1/2026	25,000,000	3.94	\$25,000,000	\$25,007,010	\$7,010
Ridgefield Funding Company, LLC Series A CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/26/2026		200,000,000	4.06	\$199,384,000	\$199,414,900	\$30,900
Royal Bank of Canada CP4-2	COMMERCIAL PAPER - 4-2		11/5/2026		100,000,000	3.97	\$98,311,111	\$98,302,220	-\$8,891
Royal Bank of Canada CP4-2	COMMERCIAL PAPER - 4-2		11/19/2026		50,000,000	4.00	\$49,074,417	\$49,073,450	-\$967
Royal Bank of Canada CP4-2	COMMERCIAL PAPER - 4-2		3/11/2027		100,000,000	4.02	\$96,945,361	\$96,905,290	-\$40,071
Royal Bank of Canada ECD	EURO CERTIFICATE OF DEPOSIT	4.07	4/19/2027		50,000,000	4.08	\$50,000,000	\$50,000,000	\$0
Royal Bank of Canada ECD	EURO CERTIFICATE OF DEPOSIT	4.14	5/20/2027		125,000,000	4.15	\$125,000,000	\$125,000,000	\$0
Royal Bank of Canada, Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	4.00	3/12/2027		10,000,000	4.02	\$10,000,000	\$9,996,265	-\$3,735

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Royal Bank of Canada, Oct 21, 2026	VARIABLE RATE COMMERCIAL PAPER - 4-2	3.94	10/21/2026	6/1/2026	30,000,000	3.99	\$30,000,000	\$30,015,165	\$15,165
Royal Bank of Canada, Toronto TD	TIME DEPOSIT	3.66	6/1/2026		590,000,000	3.71	\$590,000,000	\$590,000,000	\$0
Salisbury Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/9/2026		100,000,000	3.85	\$99,885,417	\$99,887,330	\$1,913
Salisbury Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/10/2026		80,000,000	3.85	\$79,900,000	\$79,901,552	\$1,552
Salisbury Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/11/2026		76,000,000	3.85	\$75,897,083	\$75,898,563	\$1,479
Salisbury Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/1/2026		35,000,000	3.92	\$34,646,719	\$34,647,795	\$1,076
Salisbury Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/17/2026		75,000,000	3.92	\$74,116,625	\$74,115,698	-\$928
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/8/2026		184,000,000	3.95	\$183,802,200	\$183,811,566	\$9,366
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/11/2026		70,000,000	3.88	\$69,904,197	\$69,906,382	\$2,185
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/16/2026		164,000,000	4.05	\$163,675,280	\$163,694,320	\$19,040
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		7/10/2026		25,000,000	3.99	\$24,886,250	\$24,889,633	\$3,383
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		7/29/2026		60,000,000	3.98	\$59,605,533	\$59,614,614	\$9,081
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/9/2026		100,000,000	3.96	\$98,898,472	\$98,907,440	\$8,968
Sumitomo Mitsui Trust Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	3.83	6/3/2026		140,000,000	3.88	\$140,000,000	\$140,003,696	\$3,696
Sumitomo Mitsui Trust Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	3.88	6/10/2026		105,000,000	3.93	\$105,000,000	\$105,007,287	\$7,287
Sumitomo Mitsui Trust Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	3.91	7/28/2026		100,000,000	3.96	\$100,000,000	\$100,010,220	\$10,220
Sumitomo Mitsui Trust Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	3.88	8/14/2026		34,000,000	3.93	\$34,000,000	\$34,001,431	\$1,431
Sumitomo Mitsui Trust Bank Ltd. CP4-2	COMMERCIAL PAPER - 4-2		8/12/2026		75,000,000	3.93	\$74,400,000	\$74,403,278	\$3,277
Sumitomo Mitsui Trust Bank Ltd. ECD(USD)	EURO CERTIFICATE OF DEPOSIT	3.93	6/15/2026		180,000,000	3.98	\$180,000,000	\$180,000,000	\$0
Sumitomo Mitsui Trust Bank Ltd. ECD(USD)	EURO CERTIFICATE OF DEPOSIT	4.00	7/27/2026		100,000,000	4.06	\$100,000,000	\$100,000,000	\$0
Sumitomo Mitsui Trust Bank Ltd. ECD(USD)	EURO CERTIFICATE OF DEPOSIT	4.03	7/16/2026		100,000,000	4.09	\$100,000,000	\$100,000,000	\$0
Svenska Handelsbanken, Stockholm CP4-2	COMMERCIAL PAPER - 4-2		6/12/2026		170,000,000	4.01	\$169,744,811	\$169,759,025	\$14,214
Taxable Tender Option Bond Trust 2021-MIZ9064TX, (Series 2021-MIZ-9064TX), 11/01/2056	MUNICIPAL VARIABLE RATE DEMAND NOTE	4.01	11/1/2056	6/4/2026	13,000,000	4.01	\$13,000,000	\$13,000,000	\$0
Taxable Tender Option Bond Trust 2022-MIZ9084TX, (Series 2022-MIZ-9084TX), 02/01/2027	MUNICIPAL VARIABLE RATE DEMAND NOTE	4.01	2/1/2027	6/4/2026	10,300,000	4.01	\$10,300,000	\$10,300,000	\$0
Taxable Tender Option Bond Trust 2022-MIZ9094TX, (Series 2022-MIZ-9094TX), 12/01/2059	MUNICIPAL VARIABLE RATE DEMAND NOTE	4.01	12/1/2059	6/4/2026	1,500,000	4.01	\$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	6/3/2026	16,815,000	3.72	\$16,815,000	\$16,815,000	\$0
Thunder Bay Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/3/2026		100,000,000	3.98	\$99,946,528	\$99,949,210	\$2,682
Thunder Bay Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		7/8/2026		60,000,000	3.82	\$59,753,333	\$59,749,110	-\$4,223
Thunder Bay Funding, LLC, Aug 18, 2026	COMMERCIAL PAPER ASSET BACKED CALLABLE	3.92	8/18/2026	6/1/2026	100,000,000	3.97	\$100,000,000	\$100,000,000	\$0
Thunder Bay Funding, LLC, Dec 21, 2026	COMMERCIAL PAPER ASSET BACKED CALLABLE	3.96	12/21/2026	6/1/2026	50,000,000	4.02	\$50,000,000	\$50,000,000	\$0
Toronto Dominion Bank	CALLABLE CERTIFICATE OF DEPOSIT	4.03	1/4/2027	6/1/2026	100,000,000	4.09	\$100,000,000	\$100,057,792	\$57,792
Toronto Dominion Bank	CALLABLE CERTIFICATE OF DEPOSIT	4.03	1/12/2027	6/1/2026	150,000,000	4.09	\$150,000,000	\$150,092,138	\$92,138

See notes at end of table.

# INVENTORY OF HOLDINGS FOR MAY 2026

Security Name	Security Classification	Cpn	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
Toronto Dominion Bank	CALLABLE CERTIFICATE OF DEPOSIT	3.94	2/12/2027	6/1/2026	180,000,000	3.99	\$180,000,000	\$180,054,670	\$54,670
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	3.78	11/16/2026		95,000,000	3.81	\$95,000,000	\$94,919,298	-\$80,703
Toronto Dominion Bank CP4-2	COMMERCIAL PAPER - 4-2		10/1/2026		100,000,000	3.91	\$98,697,917	\$98,669,800	-\$28,117
Toronto Dominion Bank CP4-2	COMMERCIAL PAPER - 4-2		3/24/2027		50,000,000	4.26	\$48,307,743	\$48,386,075	\$78,332
Toronto Dominion Bank, Apr 06, 2027	VARIABLE RATE COMMERCIAL PAPER - 4-2	4.05	4/6/2027	6/1/2026	75,000,000	4.11	\$75,000,000	\$75,000,000	\$0
Toronto Dominion Bank, Dec 16, 2026	VARIABLE RATE COMMERCIAL PAPER - 4-2	3.98	12/16/2026	6/1/2026	75,000,000	4.04	\$75,000,000	\$75,000,000	\$0
Toronto Dominion Bank, May 24, 2027	VARIABLE RATE COMMERCIAL PAPER - 4-2	4.03	5/24/2027	6/1/2026	122,000,000	4.09	\$122,000,000	\$122,097,563	\$97,563
Toyota Credit Canada Inc. CP	COMMERCIAL PAPER		7/2/2026		55,000,000	4.13	\$54,793,781	\$54,800,185	\$6,404
Toyota Credit De Puerto Rico Corp. CP	COMMERCIAL PAPER		6/15/2026		25,000,000	4.14	\$24,953,014	\$24,956,315	\$3,301
Toyota Credit De Puerto Rico Corp. CP	COMMERCIAL PAPER		7/14/2026		10,000,000	4.07	\$9,949,911	\$9,951,819	\$1,908
Toyota Credit De Puerto Rico Corp. CP	COMMERCIAL PAPER		7/27/2026		15,000,000	3.94	\$14,906,338	\$14,905,494	-\$844
Toyota Credit De Puerto Rico Corp. CP	COMMERCIAL PAPER		9/28/2026		40,000,000	4.10	\$39,461,844	\$39,457,868	-\$3,976
Toyota Credit De Puerto Rico Corp. CP	COMMERCIAL PAPER		10/13/2026		60,000,000	3.93	\$59,134,617	\$59,087,964	-\$46,653
Toyota Credit De Puerto Rico Corp. CP	COMMERCIAL PAPER		11/17/2026		45,000,000	4.09	\$44,152,900	\$44,142,152	-\$10,749
Toyota Credit De Puerto Rico Corp. CP	COMMERCIAL PAPER		11/23/2026		15,000,000	3.88	\$14,722,617	\$14,704,076	-\$18,541
Toyota Motor Credit Corp. CP	COMMERCIAL PAPER		7/27/2026		100,000,000	4.02	\$99,365,750	\$99,379,130	\$13,380
Toyota Motor Credit Corp., Dec 09, 2026	VARIABLE MEDIUM TERM NOTE	3.98	12/9/2026	6/1/2026	230,000,000	4.04	\$230,000,000	\$230,036,876	\$36,876
Toyota Motor Credit Corp., Feb 12, 2027	VARIABLE MEDIUM TERM NOTE	3.92	2/12/2027	6/1/2026	50,000,000	3.97	\$50,000,000	\$50,070,000	\$70,000
Truist Bank CD	CERTIFICATE OF DEPOSIT	3.78	6/10/2026		200,000,000	3.83	\$200,000,000	\$200,003,940	\$3,940
Truist Bank CD	CERTIFICATE OF DEPOSIT	3.95	6/1/2026		100,000,000	4.00	\$100,000,000	\$100,002,310	\$2,310
UnitedHealth Group, Inc. CP4-2	COMMERCIAL PAPER - 4-2		6/1/2026		155,000,000	3.69	\$154,952,983	\$154,952,880	-\$103
Victory Receivables Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/19/2026		200,000,000	3.91	\$198,259,778	\$198,266,760	\$6,982
Westpac Banking Corp. Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	3.84	12/8/2026		70,000,000	3.86	\$70,000,000	\$69,923,196	-\$76,804
Westpac Banking Corp. Ltd., Sydney CP4-2	COMMERCIAL PAPER - 4-2		9/22/2026		40,000,000	3.99	\$39,507,644	\$39,500,488	-\$7,156
Wylie Bice Life Insurance Trust, Aug 01, 2046	VARIABLE RATE DEMAND NOTE	3.74	8/1/2046	6/4/2026	7,625,000	3.74	\$7,625,000	\$7,625,000	\$0
					28,491,990,320		\$28,396,983,370	\$28,396,027,170	-\$956,200

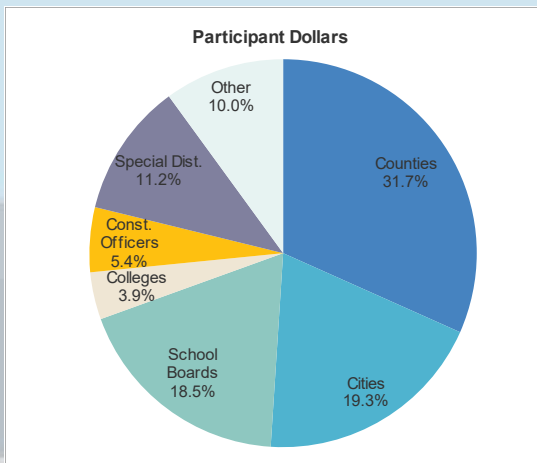
**Notes:** The data included in this report is unaudited. Amounts above are the value of investments. Income accruals, payables and uninvested cash are not included. Amortizations/accretions are reported with a one-day lag in the above valuations.

<sup>1</sup> 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.

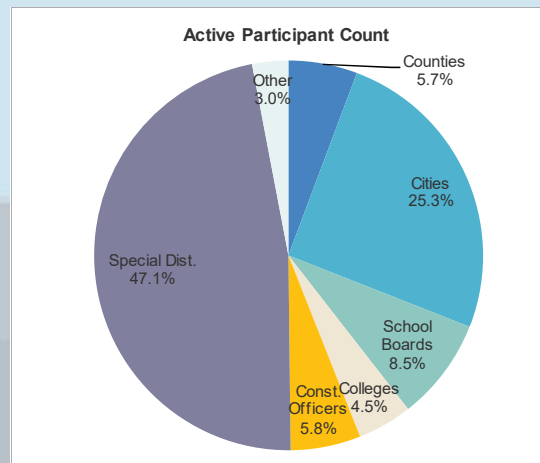
<sup>2</sup> Amortized cost is calculated using a straight line method.

**PARTICIPANT CONCENTRATION DATA - AS OF MAY 31 2026**

Participant Balance	Share of Total Fund	Share of Participant Count	Participant Balance	Share of Total Fund	Share of Participant Count
<b>All Participants</b>	<b>100.0%</b>	<b>100.0%</b>	<b>Colleges &amp; Universities</b>	<b>3.9%</b>	<b>4.5%</b>
Top 10	34.0%	1.2%	Top 10	3.1%	1.2%
\$100 million or more	73.2%	7.5%	\$100 million or more	1.7%	0.3%
\$10 million up to \$100 million	23.8%	20.5%	\$10 million up to \$100 million	2.1%	2.0%
\$1 million up to \$10 million	2.6%	22.2%	\$1 million up to \$10 million	0.0%	0.5%
Under \$1 million	0.4%	49.8%	Under \$1 million	0.01%	1.7%
<b>Counties</b>	<b>31.7%</b>	<b>5.7%</b>	<b>Constitutional Officers</b>	<b>5.4%</b>	<b>5.8%</b>
Top 10	26.2%	1.2%	Top 10	4.0%	1.2%
\$100 million or more	30.5%	2.1%	\$100 million or more	3.9%	0.3%
\$10 million up to \$100 million	1.1%	1.3%	\$10 million up to \$100 million	1.2%	1.0%
\$1 million up to \$10 million	0.1%	0.9%	\$1 million up to \$10 million	0.3%	1.7%
Under \$1 million	0.0%	1.4%	Under \$1 million	0.0%	2.7%
<b>Municipalities</b>	<b>19.3%</b>	<b>25.3%</b>	<b>Special Districts</b>	<b>11.2%</b>	<b>47.1%</b>
Top 10	7.0%	1.2%	Top 10	7.0%	1.2%
\$100 million or more	8.1%	1.5%	\$100 million or more	6.4%	0.9%
\$10 million up to \$100 million	10.5%	9.0%	\$10 million up to \$100 million	3.5%	3.5%
\$1 million up to \$10 million	0.7%	5.6%	\$1 million up to \$10 million	1.0%	10.8%
Under \$1 million	0.1%	9.2%	Under \$1 million	0.3%	31.9%
<b>School Boards</b>	<b>18.5%</b>	<b>8.5%</b>	<b>Other</b>	<b>10.0%</b>	<b>3.0%</b>
Top 10	12.1%	1.2%	Top 10	7.5%	1.2%
\$100 million or more	13.4%	1.5%	\$100 million or more	9.2%	0.7%
\$10 million up to \$100 million	4.7%	3.0%	\$10 million up to \$100 million	0.7%	0.7%
\$1 million up to \$10 million	0.3%	2.1%	\$1 million up to \$10 million	0.1%	0.6%
Under \$1 million	0.0%	1.9%	Under \$1 million	0.0%	1.0%



Total Fund Value: \$28,480,070,266



Total Active Participant Count: 859

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

## COMPLIANCE WITH INVESTMENT POLICY FOR MAY 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 MAY 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 Amsterdam TD 20260519	05/19/26	05/19/26	05/19/26	MATURITY	1,450,000,000	0	1,450,000,000	0
ABN Amro Bank NV Amsterdam TD 20260526	05/26/26	05/26/26	05/26/26	MATURITY	865,000,000	0	865,000,000	0
ABN AMRO BANK NV ATD 20260505	05/05/26	05/05/26	05/05/26	MATURITY	1,450,000,000	0	1,450,000,000	0
ABN AMRO BANK NV ATD 20260512	05/12/26	05/12/26	05/12/26	MATURITY	1,425,000,000	0	1,425,000,000	0
ANGLESEA FDG PLC / ANGL 0.0 07MAY26	05/07/26	05/07/26	05/07/26	MATURITY	50,000,000	0	50,000,000	0
ANGLESEA FDG PLC / ANGL 0.0 22MAY26	05/22/26	05/22/26	05/22/26	MATURITY	50,000,000	0	50,000,000	0
ANGLESEA FDG PLC / ANGL 0.0 28MAY26	05/28/26	05/28/26	05/28/26	MATURITY	45,000,000	0	45,000,000	0
ANGLESEA FDG PLC / ANGL 0.0 29MAY26	05/29/26	05/29/26	05/29/26	MATURITY	125,000,000	0	125,000,000	0
Antalis S.A. CPABS4-2 20260512	05/12/26	05/12/26	05/12/26	MATURITY	133,350,000	0	133,350,000	0
Antalis S.A. CPABS4-2 20260522	05/22/26	05/22/26	05/22/26	MATURITY	72,100,000	0	72,100,000	0
Antalis S.A. CPABS4-2 20260529	05/29/26	05/29/26	05/29/26	MATURITY	31,250,000	0	31,250,000	0
ANTALIS SA FIXED COUPON 0 MATURITY 20260505	05/05/26	05/05/26	05/05/26	MATURITY	171,310,000	0	171,310,000	0
ANTALIS SA FIXED COUPON 0 MATURITY 20260518	05/18/26	05/18/26	05/18/26	MATURITY	117,500,000	0	117,500,000	0
Atlantic Asset Securitization LLC CPABS4-2 20260529	05/29/26	05/29/26	05/29/26	MATURITY	110,000,000	0	110,000,000	0
ATLANTIC AST LLC FIXED COUPON 0 MATURITY 20260505	05/05/26	05/05/26	05/05/26	MATURITY	41,000,000	0	41,000,000	0
ATLANTIC AST LLC FIXED COUPON 0 MATURITY 20260521	05/21/26	05/21/26	05/21/26	MATURITY	53,885,000	0	53,885,000	0
AUSTRALIA NEW ZEATD 20260505	05/05/26	05/05/26	05/05/26	MATURITY	1,225,000,000	0	1,225,000,000	0
AUSTRALIA NEW ZEATD 20260512	05/12/26	05/12/26	05/12/26	MATURITY	1,200,000,000	0	1,200,000,000	0
Australia & New Zealand Banking Group Melbourne TD 20260519	05/19/26	05/19/26	05/19/26	MATURITY	1,225,000,000	0	1,225,000,000	0
Australia & New Zealand Banking Group Melbourne TD 20260526	05/26/26	05/26/26	05/26/26	MATURITY	1,200,000,000	0	1,200,000,000	0
BANK OF AMERICA N.A. TRIPARTY REPO OVERNIGHT FIXED 20260501	05/01/26	05/01/26	05/01/26	MATURITY	1,298,000,000	0	1,298,000,000	0
BANK OF AMERICA N.A. TRIPARTY REPO OVERNIGHT FIXED 20260504	05/04/26	05/04/26	05/04/26	MATURITY	1,103,000,000	0	1,103,000,000	0
BANK OF AMERICA N.A. TRIPARTY REPO OVERNIGHT FIXED 20260505	05/05/26	05/05/26	05/05/26	MATURITY	1,086,000,000	0	1,086,000,000	0
BANK OF AMERICA N.A. TRIPARTY REPO OVERNIGHT FIXED 20260506	05/06/26	05/06/26	05/06/26	MATURITY	847,000,000	0	847,000,000	0
BANK OF AMERICA N.A. TRIPARTY REPO OVERNIGHT FIXED 20260507	05/07/26	05/07/26	05/07/26	MATURITY	189,000,000	0	189,000,000	0
BANK OF AMERICA N.A. TRIPARTY REPO OVERNIGHT FIXED 20260508	05/08/26	05/08/26	05/08/26	MATURITY	308,000,000	0	308,000,000	0
BANK OF AMERICA N.A. TRIPARTY REPO OVERNIGHT FIXED 20260511	05/11/26	05/11/26	05/11/26	MATURITY	816,000,000	0	816,000,000	0
BANK OF AMERICA N.A. TRIPARTY REPO OVERNIGHT FIXED 20260512	05/12/26	05/12/26	05/12/26	MATURITY	652,000,000	0	652,000,000	0
BANK OF AMERICA N.A. TRIPARTY REPO OVERNIGHT FIXED 20260513	05/13/26	05/13/26	05/13/26	MATURITY	573,000,000	0	573,000,000	0
BANK OF AMERICA N.A. TRIPARTY REPO OVERNIGHT FIXED 20260514	05/14/26	05/14/26	05/14/26	MATURITY	227,000,000	0	227,000,000	0
BANK OF AMERICA N.A. TRIPARTY REPO OVERNIGHT FIXED 20260515	05/15/26	05/15/26	05/15/26	MATURITY	170,000,000	0	170,000,000	0
BANK OF AMERICA N.A. TRIPARTY REPO OVERNIGHT FIXED 20260518	05/18/26	05/18/26	05/18/26	MATURITY	318,000,000	0	318,000,000	0
BANK OF AMERICA N.A. TRIPARTY REPO OVERNIGHT FIXED 20260519	05/19/26	05/19/26	05/19/26	MATURITY	448,000,000	0	448,000,000	0
BANK OF AMERICA N.A. TRIPARTY REPO OVERNIGHT FIXED 20260520	05/20/26	05/20/26	05/20/26	MATURITY	858,000,000	0	858,000,000	0
BANK OF AMERICA N.A. TRIPARTY REPO OVERNIGHT FIXED 20260521	05/21/26	05/21/26	05/21/26	MATURITY	470,000,000	0	470,000,000	0
BANK OF AMERICA N.A. TRIPARTY REPO OVERNIGHT FIXED 20260522	05/22/26	05/22/26	05/22/26	MATURITY	933,000,000	0	933,000,000	0
BANK OF AMERICA N.A. TRIPARTY REPO OVERNIGHT FIXED 20260526	05/26/26	05/26/26	05/26/26	MATURITY	694,000,000	0	694,000,000	0
BANK OF AMERICA N.A. TRIPARTY REPO OVERNIGHT FIXED 20260527	05/27/26	05/27/26	05/27/26	MATURITY	2,344,000,000	0	2,344,000,000	0
BANK OF AMERICA N.A. TRIPARTY REPO OVERNIGHT FIXED 20260528	05/28/26	05/28/26	05/28/26	MATURITY	2,161,000,000	0	2,161,000,000	0
BANK OF AMERICA N.A. TRIPARTY REPO OVERNIGHT FIXED 20260529	05/29/26	05/29/26	05/29/26	MATURITY	2,025,000,000	0	2,025,000,000	0
BANK OF NOVA SCOTIA TORONTO REPO TRIPARTY OVERNIGHT FIXED 20260501	05/01/26	05/01/26	05/01/26	MATURITY	1,500,000,000	0	1,500,000,000	0
BANK OF NOVA SCOTIA TORONTO REPO TRIPARTY OVERNIGHT FIXED 20260504	05/04/26	05/04/26	05/04/26	MATURITY	1,500,000,000	0	1,500,000,000	0
BANK OF NOVA SCOTIA TORONTO REPO TRIPARTY OVERNIGHT FIXED 20260505	05/05/26	05/05/26	05/05/26	MATURITY	1,500,000,000	0	1,500,000,000	0
BANK OF NOVA SCOTIA TORONTO REPO TRIPARTY OVERNIGHT FIXED 20260506	05/06/26	05/06/26	05/06/26	MATURITY	1,500,000,000	0	1,500,000,000	0
BANK OF NOVA SCOTIA TORONTO REPO TRIPARTY OVERNIGHT FIXED 20260507	05/07/26	05/07/26	05/07/26	MATURITY	1,500,000,000	0	1,500,000,000	0
BANK OF NOVA SCOTIA TORONTO REPO TRIPARTY OVERNIGHT FIXED 20260508	05/08/26	05/08/26	05/08/26	MATURITY	1,500,000,000	0	1,500,000,000	0
BANK OF NOVA SCOTIA TORONTO REPO TRIPARTY OVERNIGHT FIXED 20260511	05/11/26	05/11/26	05/11/26	MATURITY	1,500,000,000	0	1,500,000,000	0
BANK OF NOVA SCOTIA TORONTO REPO TRIPARTY OVERNIGHT FIXED 20260512	05/12/26	05/12/26	05/12/26	MATURITY	1,000,000,000	0	1,000,000,000	0
BANK OF NOVA SCOTIA TORONTO REPO TRIPARTY OVERNIGHT FIXED 20260513	05/13/26	05/13/26	05/13/26	MATURITY	1,500,000,000	0	1,500,000,000	0
BANK OF NOVA SCOTIA TORONTO REPO TRIPARTY OVERNIGHT FIXED 20260514	05/14/26	05/14/26	05/14/26	MATURITY	750,000,000	0	750,000,000	0
BANK OF NOVA SCOTIA TORONTO REPO TRIPARTY OVERNIGHT FIXED 20260515	05/15/26	05/15/26	05/15/26	MATURITY	1,500,000,000	0	1,500,000,000	0
BANK OF NOVA SCOTIA TORONTO REPO TRIPARTY OVERNIGHT FIXED 20260518	05/18/26	05/18/26	05/18/26	MATURITY	250,000,000	0	250,000,000	0
BANK OF NOVA SCOTIA TORONTO REPO TRIPARTY OVERNIGHT FIXED 20260519	05/19/26	05/19/26	05/19/26	MATURITY	500,000,000	0	500,000,000	0
BANK OF NOVA SCOTIA TORONTO REPO TRIPARTY OVERNIGHT FIXED 20260520	05/20/26	05/20/26	05/20/26	MATURITY	1,500,000,000	0	1,500,000,000	0

# TRADING ACTIVITY FOR MAY 2026

Issue Description	Maturity Date	Trade Date	settlement dt	Transaction	Quantity	Traded		Net Amount		Total Real G/L
						Interest	Local	Local	Local	
BANK OF NOVA SCOTIA TORONTO REPO TRIPARTY OVER-NIGHT FIXED 20260521	05/21/26	05/21/26	05/21/26	MATURITY	500,000,000		0		500,000,000	0
BANK OF NOVA SCOTIA TORONTO REPO TRIPARTY OVER-NIGHT FIXED 20260522	05/22/26	05/22/26	05/22/26	MATURITY	500,000,000		0		500,000,000	0
BANK OF NOVA SCOTIA TORONTO REPO TRIPARTY OVER-NIGHT FIXED 20260526	05/26/26	05/26/26	05/26/26	MATURITY	500,000,000		0		500,000,000	0
BANK OF NOVA SCOTIA TORONTO REPO TRIPARTY OVER-NIGHT FIXED 20260527	05/27/26	05/27/26	05/27/26	MATURITY	1,500,000,000		0		1,500,000,000	0
BANK OF NOVA SCOTIA TORONTO REPO TRIPARTY OVER-NIGHT FIXED 20260528	05/28/26	05/28/26	05/28/26	MATURITY	1,500,000,000		0		1,500,000,000	0
BANK OF NOVA SCOTIA TORONTO REPO TRIPARTY OVER-NIGHT FIXED 20260529	05/29/26	05/29/26	05/29/26	MATURITY	1,500,000,000		0		1,500,000,000	0
Bennington Stark Capital Co. LLC CPABS4-2 20260505	05/05/26	05/05/26	05/05/26	MATURITY	166,000,000		0		166,000,000	0
Bennington Stark Capital Co. LLC CPABS4-2 20260507	05/07/26	05/07/26	05/07/26	MATURITY	100,000,000		0		100,000,000	0
Bennington Stark Capital Co. LLC CPABS4-2 20260512	05/12/26	05/12/26	05/12/26	MATURITY	166,000,000		0		166,000,000	0
Bennington Stark Capital Co. LLC CPABS4-2 20260514	05/14/26	05/14/26	05/14/26	MATURITY	81,000,000		0		81,000,000	0
Bennington Stark Capital Co. LLC CPABS4-2 20260519	05/19/26	05/19/26	05/19/26	MATURITY	166,000,000		0		166,000,000	0
Bennington Stark Capital Co. LLC CPABS4-2 20260528	05/28/26	05/28/26	05/28/26	MATURITY	60,000,000		0		60,000,000	0
Bennington Stark Capital Co. LLC CPABS4-2 20260529	05/29/26	05/29/26	05/29/26	MATURITY	24,415,000		0		24,415,000	0
BENNINGTON STARK FIXED COUPON 0 MATURITY 20260521	05/21/26	05/21/26	05/21/26	MATURITY	153,000,000		0		153,000,000	0
BENNINGTON STARK FIXED COUPON 0 MATURITY 20260526	05/26/26	05/26/26	05/26/26	MATURITY	166,000,000		0		166,000,000	0
BENNINGTON STARK FIXED COUPON 0 MATURITY 20260527	05/27/26	05/27/26	05/27/26	MATURITY	154,702,000		0		154,702,000	0
BNG Bank N.V. CP4-2 20260518	05/18/26	05/18/26	05/18/26	MATURITY	120,000,000		0		120,000,000	0
BNG Bank N.V. CP4-2 20260526	05/26/26	05/26/26	05/26/26	MATURITY	138,000,000		0		138,000,000	0
BOFA SECURITIES INC. TRIPARTY REPO OVERNIGHT FIXED 20260501	05/01/26	05/01/26	05/01/26	MATURITY	2,000,000		0		2,000,000	0
BOFA SECURITIES INC. TRIPARTY REPO OVERNIGHT FIXED 20260504	05/04/26	05/04/26	05/04/26	MATURITY	2,000,000		0		2,000,000	0
BOFA SECURITIES INC. TRIPARTY REPO OVERNIGHT FIXED 20260505	05/05/26	05/05/26	05/05/26	MATURITY	2,000,000		0		2,000,000	0
BOFA SECURITIES INC. TRIPARTY REPO OVERNIGHT FIXED 20260506	05/06/26	05/06/26	05/06/26	MATURITY	2,000,000		0		2,000,000	0
BOFA SECURITIES INC. TRIPARTY REPO OVERNIGHT FIXED 20260507	05/07/26	05/07/26	05/07/26	MATURITY	2,000,000		0		2,000,000	0
BOFA SECURITIES INC. TRIPARTY REPO OVERNIGHT FIXED 20260508	05/08/26	05/08/26	05/08/26	MATURITY	2,000,000		0		2,000,000	0
BOFA SECURITIES INC. TRIPARTY REPO OVERNIGHT FIXED 20260511	05/11/26	05/11/26	05/11/26	MATURITY	2,000,000		0		2,000,000	0
BOFA SECURITIES INC. TRIPARTY REPO OVERNIGHT FIXED 20260512	05/12/26	05/12/26	05/12/26	MATURITY	2,000,000		0		2,000,000	0
BOFA SECURITIES INC. TRIPARTY REPO OVERNIGHT FIXED 20260513	05/13/26	05/13/26	05/13/26	MATURITY	2,000,000		0		2,000,000	0
BOFA SECURITIES INC. TRIPARTY REPO OVERNIGHT FIXED 20260514	05/14/26	05/14/26	05/14/26	MATURITY	1,000,000		0		1,000,000	0
BOFA SECURITIES INC. TRIPARTY REPO OVERNIGHT FIXED 20260515	05/15/26	05/15/26	05/15/26	MATURITY	1,000,000		0		1,000,000	0
BOFA SECURITIES INC. TRIPARTY REPO OVERNIGHT FIXED 20260518	05/18/26	05/18/26	05/18/26	MATURITY	1,000,000		0		1,000,000	0
BOFA SECURITIES INC. TRIPARTY REPO OVERNIGHT FIXED 20260519	05/19/26	05/19/26	05/19/26	MATURITY	1,000,000		0		1,000,000	0
BOFA SECURITIES INC. TRIPARTY REPO OVERNIGHT FIXED 20260520	05/20/26	05/20/26	05/20/26	MATURITY	1,000,000		0		1,000,000	0
BOFA SECURITIES INC. TRIPARTY REPO OVERNIGHT FIXED 20260521	05/21/26	05/21/26	05/21/26	MATURITY	1,000,000		0		1,000,000	0
BOFA SECURITIES INC. TRIPARTY REPO OVERNIGHT FIXED 20260522	05/22/26	05/22/26	05/22/26	MATURITY	1,000,000		0		1,000,000	0
BOFA SECURITIES INC. TRIPARTY REPO OVERNIGHT FIXED 20260526	05/26/26	05/26/26	05/26/26	MATURITY	1,000,000		0		1,000,000	0
BOFA SECURITIES INC. TRIPARTY REPO OVERNIGHT FIXED 20260527	05/27/26	05/27/26	05/27/26	MATURITY	500,000,000		0		500,000,000	0
BOFA SECURITIES INC. TRIPARTY REPO OVERNIGHT FIXED 20260528	05/28/26	05/28/26	05/28/26	MATURITY	1,000,000		0		1,000,000	0
BOFA SECURITIES INC. TRIPARTY REPO OVERNIGHT FIXED 20260529	05/29/26	05/29/26	05/29/26	MATURITY	1,000,000		0		1,000,000	0
CANADIAN IMPERIAL BCP4-2	05/12/26	05/12/26	05/12/26	MATURITY	100,000,000		0		100,000,000	0
Cooperative Rabobank UA CP 20260522	05/22/26	05/22/26	05/22/26	MATURITY	25,000,000		0		25,000,000	0
Cooperative Rabobank UA CP 20260526	05/26/26	05/26/26	05/26/26	MATURITY	20,000,000		0		20,000,000	0
Cooperative Rabobank UA TD 20260513	05/13/26	05/13/26	05/13/26	MATURITY	650,000,000		0		650,000,000	0
Cooperative Rabobank UA TD 20260519	05/19/26	05/19/26	05/19/26	MATURITY	800,000,000		0		800,000,000	0
Cooperative Rabobank UA TD 20260526	05/26/26	05/26/26	05/26/26	MATURITY	775,000,000		0		775,000,000	0
Cooperative Rabobank UA TD 20260527	05/27/26	05/27/26	05/27/26	MATURITY	650,000,000		0		650,000,000	0
COOPERATIVE RABOBATD 20260505	05/05/26	05/05/26	05/05/26	MATURITY	825,000,000		0		825,000,000	0
COOPERATIVE RABOBATD 20260506	05/06/26	05/06/26	05/06/26	MATURITY	625,000,000		0		625,000,000	0
COOPERATIVE RABOBATD 20260512	05/12/26	05/12/26	05/12/26	MATURITY	800,000,000		0		800,000,000	0
COOPERATIVE RABOBATD 20260520	05/20/26	05/20/26	05/20/26	MATURITY	650,000,000		0		650,000,000	0
Credit Agricole Corporate and Investment Bank CP 20260526	05/26/26	05/26/26	05/26/26	MATURITY	450,000,000		0		450,000,000	0
CREDIT INDUS NY FIXED COUPON 0 MATURITY 20260519	05/19/26	05/19/26	05/19/26	MATURITY	32,000,000		0		32,000,000	0
Credit Industriel et Commercial CP4-2 20260520	05/20/26	05/20/26	05/20/26	MATURITY	60,000,000		0		60,000,000	0
Credit Industriel et Commercial CP4-2 20260521	05/21/26	05/21/26	05/21/26	MATURITY	721,000,000		0		721,000,000	0
Credit Industriel et Commercial CP4-2 20260522	05/22/26	05/22/26	05/22/26	MATURITY	218,000,000		0		218,000,000	0
DNB Bank ASA TD 20260519	05/19/26	05/19/26	05/19/26	MATURITY	500,000,000		0		500,000,000	0
DNB Bank ASA TD 20260520	05/20/26	05/20/26	05/20/26	MATURITY	650,000,000		0		650,000,000	0
DNB Bank ASA TD 20260521	05/21/26	05/21/26	05/21/26	MATURITY	500,000,000		0		500,000,000	0
DNB Bank ASA TD 20260522	05/22/26	05/22/26	05/22/26	MATURITY	500,000,000		0		500,000,000	0
DNB Bank ASA TD 20260526	05/26/26	05/26/26	05/26/26	MATURITY	350,000,000		0		350,000,000	0
DNB Bank ASA TD 20260527	05/27/26	05/27/26	05/27/26	MATURITY	300,000,000		0		300,000,000	0
DNB Bank ASA TD 20260528	05/28/26	05/28/26	05/28/26	MATURITY	300,000,000		0		300,000,000	0
DNB BANK ASA TDTD 20260506	05/06/26	05/06/26	05/06/26	MATURITY	500,000,000		0		500,000,000	0
DNB BANK ASA TDTD 20260518	05/18/26	05/18/26	05/18/26	MATURITY	500,000,000		0		500,000,000	0

## TRADING ACTIVITY FOR MAY 2026

Issue Description	Maturity Date	Trade Date	settlement dt	Transaction	Quantity	Traded Interest Local	Net Amount Local	Total Real G/L
DZ Bank AG Deutsche Zentral-Genossenschaftsbank CP4-2 20260513	05/13/26	05/13/26	05/13/26	MATURITY	626,000,000	0	626,000,000	0
DZ Bank AG Deutsche Zentral-Genossenschaftsbank CP4-2 20260514	05/14/26	05/14/26	05/14/26	MATURITY	80,000,000	0	80,000,000	0
DZ Bank AG Deutsche Zentral-Genossenschaftsbank CP4-2 20260515	05/15/26	05/15/26	05/15/26	MATURITY	569,000,000	0	569,000,000	0
DZ Bank AG Deutsche Zentral-Genossenschaftsbank CP4-2 20260518	05/18/26	05/18/26	05/18/26	MATURITY	734,000,000	0	734,000,000	0
DZ Bank AG Deutsche Zentral-Genossenschaftsbank CP4-2 20260519	05/19/26	05/19/26	05/19/26	MATURITY	545,100,000	0	545,100,000	0
DZ Bank AG Deutsche Zentral-Genossenschaftsbank CP4-2 20260520	05/20/26	05/20/26	05/20/26	MATURITY	538,100,000	0	538,100,000	0
DZ Bank AG Deutsche Zentral-Genossenschaftsbank CP4-2 20260521	05/21/26	05/21/26	05/21/26	MATURITY	249,000,000	0	249,000,000	0
DZ Bank AG Deutsche Zentral-Genossenschaftsbank CP4-2 20260522	05/22/26	05/22/26	05/22/26	MATURITY	713,000,000	0	713,000,000	0
DZ Bank AG Deutsche Zentral-Genossenschaftsbank CP4-2 20260526	05/26/26	05/26/26	05/26/26	MATURITY	482,600,000	0	482,600,000	0
Exxon Mobil Corp. CP 20260507	05/07/26	05/07/26	05/07/26	MATURITY	130,000,000	0	130,000,000	0
Gotham Funding Corp CPABS4	05/22/26	05/22/26	05/22/26	MATURITY	150,000,000	0	150,000,000	0
GOTHAM FUNDING FIXED COUPON 0 MATURITY 20260519	05/19/26	05/19/26	05/19/26	MATURITY	9,200,000	0	9,200,000	0
GTA FDG LLC DISC COMPL P 0.0 04MAY26	05/04/26	05/04/26	05/04/26	MATURITY	50,000,000	0	50,000,000	0
GTA FDG LLC DISC COMPL P 0.0 06MAY26	05/06/26	05/06/26	05/06/26	MATURITY	50,000,000	0	50,000,000	0
GTA Funding LLC CPABS4-2 20260507	05/07/26	05/07/26	05/07/26	MATURITY	91,800,000	0	91,800,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260501	05/01/26	05/01/26	05/01/26	MATURITY	100,000,000	0	100,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260501	05/01/26	05/01/26	05/01/26	MATURITY	800,000,000	0	800,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260504	05/04/26	05/04/26	05/04/26	MATURITY	100,000,000	0	100,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260504	05/04/26	05/04/26	05/04/26	MATURITY	800,000,000	0	800,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260505	05/05/26	05/05/26	05/05/26	MATURITY	800,000,000	0	800,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260505	05/05/26	05/05/26	05/05/26	MATURITY	100,000,000	0	100,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260506	05/06/26	05/06/26	05/06/26	MATURITY	800,000,000	0	800,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260506	05/06/26	05/06/26	05/06/26	MATURITY	100,000,000	0	100,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260507	05/07/26	05/07/26	05/07/26	MATURITY	100,000,000	0	100,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260507	05/07/26	05/07/26	05/07/26	MATURITY	800,000,000	0	800,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260508	05/08/26	05/08/26	05/08/26	MATURITY	100,000,000	0	100,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260508	05/08/26	05/08/26	05/08/26	MATURITY	800,000,000	0	800,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260511	05/11/26	05/11/26	05/11/26	MATURITY	800,000,000	0	800,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260511	05/11/26	05/11/26	05/11/26	MATURITY	100,000,000	0	100,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260512	05/12/26	05/12/26	05/12/26	MATURITY	800,000,000	0	800,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260512	05/12/26	05/12/26	05/12/26	MATURITY	100,000,000	0	100,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260513	05/13/26	05/13/26	05/13/26	MATURITY	800,000,000	0	800,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260513	05/13/26	05/13/26	05/13/26	MATURITY	100,000,000	0	100,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260514	05/14/26	05/14/26	05/14/26	MATURITY	100,000,000	0	100,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260514	05/14/26	05/14/26	05/14/26	MATURITY	800,000,000	0	800,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260515	05/15/26	05/15/26	05/15/26	MATURITY	100,000,000	0	100,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260515	05/15/26	05/15/26	05/15/26	MATURITY	800,000,000	0	800,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260518	05/18/26	05/18/26	05/18/26	MATURITY	100,000,000	0	100,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260518	05/18/26	05/18/26	05/18/26	MATURITY	150,000,000	0	150,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260519	05/19/26	05/19/26	05/19/26	MATURITY	100,000,000	0	100,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260519	05/19/26	05/19/26	05/19/26	MATURITY	500,000,000	0	500,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260519	05/19/26	05/19/26	05/19/26	MATURITY	800,000,000	0	800,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260520	05/20/26	05/20/26	05/20/26	MATURITY	100,000,000	0	100,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260520	05/20/26	05/20/26	05/20/26	MATURITY	100,000,000	0	100,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260521	05/21/26	05/21/26	05/21/26	MATURITY	100,000,000	0	100,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260521	05/21/26	05/21/26	05/21/26	MATURITY	500,000,000	0	500,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260522	05/22/26	05/22/26	05/22/26	MATURITY	500,000,000	0	500,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260522	05/22/26	05/22/26	05/22/26	MATURITY	100,000,000	0	100,000,000	0

# TRADING ACTIVITY FOR MAY 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 20260526	05/26/26	05/26/26	05/26/26	MATURITY	100,000,000	0	100,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260526	05/26/26	05/26/26	05/26/26	MATURITY	500,000,000	0	500,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260527	05/27/26	05/27/26	05/27/26	MATURITY	100,000,000	0	100,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260527	05/27/26	05/27/26	05/27/26	MATURITY	1,200,000,000	0	1,200,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260528	05/28/26	05/28/26	05/28/26	MATURITY	100,000,000	0	100,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260528	05/28/26	05/28/26	05/28/26	MATURITY	800,000,000	0	800,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260529	05/29/26	05/29/26	05/29/26	MATURITY	800,000,000	0	800,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260529	05/29/26	05/29/26	05/29/26	MATURITY	100,000,000	0	100,000,000	0
ING US FDG LLC DIS 0.0 06MAY26 144A	05/06/26	05/06/26	05/06/26	MATURITY	27,000,000	0	27,000,000	0
Jupiter Securitization Company LLC CPABS4-2 20260518	05/18/26	05/18/26	05/18/26	MATURITY	90,000,000	0	90,000,000	0
LMA-Americas LLC CPABS4-2 20260519	05/19/26	05/19/26	05/19/26	MATURITY	36,000,000	0	36,000,000	0
Longship Funding LLC CPABS4-2 20260519	05/19/26	05/19/26	05/19/26	MATURITY	160,000,000	0	160,000,000	0
MANHATTAN ASSET FDG CO 0.0 18MAY26	05/18/26	05/18/26	05/18/26	MATURITY	100,000,000	0	100,000,000	0
Matchpoint Finance plc CPABS4-2 20260501	05/01/26	05/01/26	05/01/26	MATURITY	150,000,000	0	150,000,000	0
Matchpoint Finance plc CPABS4-2 20260505	05/05/26	05/05/26	05/05/26	MATURITY	147,500,000	0	147,500,000	0
Matchpoint Finance plc CPABS4-2 20260506	05/06/26	05/06/26	05/06/26	MATURITY	125,000,000	0	125,000,000	0
Matchpoint Finance plc CPABS4-2 20260507	05/07/26	05/07/26	05/07/26	MATURITY	125,000,000	0	125,000,000	0
Matchpoint Finance plc CPABS4-2 20260508	05/08/26	05/08/26	05/08/26	MATURITY	125,000,000	0	125,000,000	0
Matchpoint Finance plc CPABS4-2 20260511	05/11/26	05/11/26	05/11/26	MATURITY	125,000,000	0	125,000,000	0
Matchpoint Finance plc CPABS4-2 20260512	05/12/26	05/12/26	05/12/26	MATURITY	125,000,000	0	125,000,000	0
Matchpoint Finance plc CPABS4-2 20260513	05/13/26	05/13/26	05/13/26	MATURITY	125,000,000	0	125,000,000	0
Matchpoint Finance plc CPABS4-2 20260514	05/14/26	05/14/26	05/14/26	MATURITY	125,000,000	0	125,000,000	0
Matchpoint Finance plc CPABS4-2 20260515	05/15/26	05/15/26	05/15/26	MATURITY	75,000,000	0	75,000,000	0
Matchpoint Finance plc CPABS4-2 20260518	05/18/26	05/18/26	05/18/26	MATURITY	100,000,000	0	100,000,000	0
Matchpoint Finance plc CPABS4-2 20260519	05/19/26	05/19/26	05/19/26	MATURITY	112,100,000	0	112,100,000	0
Matchpoint Finance plc CPABS4-2 20260520	05/20/26	05/20/26	05/20/26	MATURITY	125,000,000	0	125,000,000	0
Matchpoint Finance plc CPABS4-2 20260521	05/21/26	05/21/26	05/21/26	MATURITY	125,000,000	0	125,000,000	0
Matchpoint Finance plc CPABS4-2 20260522	05/22/26	05/22/26	05/22/26	MATURITY	125,000,000	0	125,000,000	0
Matchpoint Finance plc CPABS4-2 20260522	05/22/26	05/22/26	05/22/26	MATURITY	110,000,000	0	110,000,000	0
Matchpoint Finance plc CPABS4-2 20260526	05/26/26	05/26/26	05/26/26	MATURITY	109,000,000	0	109,000,000	0
Mizuho Bank Ltd. CDCDYAN	05/26/26	05/26/26	05/26/26	MATURITY	90,000,000	0	90,000,000	0
Mizuho Bank Ltd. CDCDYAN	05/29/26	05/29/26	05/29/26	MATURITY	250,000,000	0	250,000,000	0
Mizuho Bank Ltd. TD 20260501	05/01/26	05/01/26	05/01/26	MATURITY	800,000,000	0	800,000,000	0
Mizuho Bank Ltd. TD 20260507	05/07/26	05/07/26	05/07/26	MATURITY	800,000,000	0	800,000,000	0
Mizuho Bank Ltd. TD 20260508	05/08/26	05/08/26	05/08/26	MATURITY	830,000,000	0	830,000,000	0
Mizuho Bank Ltd. TD 20260511	05/11/26	05/11/26	05/11/26	MATURITY	825,000,000	0	825,000,000	0
Mizuho Bank Ltd. TD 20260512	05/12/26	05/12/26	05/12/26	MATURITY	800,000,000	0	800,000,000	0
Mizuho Bank Ltd. TD 20260513	05/13/26	05/13/26	05/13/26	MATURITY	835,000,000	0	835,000,000	0
Mizuho Bank Ltd. TD 20260519	05/19/26	05/19/26	05/19/26	MATURITY	800,000,000	0	800,000,000	0
Mizuho Bank Ltd. TD 20260521	05/21/26	05/21/26	05/21/26	MATURITY	820,000,000	0	820,000,000	0
Mizuho Bank Ltd. TD 20260522	05/22/26	05/22/26	05/22/26	MATURITY	825,000,000	0	825,000,000	0
Mizuho Bank Ltd. TD 20260526	05/26/26	05/26/26	05/26/26	MATURITY	820,000,000	0	820,000,000	0
MIZUHO BANK LTD. TD TD 20260504	05/04/26	05/04/26	05/04/26	MATURITY	825,000,000	0	825,000,000	0
MIZUHO BANK LTD. TD TD 20260505	05/05/26	05/05/26	05/05/26	MATURITY	800,000,000	0	800,000,000	0
MIZUHO BANK LTD. TD TD 20260506	05/06/26	05/06/26	05/06/26	MATURITY	810,000,000	0	810,000,000	0
MIZUHO BANK LTD. TD TD 20260514	05/14/26	05/14/26	05/14/26	MATURITY	835,000,000	0	835,000,000	0
MIZUHO BANK LTD. TD TD 20260515	05/15/26	05/15/26	05/15/26	MATURITY	825,000,000	0	825,000,000	0
MIZUHO BANK LTD. TD TD 20260518	05/18/26	05/18/26	05/18/26	MATURITY	815,000,000	0	815,000,000	0
MIZUHO SECURITIES USA INC. - REPO TRIPARTY OVERNIGHT FIXED 20260501	05/01/26	05/01/26	05/01/26	MATURITY	400,000,000	0	400,000,000	0
MIZUHO SECURITIES USA INC. - REPO TRIPARTY OVERNIGHT FIXED 20260504	05/04/26	05/04/26	05/04/26	MATURITY	400,000,000	0	400,000,000	0
MIZUHO SECURITIES USA INC. - REPO TRIPARTY OVERNIGHT FIXED 20260505	05/05/26	05/05/26	05/05/26	MATURITY	400,000,000	0	400,000,000	0
MIZUHO SECURITIES USA INC. - REPO TRIPARTY OVERNIGHT FIXED 20260506	05/06/26	05/06/26	05/06/26	MATURITY	400,000,000	0	400,000,000	0
MIZUHO SECURITIES USA INC. - REPO TRIPARTY OVERNIGHT FIXED 20260507	05/07/26	05/07/26	05/07/26	MATURITY	400,000,000	0	400,000,000	0
MIZUHO SECURITIES USA INC. - REPO TRIPARTY OVERNIGHT FIXED 20260508	05/08/26	05/08/26	05/08/26	MATURITY	400,000,000	0	400,000,000	0
MIZUHO SECURITIES USA INC. - REPO TRIPARTY OVERNIGHT FIXED 20260511	05/11/26	05/11/26	05/11/26	MATURITY	400,000,000	0	400,000,000	0
MIZUHO SECURITIES USA INC. - REPO TRIPARTY OVERNIGHT FIXED 20260512	05/12/26	05/12/26	05/12/26	MATURITY	400,000,000	0	400,000,000	0
MIZUHO SECURITIES USA INC. - REPO TRIPARTY OVERNIGHT FIXED 20260513	05/13/26	05/13/26	05/13/26	MATURITY	400,000,000	0	400,000,000	0
MIZUHO SECURITIES USA INC. - REPO TRIPARTY OVERNIGHT FIXED 20260514	05/14/26	05/14/26	05/14/26	MATURITY	400,000,000	0	400,000,000	0
MIZUHO SECURITIES USA INC. - REPO TRIPARTY OVERNIGHT FIXED 20260515	05/15/26	05/15/26	05/15/26	MATURITY	400,000,000	0	400,000,000	0
MIZUHO SECURITIES USA INC. - REPO TRIPARTY OVERNIGHT FIXED 20260518	05/18/26	05/18/26	05/18/26	MATURITY	400,000,000	0	400,000,000	0
MIZUHO SECURITIES USA INC. - REPO TRIPARTY OVERNIGHT FIXED 20260519	05/19/26	05/19/26	05/19/26	MATURITY	400,000,000	0	400,000,000	0
MIZUHO SECURITIES USA INC. - REPO TRIPARTY OVERNIGHT FIXED 20260520	05/20/26	05/20/26	05/20/26	MATURITY	400,000,000	0	400,000,000	0
MIZUHO SECURITIES USA INC. - REPO TRIPARTY OVERNIGHT FIXED 20260521	05/21/26	05/21/26	05/21/26	MATURITY	400,000,000	0	400,000,000	0
MIZUHO SECURITIES USA INC. - REPO TRIPARTY OVERNIGHT FIXED 20260522	05/22/26	05/22/26	05/22/26	MATURITY	400,000,000	0	400,000,000	0

# TRADING ACTIVITY FOR MAY 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 20260526	05/26/26	05/26/26	05/26/26	MATURITY	400,000,000	0	400,000,000	0
MIZUHO SECURITIES USA INC. - REPO TRIPARTY OVER-NIGHT FIXED 20260527	05/27/26	05/27/26	05/27/26	MATURITY	700,000,000	0	700,000,000	0
MIZUHO SECURITIES USA INC. - REPO TRIPARTY OVER-NIGHT FIXED 20260528	05/28/26	05/28/26	05/28/26	MATURITY	400,000,000	0	400,000,000	0
MIZUHO SECURITIES USA INC. - REPO TRIPARTY OVER-NIGHT FIXED 20260529	05/29/26	05/29/26	05/29/26	MATURITY	400,000,000	0	400,000,000	0
Nordea Bank Abp TD 20260507	05/07/26	05/07/26	05/07/26	MATURITY	1,200,000,000	0	1,200,000,000	0
Nordea Bank Abp TD 20260508	05/08/26	05/08/26	05/08/26	MATURITY	1,290,000,000	0	1,290,000,000	0
Nordea Bank Abp TD 20260511	05/11/26	05/11/26	05/11/26	MATURITY	565,000,000	0	565,000,000	0
Nordea Bank Abp TD 20260512	05/12/26	05/12/26	05/12/26	MATURITY	1,250,000,000	0	1,250,000,000	0
Nordea Bank Abp TD 20260519	05/19/26	05/19/26	05/19/26	MATURITY	1,275,000,000	0	1,275,000,000	0
Nordea Bank Abp TD 20260520	05/20/26	05/20/26	05/20/26	MATURITY	1,000,000,000	0	1,000,000,000	0
Nordea Bank Abp TD 20260521	05/21/26	05/21/26	05/21/26	MATURITY	1,445,000,000	0	1,445,000,000	0
Nordea Bank Abp TD 20260526	05/26/26	05/26/26	05/26/26	MATURITY	1,400,000,000	0	1,400,000,000	0
Nordea Bank Abp TD 20260528	05/28/26	05/28/26	05/28/26	MATURITY	1,400,000,000	0	1,400,000,000	0
Nordea Bank Abp TD 20260529	05/29/26	05/29/26	05/29/26	MATURITY	1,400,000,000	0	1,400,000,000	0
NORDEA BANK ABP TDDT 20260514	05/14/26	05/14/26	05/14/26	MATURITY	1,300,000,000	0	1,300,000,000	0
NORDEA BANK ABP TDDT 20260518	05/18/26	05/18/26	05/18/26	MATURITY	1,280,000,000	0	1,280,000,000	0
NORDEA BANK ABP TDDT 20260522	05/22/26	05/22/26	05/22/26	MATURITY	750,000,000	0	750,000,000	0
NRW.Bank CP4-2 20260505	05/05/26	05/05/26	05/05/26	MATURITY	30,000,000	0	30,000,000	0
NRW.Bank CP4-2 20260506	05/06/26	05/06/26	05/06/26	MATURITY	20,000,000	0	20,000,000	0
PODIUM FND TRU FIXED COUPON 0 MATURITY 20260528	05/28/26	05/28/26	05/28/26	MATURITY	100,000,000	0	100,000,000	0
Royal Bank of Canada Toronto TD 20260501	05/01/26	05/01/26	05/01/26	MATURITY	400,000,000	0	400,000,000	0
Royal Bank of Canada Toronto TD 20260507	05/07/26	05/07/26	05/07/26	MATURITY	700,000,000	0	700,000,000	0
Royal Bank of Canada Toronto TD 20260508	05/08/26	05/08/26	05/08/26	MATURITY	700,000,000	0	700,000,000	0
Royal Bank of Canada Toronto TD 20260511	05/11/26	05/11/26	05/11/26	MATURITY	700,000,000	0	700,000,000	0
Royal Bank of Canada Toronto TD 20260512	05/12/26	05/12/26	05/12/26	MATURITY	700,000,000	0	700,000,000	0
Royal Bank of Canada Toronto TD 20260513	05/13/26	05/13/26	05/13/26	MATURITY	700,000,000	0	700,000,000	0
Royal Bank of Canada Toronto TD 20260519	05/19/26	05/19/26	05/19/26	MATURITY	575,000,000	0	575,000,000	0
Royal Bank of Canada Toronto TD 20260520	05/20/26	05/20/26	05/20/26	MATURITY	580,000,000	0	580,000,000	0
Royal Bank of Canada Toronto TD 20260521	05/21/26	05/21/26	05/21/26	MATURITY	580,000,000	0	580,000,000	0
Royal Bank of Canada Toronto TD 20260522	05/22/26	05/22/26	05/22/26	MATURITY	585,000,000	0	585,000,000	0
Royal Bank of Canada Toronto TD 20260526	05/26/26	05/26/26	05/26/26	MATURITY	585,000,000	0	585,000,000	0
Royal Bank of Canada Toronto TD 20260527	05/27/26	05/27/26	05/27/26	MATURITY	595,000,000	0	595,000,000	0
Royal Bank of Canada Toronto TD 20260528	05/28/26	05/28/26	05/28/26	MATURITY	590,000,000	0	590,000,000	0
Royal Bank of Canada Toronto TD 20260529	05/29/26	05/29/26	05/29/26	MATURITY	590,000,000	0	590,000,000	0
ROYAL BANK OF CANADTD 20260504	05/04/26	05/04/26	05/04/26	MATURITY	700,000,000	0	700,000,000	0
ROYAL BANK OF CANADTD 20260505	05/05/26	05/05/26	05/05/26	MATURITY	700,000,000	0	700,000,000	0
ROYAL BANK OF CANADTD 20260506	05/06/26	05/06/26	05/06/26	MATURITY	700,000,000	0	700,000,000	0
ROYAL BANK OF CANADTD 20260514	05/14/26	05/14/26	05/14/26	MATURITY	700,000,000	0	700,000,000	0
ROYAL BANK OF CANADTD 20260515	05/15/26	05/15/26	05/15/26	MATURITY	700,000,000	0	700,000,000	0
ROYAL BANK OF CANADTD 20260518	05/18/26	05/18/26	05/18/26	MATURITY	700,000,000	0	700,000,000	0
Salisbury Receivab/CPABS4	05/21/26	05/21/26	05/21/26	MATURITY	25,000,000	0	25,000,000	0
SALISBURY RECEIVABLES 0.00 11MAY26	05/11/26	05/11/26	05/11/26	MATURITY	25,000,000	0	25,000,000	0
Starbird Funding Corp. CPABS4-2 20260501	05/01/26	05/01/26	05/01/26	MATURITY	225,000,000	0	225,000,000	0
Starbird Funding Corp. CPABS4-2 20260504	05/04/26	05/04/26	05/04/26	MATURITY	50,000,000	0	50,000,000	0
Starbird Funding Corp. CPABS4-2 20260505	05/05/26	05/05/26	05/05/26	MATURITY	100,000,000	0	100,000,000	0
Starbird Funding Corp. CPABS4-2 20260506	05/06/26	05/06/26	05/06/26	MATURITY	50,000,000	0	50,000,000	0
Starbird Funding Corp. CPABS4-2 20260513	05/13/26	05/13/26	05/13/26	MATURITY	25,000,000	0	25,000,000	0
Starbird Funding Corp. CPABS4-2 20260514	05/14/26	05/14/26	05/14/26	MATURITY	50,000,000	0	50,000,000	0
Starbird Funding Corp. CPABS4-2 20260515	05/15/26	05/15/26	05/15/26	MATURITY	50,000,000	0	50,000,000	0
Starbird Funding Corp. CPABS4-2 20260519	05/19/26	05/19/26	05/19/26	MATURITY	28,000,000	0	28,000,000	0
Starbird Funding Corp. CPABS4-2 20260520	05/20/26	05/20/26	05/20/26	MATURITY	75,000,000	0	75,000,000	0
Starbird Funding Corp. CPABS4-2 20260521	05/21/26	05/21/26	05/21/26	MATURITY	193,000,000	0	193,000,000	0
Starbird Funding Corp. CPABS4-2 20260522	05/22/26	05/22/26	05/22/26	MATURITY	87,000,000	0	87,000,000	0
Starbird Funding Corp. CPABS4-2 20260526	05/26/26	05/26/26	05/26/26	MATURITY	50,000,000	0	50,000,000	0
Starbird Funding Corp. CPABS4-2 20260527	05/27/26	05/27/26	05/27/26	MATURITY	21,000,000	0	21,000,000	0
Sumitomo Mitsui TruCDYAN	05/20/26	05/20/26	05/20/26	MATURITY	30,000,000	0	30,000,000	0
SUMITOMO TRUST AND BANKING 18MAY26	05/18/26	05/18/26	05/18/26	MATURITY	200,000,000	0	200,000,000	0
TotalEnergies Capital S.A. CP4-2 20260512	05/12/26	05/12/26	05/12/26	MATURITY	50,000,000	0	50,000,000	0
TotalEnergies Capital S.A. CP4-2 20260519	05/19/26	05/19/26	05/19/26	MATURITY	50,000,000	0	50,000,000	0
TOTALENERGIES FIXED COUPON 0 MATURITY 20260522	05/22/26	05/22/26	05/22/26	MATURITY	25,000,000	0	25,000,000	0
TOTALENERGIES FIXED COUPON 0 MATURITY 20260526	05/26/26	05/26/26	05/26/26	MATURITY	50,000,000	0	50,000,000	0
TOYOTA MTR CR CORP DISC 0.0 18MAY26	05/18/26	05/18/26	05/18/26	MATURITY	25,000,000	0	25,000,000	0
Truist Bank CDCD Updated	05/12/26	05/12/26	05/12/26	MATURITY	150,000,000	0	150,000,000	0
UnitedHealth Group Inc. CP4-2 20260501	05/01/26	05/01/26	05/01/26	MATURITY	80,000,000	0	80,000,000	0
UnitedHealth Group Inc. CP4-2 20260513	05/13/26	05/13/26	05/13/26	MATURITY	37,000,000	0	37,000,000	0
UnitedHealth Group Inc. CP4-2 20260514	05/14/26	05/14/26	05/14/26	MATURITY	50,000,000	0	50,000,000	0
UnitedHealth Group Inc. CP4-2 20260515	05/15/26	05/15/26	05/15/26	MATURITY	150,000,000	0	150,000,000	0
VICTORY REC FIXED COUPON 0 MATURITY 20260518	05/18/26	05/18/26	05/18/26	MATURITY	150,000,000	0	150,000,000	0
Walmart Inc. 20260527	05/27/26	05/27/26	05/27/26	MATURITY	82,000,000	0	82,000,000	0
EFF 2026-1 AI FIXED COUPON 3.849000 MATURITY 20270222	02/22/27	05/20/26	05/20/26	PAYDOWN	5,799,642	0	5,799,642	0
GALC 2025-2 AI FIXED COUPON 4.035000 MATURITY 20261116	11/16/26	05/15/26	05/15/26	PAYDOWN	3,554,777	0	3,554,777	0
ABN Amro Bank NV Amsterdam TD 20260519	05/19/26	05/12/26	05/12/26	PURCHASE	1,450,000,000	0	1,450,000,000	0
ABN Amro Bank NV Amsterdam TD 20260526	05/26/26	05/19/26	05/19/26	PURCHASE	865,000,000	0	865,000,000	0
ABN AMRO BANK NV ATD 20260512	05/12/26	05/05/26	05/05/26	PURCHASE	1,425,000,000	0	1,425,000,000	0
Antalis S.A. CPABS4-2 20260512	05/12/26	05/05/26	05/05/26	PURCHASE	50,000,000	0	49,963,736	0
Antalis S.A. CPABS4-2 20260512	05/12/26	05/05/26	05/05/26	PURCHASE	50,000,000	0	49,963,736	0
Antalis S.A. CPABS4-2 20260512	05/12/26	05/05/26	05/05/26	PURCHASE	33,325,812	0	33,325,812	0
Antalis S.A. CPABS4-2 20260522	05/22/26	05/18/26	05/18/26	PURCHASE	50,000,000	0	49,979,278	0
Antalis S.A. CPABS4-2 20260522	05/22/26	05/18/26	05/18/26	PURCHASE	22,100,000	0	22,090,841	0
Antalis S.A. CPABS4-2 20260529	05/29/26	05/22/26	05/22/26	PURCHASE	31,250,000	0	31,227,335	0
Antalis S.A. CPABS4-2 20260629	06/29/26	05/27/26	05/27/26	PURCHASE	50,000,000	0	49,826,750	0
ANTALIS SA FIXED COUPON 0 MATURITY 20260518	05/18/26	05/12/26	05/12/26	PURCHASE	50,000,000	0	49,968,917	0
ANTALIS SA FIXED COUPON 0 MATURITY 20260518	05/18/26	05/12/26	05/12/26	PURCHASE	17,500,000	0	17,489,121	0

# TRADING ACTIVITY FOR MAY 2026

Issue Description	Maturity Date	Trade Date	settlement dt	Transaction	Quantity	Traded Interest Local	Net Amount Local	Total Real G/L
ANTALIS SA FIXED COUPON 0 MATURITY 20260518	05/18/26	05/12/26	05/12/26	PURCHASE	50,000,000	0	49,968,917	0
ANTALIS SA FIXED COUPON 0 MATURITY 20260605	06/05/26	05/29/26	05/29/26	PURCHASE	50,000,000	0	49,963,736	0
ANTALIS SA FIXED COUPON 0 MATURITY 20260605	06/05/26	05/29/26	05/29/26	PURCHASE	11,300,000	0	11,291,804	0
Atlantic Asset Securitization LLC CPABS4-2 20260819	08/19/26	05/14/26	05/14/26	PURCHASE	30,000,000	0	29,691,217	0
AUSTRALIA NEW ZEALD 20260512	05/12/26	05/05/26	05/05/26	PURCHASE	1,200,000,000	0	1,200,000,000	0
Australia & New Zealand Banking Group Melbourne TD 20260519	05/19/26	05/12/26	05/12/26	PURCHASE	1,225,000,000	0	1,225,000,000	0
Australia & New Zealand Banking Group Melbourne TD 20260526	05/26/26	05/19/26	05/19/26	PURCHASE	1,200,000,000	0	1,200,000,000	0
Australia & New Zealand Banking Group Melbourne TD 20260602	06/02/26	05/26/26	05/26/26	PURCHASE	1,225,000,000	0	1,225,000,000	0
Bank of America N.A. BNOTE 20270512	05/12/27	05/12/26	05/12/26	PURCHASE	35,000,000	0	35,000,000	0
BANK OF AMERICA N.A. TRIPARTY REPO OVERNIGHT FIXED 20260504	05/04/26	05/01/26	05/01/26	PURCHASE	1,103,000,000	0	1,103,000,000	0
BANK OF AMERICA N.A. TRIPARTY REPO OVERNIGHT FIXED 20260505	05/05/26	05/04/26	05/04/26	PURCHASE	1,086,000,000	0	1,086,000,000	0
BANK OF AMERICA N.A. TRIPARTY REPO OVERNIGHT FIXED 20260506	05/06/26	05/05/26	05/05/26	PURCHASE	847,000,000	0	847,000,000	0
BANK OF AMERICA N.A. TRIPARTY REPO OVERNIGHT FIXED 20260507	05/07/26	05/06/26	05/06/26	PURCHASE	189,000,000	0	189,000,000	0
BANK OF AMERICA N.A. TRIPARTY REPO OVERNIGHT FIXED 20260508	05/08/26	05/07/26	05/07/26	PURCHASE	308,000,000	0	308,000,000	0
BANK OF AMERICA N.A. TRIPARTY REPO OVERNIGHT FIXED 20260511	05/11/26	05/08/26	05/08/26	PURCHASE	816,000,000	0	816,000,000	0
BANK OF AMERICA N.A. TRIPARTY REPO OVERNIGHT FIXED 20260512	05/12/26	05/11/26	05/11/26	PURCHASE	652,000,000	0	652,000,000	0
BANK OF AMERICA N.A. TRIPARTY REPO OVERNIGHT FIXED 20260513	05/13/26	05/12/26	05/12/26	PURCHASE	573,000,000	0	573,000,000	0
BANK OF AMERICA N.A. TRIPARTY REPO OVERNIGHT FIXED 20260514	05/14/26	05/13/26	05/13/26	PURCHASE	227,000,000	0	227,000,000	0
BANK OF AMERICA N.A. TRIPARTY REPO OVERNIGHT FIXED 20260515	05/15/26	05/14/26	05/14/26	PURCHASE	170,000,000	0	170,000,000	0
BANK OF AMERICA N.A. TRIPARTY REPO OVERNIGHT FIXED 20260518	05/18/26	05/15/26	05/15/26	PURCHASE	318,000,000	0	318,000,000	0
BANK OF AMERICA N.A. TRIPARTY REPO OVERNIGHT FIXED 20260519	05/19/26	05/18/26	05/18/26	PURCHASE	448,000,000	0	448,000,000	0
BANK OF AMERICA N.A. TRIPARTY REPO OVERNIGHT FIXED 20260520	05/20/26	05/19/26	05/19/26	PURCHASE	858,000,000	0	858,000,000	0
BANK OF AMERICA N.A. TRIPARTY REPO OVERNIGHT FIXED 20260521	05/21/26	05/20/26	05/20/26	PURCHASE	470,000,000	0	470,000,000	0
BANK OF AMERICA N.A. TRIPARTY REPO OVERNIGHT FIXED 20260522	05/22/26	05/21/26	05/21/26	PURCHASE	933,000,000	0	933,000,000	0
BANK OF AMERICA N.A. TRIPARTY REPO OVERNIGHT FIXED 20260526	05/26/26	05/22/26	05/22/26	PURCHASE	694,000,000	0	694,000,000	0
BANK OF AMERICA N.A. TRIPARTY REPO OVERNIGHT FIXED 20260527	05/27/26	05/26/26	05/26/26	PURCHASE	2,344,000,000	0	2,344,000,000	0
BANK OF AMERICA N.A. TRIPARTY REPO OVERNIGHT FIXED 20260528	05/28/26	05/27/26	05/27/26	PURCHASE	2,161,000,000	0	2,161,000,000	0
BANK OF AMERICA N.A. TRIPARTY REPO OVERNIGHT FIXED 20260529	05/29/26	05/28/26	05/28/26	PURCHASE	2,025,000,000	0	2,025,000,000	0
BANK OF AMERICA N.A. TRIPARTY REPO OVERNIGHT FIXED 20260601	06/01/26	05/29/26	05/29/26	PURCHASE	1,545,000,000	0	1,545,000,000	0
BANK OF MONT CHI FLOATING COUPON 4.010000 MATURITY 20270625	06/25/27	05/26/26	05/26/26	PURCHASE	45,000,000	0	45,000,000	0
BANK OF MONTREAL FLOATING COUPON 4.020000 MATURITY 20270611	06/11/27	05/12/26	05/13/26	PURCHASE	50,000,000	0	50,000,000	0
BANK OF MONTREAL FLOATING COUPON 4.020000 MATURITY 20270611	06/11/27	05/12/26	05/13/26	PURCHASE	5,000,000	0	5,000,000	0
Bank of Nova Scotia Toronto CP4-2 20270512	05/12/27	05/21/26	05/21/26	PURCHASE	35,000,000	0	33,608,633	0
Bank of Nova Scotia Toronto CP4-2 20270512	05/12/27	05/21/26	05/21/26	PURCHASE	50,000,000	0	48,012,334	0
BANK OF NOVA SCOTIA TORONTO REPO TRIPARTY OVERNIGHT FIXED 20260504	05/04/26	05/01/26	05/01/26	PURCHASE	1,500,000,000	0	1,500,000,000	0
BANK OF NOVA SCOTIA TORONTO REPO TRIPARTY OVERNIGHT FIXED 20260505	05/05/26	05/04/26	05/04/26	PURCHASE	1,500,000,000	0	1,500,000,000	0
BANK OF NOVA SCOTIA TORONTO REPO TRIPARTY OVERNIGHT FIXED 20260506	05/06/26	05/05/26	05/05/26	PURCHASE	1,500,000,000	0	1,500,000,000	0
BANK OF NOVA SCOTIA TORONTO REPO TRIPARTY OVERNIGHT FIXED 20260507	05/07/26	05/06/26	05/06/26	PURCHASE	1,500,000,000	0	1,500,000,000	0
BANK OF NOVA SCOTIA TORONTO REPO TRIPARTY OVERNIGHT FIXED 20260508	05/08/26	05/07/26	05/07/26	PURCHASE	1,500,000,000	0	1,500,000,000	0
BANK OF NOVA SCOTIA TORONTO REPO TRIPARTY OVERNIGHT FIXED 20260511	05/11/26	05/08/26	05/08/26	PURCHASE	1,500,000,000	0	1,500,000,000	0
BANK OF NOVA SCOTIA TORONTO REPO TRIPARTY OVERNIGHT FIXED 20260512	05/12/26	05/11/26	05/11/26	PURCHASE	1,000,000,000	0	1,000,000,000	0
BANK OF NOVA SCOTIA TORONTO REPO TRIPARTY OVERNIGHT FIXED 20260513	05/13/26	05/12/26	05/12/26	PURCHASE	1,500,000,000	0	1,500,000,000	0
BANK OF NOVA SCOTIA TORONTO REPO TRIPARTY OVERNIGHT FIXED 20260514	05/14/26	05/13/26	05/13/26	PURCHASE	750,000,000	0	750,000,000	0
BANK OF NOVA SCOTIA TORONTO REPO TRIPARTY OVERNIGHT FIXED 20260515	05/15/26	05/14/26	05/14/26	PURCHASE	1,500,000,000	0	1,500,000,000	0
BANK OF NOVA SCOTIA TORONTO REPO TRIPARTY OVERNIGHT FIXED 20260518	05/18/26	05/15/26	05/15/26	PURCHASE	250,000,000	0	250,000,000	0
BANK OF NOVA SCOTIA TORONTO REPO TRIPARTY OVERNIGHT FIXED 20260519	05/19/26	05/18/26	05/18/26	PURCHASE	500,000,000	0	500,000,000	0
BANK OF NOVA SCOTIA TORONTO REPO TRIPARTY OVERNIGHT FIXED 20260520	05/20/26	05/19/26	05/19/26	PURCHASE	1,500,000,000	0	1,500,000,000	0
BANK OF NOVA SCOTIA TORONTO REPO TRIPARTY OVERNIGHT FIXED 20260521	05/21/26	05/20/26	05/20/26	PURCHASE	500,000,000	0	500,000,000	0

## TRADING ACTIVITY FOR MAY 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 OVER-NIGHT FIXED 20260522	05/22/26	05/21/26	05/21/26	PURCHASE	500,000,000	0	500,000,000	0
BANK OF NOVA SCOTIA TORONTO REPO TRIPARTY OVER-NIGHT FIXED 20260526	05/26/26	05/22/26	05/22/26	PURCHASE	500,000,000	0	500,000,000	0
BANK OF NOVA SCOTIA TORONTO REPO TRIPARTY OVER-NIGHT FIXED 20260527	05/27/26	05/26/26	05/26/26	PURCHASE	1,500,000,000	0	1,500,000,000	0
BANK OF NOVA SCOTIA TORONTO REPO TRIPARTY OVER-NIGHT FIXED 20260528	05/28/26	05/27/26	05/27/26	PURCHASE	1,500,000,000	0	1,500,000,000	0
BANK OF NOVA SCOTIA TORONTO REPO TRIPARTY OVER-NIGHT FIXED 20260529	05/29/26	05/28/26	05/28/26	PURCHASE	1,500,000,000	0	1,500,000,000	0
BANK OF NOVA SCOTIA TORONTO REPO TRIPARTY OVER-NIGHT FIXED 20260601	06/01/26	05/29/26	05/29/26	PURCHASE	1,500,000,000	0	1,500,000,000	0
BARTON CAPITAL FIXED COUPON 0 MATURITY 20260626	06/26/26	05/21/26	05/21/26	PURCHASE	47,000,000	0	46,822,340	0
BARTON CAPITAL FIXED COUPON 0 MATURITY 20260626	06/26/26	05/21/26	05/22/26	PURCHASE	50,000,000	0	49,816,250	0
BARTON CAPITAL FIXED COUPON 0 MATURITY 20260626	06/26/26	05/21/26	05/21/26	PURCHASE	50,000,000	0	49,811,000	0
Barton Capital S.A. CPABS4-2 20260623	06/23/26	05/05/26	05/05/26	PURCHASE	20,000,000	0	19,896,556	0
Barton Capital S.A. CPABS4-2 20260701	07/01/26	05/29/26	05/29/26	PURCHASE	50,000,000	0	49,826,292	0
Bennington Stark Capital Co. LLC CPABS4-2 20260512	05/12/26	05/05/26	05/05/26	PURCHASE	50,000,000	0	49,964,028	0
Bennington Stark Capital Co. LLC CPABS4-2 20260512	05/12/26	05/05/26	05/05/26	PURCHASE	16,000,000	0	15,988,489	0
Bennington Stark Capital Co. LLC CPABS4-2 20260512	05/12/26	05/05/26	05/05/26	PURCHASE	50,000,000	0	49,964,028	0
Bennington Stark Capital Co. LLC CPABS4-2 20260512	05/12/26	05/05/26	05/05/26	PURCHASE	50,000,000	0	49,964,028	0
Bennington Stark Capital Co. LLC CPABS4-2 20260514	05/14/26	05/07/26	05/07/26	PURCHASE	50,000,000	0	49,964,028	0
Bennington Stark Capital Co. LLC CPABS4-2 20260514	05/14/26	05/07/26	05/07/26	PURCHASE	31,000,000	0	30,977,697	0
Bennington Stark Capital Co. LLC CPABS4-2 20260519	05/19/26	05/12/26	05/12/26	PURCHASE	50,000,000	0	49,964,028	0
Bennington Stark Capital Co. LLC CPABS4-2 20260519	05/19/26	05/12/26	05/12/26	PURCHASE	50,000,000	0	49,964,028	0
Bennington Stark Capital Co. LLC CPABS4-2 20260519	05/19/26	05/12/26	05/12/26	PURCHASE	50,000,000	0	49,964,028	0
Bennington Stark Capital Co. LLC CPABS4-2 20260519	05/19/26	05/12/26	05/12/26	PURCHASE	16,000,000	0	15,988,489	0
Bennington Stark Capital Co. LLC CPABS4-2 20260528	05/28/26	05/21/26	05/21/26	PURCHASE	10,000,000	0	9,992,806	0
Bennington Stark Capital Co. LLC CPABS4-2 20260528	05/28/26	05/21/26	05/21/26	PURCHASE	50,000,000	0	49,964,028	0
Bennington Stark Capital Co. LLC CPABS4-2 20260604	06/04/26	05/28/26	05/28/26	PURCHASE	10,000,000	0	9,992,806	0
Bennington Stark Capital Co. LLC CPABS4-2 20260604	06/04/26	05/28/26	05/28/26	PURCHASE	50,000,000	0	49,964,028	0
Bennington Stark Capital Co. LLC CPABS4-2 20260605	06/05/26	05/29/26	05/29/26	PURCHASE	25,000,000	0	24,982,014	0
Bennington Stark Capital Co. LLC CPABS4-2 20260720	07/20/26	05/21/26	05/21/26	PURCHASE	50,000,000	0	49,684,514	0
Bennington Stark Capital Co. LLC CPABS4-2 20260720	07/20/26	05/21/26	05/21/26	PURCHASE	20,000,000	0	19,873,806	0
Bennington Stark Capital Co. LLC CPABS4-2 20260724	07/24/26	05/27/26	05/27/26	PURCHASE	50,000,000	0	49,690,667	0
Bennington Stark Capital Co. LLC CPABS4-2 20260724	07/24/26	05/27/26	05/27/26	PURCHASE	50,000,000	0	49,690,667	0
Bennington Stark Capital Co. LLC CPABS4-2 20260724	07/24/26	05/27/26	05/27/26	PURCHASE	50,000,000	0	49,690,667	0
BENNINGTON STARK FIXED COUPON 0 MATURITY 20260521	05/21/26	05/14/26	05/14/26	PURCHASE	50,000,000	0	49,964,028	0
BENNINGTON STARK FIXED COUPON 0 MATURITY 20260521	05/26/26	05/19/26	05/19/26	PURCHASE	50,000,000	0	49,964,028	0
BENNINGTON STARK FIXED COUPON 0 MATURITY 20260526	05/26/26	05/19/26	05/19/26	PURCHASE	16,000,000	0	15,988,489	0
BENNINGTON STARK FIXED COUPON 0 MATURITY 20260526	05/26/26	05/19/26	05/19/26	PURCHASE	50,000,000	0	49,964,028	0
BENNINGTON STARK FIXED COUPON 0 MATURITY 20260526	05/26/26	05/19/26	05/19/26	PURCHASE	50,000,000	0	49,964,028	0
BENNINGTON STARK FIXED COUPON 0 MATURITY 20260526	05/26/26	05/19/26	05/19/26	PURCHASE	50,000,000	0	49,964,028	0
BENNINGTON STARK FIXED COUPON 0 MATURITY 20260527	05/27/26	05/26/26	05/26/26	PURCHASE	50,000,000	0	49,994,903	0
BENNINGTON STARK FIXED COUPON 0 MATURITY 20260527	05/27/26	05/26/26	05/26/26	PURCHASE	50,000,000	0	49,994,903	0
BENNINGTON STARK FIXED COUPON 0 MATURITY 20260527	05/27/26	05/26/26	05/26/26	PURCHASE	50,000,000	0	49,994,903	0
BENNINGTON STARK FIXED COUPON 0 MATURITY 20260527	05/27/26	05/26/26	05/26/26	PURCHASE	4,702,000	0	4,701,521	0
BNG Bank N.V. CP4-2 20260518	05/18/26	05/11/26	05/11/26	PURCHASE	50,000,000	0	49,964,611	0
BNG Bank N.V. CP4-2 20260518	05/18/26	05/11/26	05/11/26	PURCHASE	20,000,000	0	19,985,844	0
BNG Bank N.V. CP4-2 20260518	05/18/26	05/11/26	05/11/26	PURCHASE	50,000,000	0	49,964,611	0
BNG Bank N.V. CP4-2 20260526	05/26/26	05/18/26	05/18/26	PURCHASE	50,000,000	0	49,959,611	0
BNG Bank N.V. CP4-2 20260526	05/26/26	05/18/26	05/18/26	PURCHASE	38,000,000	0	37,969,304	0
BNG Bank N.V. CP4-2 20260526	05/26/26	05/18/26	05/18/26	PURCHASE	50,000,000	0	49,959,611	0
BOFA SECURITIES INC. TRIPARTY REPO OVERNIGHT FIXED 20260504	05/04/26	05/01/26	05/01/26	PURCHASE	2,000,000	0	2,000,000	0
BOFA SECURITIES INC. TRIPARTY REPO OVERNIGHT FIXED 20260505	05/05/26	05/04/26	05/04/26	PURCHASE	2,000,000	0	2,000,000	0
BOFA SECURITIES INC. TRIPARTY REPO OVERNIGHT FIXED 20260506	05/06/26	05/05/26	05/05/26	PURCHASE	2,000,000	0	2,000,000	0
BOFA SECURITIES INC. TRIPARTY REPO OVERNIGHT FIXED 20260507	05/07/26	05/06/26	05/06/26	PURCHASE	2,000,000	0	2,000,000	0
BOFA SECURITIES INC. TRIPARTY REPO OVERNIGHT FIXED 20260508	05/08/26	05/07/26	05/07/26	PURCHASE	2,000,000	0	2,000,000	0
BOFA SECURITIES INC. TRIPARTY REPO OVERNIGHT FIXED 20260511	05/11/26	05/08/26	05/08/26	PURCHASE	2,000,000	0	2,000,000	0
BOFA SECURITIES INC. TRIPARTY REPO OVERNIGHT FIXED 20260512	05/12/26	05/11/26	05/11/26	PURCHASE	2,000,000	0	2,000,000	0
BOFA SECURITIES INC. TRIPARTY REPO OVERNIGHT FIXED 20260513	05/13/26	05/12/26	05/12/26	PURCHASE	2,000,000	0	2,000,000	0
BOFA SECURITIES INC. TRIPARTY REPO OVERNIGHT FIXED 20260514	05/14/26	05/13/26	05/13/26	PURCHASE	1,000,000	0	1,000,000	0
BOFA SECURITIES INC. TRIPARTY REPO OVERNIGHT FIXED 20260515	05/15/26	05/14/26	05/14/26	PURCHASE	1,000,000	0	1,000,000	0
BOFA SECURITIES INC. TRIPARTY REPO OVERNIGHT FIXED 20260518	05/18/26	05/15/26	05/15/26	PURCHASE	1,000,000	0	1,000,000	0
BOFA SECURITIES INC. TRIPARTY REPO OVERNIGHT FIXED 20260519	05/19/26	05/18/26	05/18/26	PURCHASE	1,000,000	0	1,000,000	0







## TRADING ACTIVITY FOR MAY 2026

Issue Description	Maturity Date	Trade Date	Settlement dt	Transaction	Quantity	Traded Interest Local	Net Amount Local	Total Real G/L
DZ Bank AG Deutsche Zentral-Genossenschaftsbank CP4-2 20260526	05/26/26	05/22/26	05/22/26	PURCHASE	50,000,000	0	49,980,000	0
DZ Bank AG Deutsche Zentral-Genossenschaftsbank CP4-2 20260526	05/26/26	05/22/26	05/22/26	PURCHASE	50,000,000	0	49,980,000	0
DZ Bank AG Deutsche Zentral-Genossenschaftsbank CP4-2 20260526	05/26/26	05/22/26	05/22/26	PURCHASE	16,600,000	0	16,593,360	0
DZ Bank AG Deutsche Zentral-Genossenschaftsbank CP4-2 20260526	05/26/26	05/22/26	05/22/26	PURCHASE	50,000,000	0	49,980,000	0
DZ Bank AG Deutsche Zentral-Genossenschaftsbank CP4-2 20260526	05/26/26	05/22/26	05/22/26	PURCHASE	50,000,000	0	49,980,000	0
DZ Bank AG Deutsche Zentral-Genossenschaftsbank CP4-2 20260526	05/26/26	05/22/26	05/22/26	PURCHASE	50,000,000	0	49,980,000	0
DZ Bank AG Deutsche Zentral-Genossenschaftsbank CP4-2 20260526	05/26/26	05/22/26	05/22/26	PURCHASE	50,000,000	0	49,980,000	0
DZ Bank AG Deutsche Zentral-Genossenschaftsbank CP4-2 20260526	05/26/26	05/22/26	05/22/26	PURCHASE	50,000,000	0	49,980,000	0
DZ Bank AG Deutsche Zentral-Genossenschaftsbank CP4-2 20260526	05/26/26	05/22/26	05/22/26	PURCHASE	50,000,000	0	49,980,000	0
DZ Bank AG Deutsche Zentral-Genossenschaftsbank CP4-2 20260526	05/26/26	05/22/26	05/22/26	PURCHASE	16,000,000	0	15,993,600	0
DZ Bank AG Deutsche Zentral-Genossenschaftsbank CP4-2 20260526	05/26/26	05/22/26	05/22/26	PURCHASE	50,000,000	0	49,980,000	0
Gotham Funding Corp. CPABS4-2 20260818	08/18/26	05/05/26	05/05/26	PURCHASE	15,000,000	0	14,832,000	0
Gotham Funding Corp. CPABS4-2 20260821	08/21/26	05/21/26	05/21/26	PURCHASE	50,000,000	0	49,511,889	0
Gotham Funding Corp. CPABS4-2 20260827	08/27/26	05/27/26	05/27/26	PURCHASE	50,000,000	0	49,510,611	0
Gotham Funding Corp. CPABS4-2 20260827	08/27/26	05/27/26	05/27/26	PURCHASE	50,000,000	0	49,510,611	0
Gotham Funding Corp. CPABS4-2 20260909	09/09/26	05/28/26	05/28/26	PURCHASE	50,000,000	0	49,446,778	0
Gotham Funding Corp. CPABS4-2 20260909	09/09/26	05/28/26	05/28/26	PURCHASE	50,000,000	0	49,446,778	0
GTA FUNDING FLOATING COUPON 3.91000 MATURITY 20261116	11/16/26	05/04/26	05/04/26	PURCHASE	50,000,000	0	50,000,000	0
GTA FUNDING FLOATING COUPON 3.91000 MATURITY 20261116	11/16/26	05/04/26	05/04/26	PURCHASE	10,000,000	0	10,000,000	0
GTA Funding LLC CPABS4-2 20260507	05/07/26	05/06/26	05/06/26	PURCHASE	50,000,000	0	49,994,931	0
GTA Funding LLC CPABS4-2 20260507	05/07/26	05/06/26	05/06/26	PURCHASE	41,800,000	0	41,795,762	0
GTA Funding LLC CPABS4-2 20260604	06/04/26	05/28/26	05/28/26	PURCHASE	50,000,000	0	49,964,028	0
GTA Funding LLC CPABS4-2 20260604	06/04/26	05/28/26	05/28/26	PURCHASE	45,000,000	0	44,967,625	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260504	05/04/26	05/01/26	05/01/26	PURCHASE	100,000,000	0	100,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260504	05/04/26	05/01/26	05/01/26	PURCHASE	800,000,000	0	800,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260505	05/05/26	05/04/26	05/04/26	PURCHASE	800,000,000	0	800,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260505	05/05/26	05/04/26	05/04/26	PURCHASE	100,000,000	0	100,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260505	05/05/26	05/04/26	05/04/26	PURCHASE	100,000,000	0	100,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260506	05/06/26	05/05/26	05/05/26	PURCHASE	800,000,000	0	800,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260506	05/06/26	05/05/26	05/05/26	PURCHASE	100,000,000	0	100,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260506	05/06/26	05/05/26	05/05/26	PURCHASE	800,000,000	0	800,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260507	05/07/26	05/06/26	05/06/26	PURCHASE	100,000,000	0	100,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260507	05/07/26	05/06/26	05/06/26	PURCHASE	800,000,000	0	800,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260508	05/08/26	05/07/26	05/07/26	PURCHASE	100,000,000	0	100,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260508	05/08/26	05/07/26	05/07/26	PURCHASE	800,000,000	0	800,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260511	05/11/26	05/08/26	05/08/26	PURCHASE	800,000,000	0	800,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260511	05/11/26	05/08/26	05/08/26	PURCHASE	100,000,000	0	100,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260512	05/12/26	05/11/26	05/11/26	PURCHASE	800,000,000	0	800,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260512	05/12/26	05/11/26	05/11/26	PURCHASE	100,000,000	0	100,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260513	05/13/26	05/12/26	05/12/26	PURCHASE	800,000,000	0	800,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260513	05/13/26	05/12/26	05/12/26	PURCHASE	100,000,000	0	100,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260514	05/14/26	05/13/26	05/13/26	PURCHASE	100,000,000	0	100,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260514	05/14/26	05/13/26	05/13/26	PURCHASE	800,000,000	0	800,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260515	05/15/26	05/14/26	05/14/26	PURCHASE	100,000,000	0	100,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260515	05/15/26	05/14/26	05/14/26	PURCHASE	800,000,000	0	800,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260518	05/18/26	05/15/26	05/15/26	PURCHASE	100,000,000	0	100,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260518	05/18/26	05/15/26	05/15/26	PURCHASE	150,000,000	0	150,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260519	05/19/26	05/18/26	05/18/26	PURCHASE	100,000,000	0	100,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260519	05/19/26	05/18/26	05/18/26	PURCHASE	500,000,000	0	500,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260520	05/20/26	05/19/26	05/19/26	PURCHASE	800,000,000	0	800,000,000	0

# TRADING ACTIVITY FOR MAY 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 20260520	05/20/26	05/19/26	05/19/26	PURCHASE	100,000,000	0	100,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260521	05/21/26	05/20/26	05/20/26	PURCHASE	100,000,000	0	100,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260521	05/21/26	05/20/26	05/20/26	PURCHASE	500,000,000	0	500,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260522	05/22/26	05/21/26	05/21/26	PURCHASE	500,000,000	0	500,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260522	05/22/26	05/21/26	05/21/26	PURCHASE	100,000,000	0	100,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260526	05/26/26	05/22/26	05/22/26	PURCHASE	100,000,000	0	100,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260526	05/26/26	05/22/26	05/22/26	PURCHASE	500,000,000	0	500,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260527	05/27/26	05/26/26	05/26/26	PURCHASE	100,000,000	0	100,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260527	05/27/26	05/26/26	05/26/26	PURCHASE	1,200,000,000	0	1,200,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260528	05/28/26	05/27/26	05/27/26	PURCHASE	100,000,000	0	100,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260528	05/28/26	05/27/26	05/27/26	PURCHASE	800,000,000	0	800,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260529	05/29/26	05/28/26	05/28/26	PURCHASE	800,000,000	0	800,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260529	05/29/26	05/28/26	05/28/26	PURCHASE	100,000,000	0	100,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260601	06/01/26	05/29/26	05/29/26	PURCHASE	100,000,000	0	100,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVERNIGHT FIXED 20260601	06/01/26	05/29/26	05/29/26	PURCHASE	800,000,000	0	800,000,000	0
JUPITER SEC CO FLOATING COUPON 3.93000 MATURITY 20261112	11/12/26	05/11/26	05/11/26	PURCHASE	50,000,000	0	50,000,000	0
JUPITER SEC CO FLOATING COUPON 3.93000 MATURITY 20261112	11/12/26	05/11/26	05/11/26	PURCHASE	50,000,000	0	50,000,000	0
JUPITER SEC CO FLOATING COUPON 3.93000 MATURITY 20261112	11/12/26	05/11/26	05/11/26	PURCHASE	4,000,000	0	4,000,000	0
Matchpoint Finance plc CPABS4-2 20260505	05/05/26	05/01/26	05/01/26	PURCHASE	47,500,000	0	47,480,789	0
Matchpoint Finance plc CPABS4-2 20260505	05/05/26	05/01/26	05/01/26	PURCHASE	50,000,000	0	49,979,778	0
Matchpoint Finance plc CPABS4-2 20260505	05/05/26	05/01/26	05/01/26	PURCHASE	50,000,000	0	49,979,778	0
Matchpoint Finance plc CPABS4-2 20260506	05/06/26	05/05/26	05/05/26	PURCHASE	50,000,000	0	49,994,945	0
Matchpoint Finance plc CPABS4-2 20260506	05/06/26	05/05/26	05/05/26	PURCHASE	25,000,000	0	24,997,472	0
Matchpoint Finance plc CPABS4-2 20260506	05/06/26	05/05/26	05/05/26	PURCHASE	50,000,000	0	49,994,945	0
Matchpoint Finance plc CPABS4-2 20260507	05/07/26	05/06/26	05/06/26	PURCHASE	50,000,000	0	49,994,945	0
Matchpoint Finance plc CPABS4-2 20260507	05/07/26	05/06/26	05/06/26	PURCHASE	50,000,000	0	49,994,945	0
Matchpoint Finance plc CPABS4-2 20260507	05/07/26	05/06/26	05/06/26	PURCHASE	25,000,000	0	24,997,472	0
Matchpoint Finance plc CPABS4-2 20260508	05/08/26	05/07/26	05/07/26	PURCHASE	25,000,000	0	24,997,479	0
Matchpoint Finance plc CPABS4-2 20260508	05/08/26	05/07/26	05/07/26	PURCHASE	50,000,000	0	49,994,959	0
Matchpoint Finance plc CPABS4-2 20260508	05/08/26	05/07/26	05/07/26	PURCHASE	50,000,000	0	49,994,959	0
Matchpoint Finance plc CPABS4-2 20260511	05/11/26	05/08/26	05/08/26	PURCHASE	50,000,000	0	49,984,875	0
Matchpoint Finance plc CPABS4-2 20260511	05/11/26	05/08/26	05/08/26	PURCHASE	50,000,000	0	49,984,875	0
Matchpoint Finance plc CPABS4-2 20260511	05/11/26	05/08/26	05/08/26	PURCHASE	25,000,000	0	24,992,438	0
Matchpoint Finance plc CPABS4-2 20260512	05/12/26	05/11/26	05/11/26	PURCHASE	50,000,000	0	49,994,959	0
Matchpoint Finance plc CPABS4-2 20260512	05/12/26	05/11/26	05/11/26	PURCHASE	25,000,000	0	24,997,479	0
Matchpoint Finance plc CPABS4-2 20260512	05/12/26	05/11/26	05/11/26	PURCHASE	50,000,000	0	49,994,959	0
Matchpoint Finance plc CPABS4-2 20260513	05/13/26	05/12/26	05/12/26	PURCHASE	50,000,000	0	49,994,959	0
Matchpoint Finance plc CPABS4-2 20260513	05/13/26	05/12/26	05/12/26	PURCHASE	25,000,000	0	24,997,479	0
Matchpoint Finance plc CPABS4-2 20260513	05/13/26	05/12/26	05/12/26	PURCHASE	50,000,000	0	49,994,959	0
Matchpoint Finance plc CPABS4-2 20260514	05/14/26	05/13/26	05/13/26	PURCHASE	50,000,000	0	49,994,959	0
Matchpoint Finance plc CPABS4-2 20260514	05/14/26	05/13/26	05/13/26	PURCHASE	25,000,000	0	24,997,479	0
Matchpoint Finance plc CPABS4-2 20260515	05/15/26	05/14/26	05/14/26	PURCHASE	50,000,000	0	49,994,959	0
Matchpoint Finance plc CPABS4-2 20260515	05/15/26	05/14/26	05/14/26	PURCHASE	50,000,000	0	49,994,959	0
Matchpoint Finance plc CPABS4-2 20260518	05/18/26	05/15/26	05/15/26	PURCHASE	50,000,000	0	49,984,875	0
Matchpoint Finance plc CPABS4-2 20260518	05/18/26	05/15/26	05/15/26	PURCHASE	50,000,000	0	49,984,875	0
Matchpoint Finance plc CPABS4-2 20260519	05/19/26	05/18/26	05/18/26	PURCHASE	50,000,000	0	49,994,972	0
Matchpoint Finance plc CPABS4-2 20260519	05/19/26	05/18/26	05/18/26	PURCHASE	12,100,000	0	12,098,783	0
Matchpoint Finance plc CPABS4-2 20260519	05/19/26	05/18/26	05/18/26	PURCHASE	50,000,000	0	49,994,972	0
Matchpoint Finance plc CPABS4-2 20260520	05/20/26	05/19/26	05/19/26	PURCHASE	50,000,000	0	49,994,972	0
Matchpoint Finance plc CPABS4-2 20260520	05/20/26	05/19/26	05/19/26	PURCHASE	25,000,000	0	24,997,486	0
Matchpoint Finance plc CPABS4-2 20260520	05/20/26	05/19/26	05/19/26	PURCHASE	50,000,000	0	49,994,972	0
Matchpoint Finance plc CPABS4-2 20260521	05/21/26	05/20/26	05/20/26	PURCHASE	25,000,000	0	24,997,486	0
Matchpoint Finance plc CPABS4-2 20260521	05/21/26	05/20/26	05/20/26	PURCHASE	50,000,000	0	49,994,972	0
Matchpoint Finance plc CPABS4-2 20260521	05/21/26	05/20/26	05/20/26	PURCHASE	50,000,000	0	49,994,972	0
Matchpoint Finance plc CPABS4-2 20260522	05/22/26	05/21/26	05/21/26	PURCHASE	50,000,000	0	49,994,972	0
Matchpoint Finance plc CPABS4-2 20260522	05/22/26	05/21/26	05/21/26	PURCHASE	50,000,000	0	49,994,972	0
Matchpoint Finance plc CPABS4-2 20260522	05/22/26	05/21/26	05/21/26	PURCHASE	25,000,000	0	24,997,486	0
Matchpoint Finance plc CPABS4-2 20260526	05/26/26	05/22/26	05/22/26	PURCHASE	50,000,000	0	49,979,889	0
Matchpoint Finance plc CPABS4-2 20260526	05/26/26	05/22/26	05/22/26	PURCHASE	10,000,000	0	9,995,978	0
Matchpoint Finance plc CPABS4-2 20260526	05/26/26	05/22/26	05/22/26	PURCHASE	50,000,000	0	49,979,889	0
Matchpoint Finance plc CPABS4-2 20260527	05/27/26	05/26/26	05/26/26	PURCHASE	9,000,000	0	8,999,095	0
Matchpoint Finance plc CPABS4-2 20260527	05/27/26	05/26/26	05/26/26	PURCHASE	50,000,000	0	49,994,972	0
Matchpoint Finance plc CPABS4-2 20260527	05/27/26	05/26/26	05/26/26	PURCHASE	50,000,000	0	49,994,972	0
Mizuho Bank Ltd. CDYAN 20260908	09/08/26	05/26/26	05/26/26	PURCHASE	40,000,000	0	40,000,000	0
Mizuho Bank Ltd. CDYAN 20260908	09/08/26	05/26/26	05/26/26	PURCHASE	50,000,000	0	50,000,000	0
Mizuho Bank Ltd. TD 20260507	05/07/26	05/06/26	05/06/26	PURCHASE	800,000,000	0	800,000,000	0
Mizuho Bank Ltd. TD 20260508	05/08/26	05/07/26	05/07/26	PURCHASE	830,000,000	0	830,000,000	0

# TRADING ACTIVITY FOR MAY 2026

Issue Description	Maturity Date	Trade Date	Settlement dt	Transaction	Quantity	Traded Interest Local	Net Amount Local	Total Real G/L
Mizuho Bank Ltd.TD 20260511	05/11/26	05/08/26	05/08/26	PURCHASE	825,000,000	0	825,000,000	0
Mizuho Bank Ltd.TD 20260512	05/12/26	05/11/26	05/11/26	PURCHASE	800,000,000	0	800,000,000	0
Mizuho Bank Ltd.TD 20260513	05/13/26	05/12/26	05/12/26	PURCHASE	835,000,000	0	835,000,000	0
Mizuho Bank Ltd.TD 20260519	05/19/26	05/18/26	05/18/26	PURCHASE	800,000,000	0	800,000,000	0
Mizuho Bank Ltd.TD 20260521	05/21/26	05/20/26	05/20/26	PURCHASE	820,000,000	0	820,000,000	0
Mizuho Bank Ltd.TD 20260522	05/22/26	05/21/26	05/21/26	PURCHASE	825,000,000	0	825,000,000	0
Mizuho Bank Ltd.TD 20260526	05/26/26	05/22/26	05/22/26	PURCHASE	820,000,000	0	820,000,000	0
Mizuho Bank Ltd.TD 20260601	06/01/26	05/29/26	05/29/26	PURCHASE	1,050,000,000	0	1,050,000,000	0
MIZUHO BANK LTD.TD TD 20260504	05/04/26	05/01/26	05/01/26	PURCHASE	825,000,000	0	825,000,000	0
MIZUHO BANK LTD.TD TD 20260505	05/05/26	05/04/26	05/04/26	PURCHASE	800,000,000	0	800,000,000	0
MIZUHO BANK LTD.TD TD 20260506	05/06/26	05/05/26	05/05/26	PURCHASE	810,000,000	0	810,000,000	0
MIZUHO BANK LTD.TD TD 20260514	05/14/26	05/13/26	05/13/26	PURCHASE	835,000,000	0	835,000,000	0
MIZUHO BANK LTD.TD TD 20260515	05/15/26	05/14/26	05/14/26	PURCHASE	825,000,000	0	825,000,000	0
MIZUHO BANK LTD.TD TD 20260518	05/18/26	05/15/26	05/15/26	PURCHASE	815,000,000	0	815,000,000	0
MIZUHO SECURITIES USA INC. - REPO TRIPARTY OVERNIGHT FIXED 20260504	05/04/26	05/01/26	05/01/26	PURCHASE	400,000,000	0	400,000,000	0
MIZUHO SECURITIES USA INC. - REPO TRIPARTY OVERNIGHT FIXED 20260505	05/05/26	05/04/26	05/04/26	PURCHASE	400,000,000	0	400,000,000	0
MIZUHO SECURITIES USA INC. - REPO TRIPARTY OVERNIGHT FIXED 20260506	05/06/26	05/05/26	05/05/26	PURCHASE	400,000,000	0	400,000,000	0
MIZUHO SECURITIES USA INC. - REPO TRIPARTY OVERNIGHT FIXED 20260507	05/07/26	05/06/26	05/06/26	PURCHASE	400,000,000	0	400,000,000	0
MIZUHO SECURITIES USA INC. - REPO TRIPARTY OVERNIGHT FIXED 20260508	05/08/26	05/07/26	05/07/26	PURCHASE	400,000,000	0	400,000,000	0
MIZUHO SECURITIES USA INC. - REPO TRIPARTY OVERNIGHT FIXED 20260511	05/11/26	05/08/26	05/08/26	PURCHASE	400,000,000	0	400,000,000	0
MIZUHO SECURITIES USA INC. - REPO TRIPARTY OVERNIGHT FIXED 20260512	05/12/26	05/11/26	05/11/26	PURCHASE	400,000,000	0	400,000,000	0
MIZUHO SECURITIES USA INC. - REPO TRIPARTY OVERNIGHT FIXED 20260513	05/13/26	05/12/26	05/12/26	PURCHASE	400,000,000	0	400,000,000	0
MIZUHO SECURITIES USA INC. - REPO TRIPARTY OVERNIGHT FIXED 20260514	05/14/26	05/13/26	05/13/26	PURCHASE	400,000,000	0	400,000,000	0
MIZUHO SECURITIES USA INC. - REPO TRIPARTY OVERNIGHT FIXED 20260515	05/15/26	05/14/26	05/14/26	PURCHASE	400,000,000	0	400,000,000	0
MIZUHO SECURITIES USA INC. - REPO TRIPARTY OVERNIGHT FIXED 20260518	05/18/26	05/15/26	05/15/26	PURCHASE	400,000,000	0	400,000,000	0
MIZUHO SECURITIES USA INC. - REPO TRIPARTY OVERNIGHT FIXED 20260519	05/19/26	05/18/26	05/18/26	PURCHASE	400,000,000	0	400,000,000	0
MIZUHO SECURITIES USA INC. - REPO TRIPARTY OVERNIGHT FIXED 20260520	05/20/26	05/19/26	05/19/26	PURCHASE	400,000,000	0	400,000,000	0
MIZUHO SECURITIES USA INC. - REPO TRIPARTY OVERNIGHT FIXED 20260521	05/21/26	05/20/26	05/20/26	PURCHASE	400,000,000	0	400,000,000	0
MIZUHO SECURITIES USA INC. - REPO TRIPARTY OVERNIGHT FIXED 20260522	05/22/26	05/21/26	05/21/26	PURCHASE	400,000,000	0	400,000,000	0
MIZUHO SECURITIES USA INC. - REPO TRIPARTY OVERNIGHT FIXED 20260526	05/26/26	05/22/26	05/22/26	PURCHASE	400,000,000	0	400,000,000	0
MIZUHO SECURITIES USA INC. - REPO TRIPARTY OVERNIGHT FIXED 20260527	05/27/26	05/26/26	05/26/26	PURCHASE	700,000,000	0	700,000,000	0
MIZUHO SECURITIES USA INC. - REPO TRIPARTY OVERNIGHT FIXED 20260528	05/28/26	05/27/26	05/27/26	PURCHASE	400,000,000	0	400,000,000	0
MIZUHO SECURITIES USA INC. - REPO TRIPARTY OVERNIGHT FIXED 20260529	05/29/26	05/28/26	05/28/26	PURCHASE	400,000,000	0	400,000,000	0
MIZUHO SECURITIES USA INC. - REPO TRIPARTY OVERNIGHT FIXED 20260601	06/01/26	05/29/26	05/29/26	PURCHASE	400,000,000	0	400,000,000	0
National Bank of Canada Montreal CP4-2 20270510	05/10/27	05/11/26	05/11/26	PURCHASE	50,000,000	0	48,023,278	0
National Bank of Canada Montreal CP4-2 20270510	05/10/27	05/11/26	05/11/26	PURCHASE	50,000,000	0	48,023,278	0
National Bank of Canada Montreal CP4-2 20270511	05/11/27	05/12/26	05/12/26	PURCHASE	50,000,000	0	48,003,056	0
National Bank of Canada Montreal CP4-2 20270511	05/11/27	05/12/26	05/12/26	PURCHASE	50,000,000	0	48,008,111	0
National Bank of Canada Montreal CP4-2 20270511	05/11/27	05/12/26	05/12/26	PURCHASE	50,000,000	0	48,008,111	0
National Bank of Canada Montreal CP4-2 20270511	05/11/27	05/12/26	05/12/26	PURCHASE	50,000,000	0	48,008,111	0
National Bank of Canada Montreal CP4-2 20270511	05/11/27	05/12/26	05/12/26	PURCHASE	50,000,000	0	48,003,056	0
National Bank of Canada Montreal CP4-2 20270511	05/11/27	05/12/26	05/12/26	PURCHASE	50,000,000	0	48,008,111	0
National Bank of Canada Montreal CP4-2 20270519	05/19/27	05/20/26	05/20/26	PURCHASE	50,000,000	0	47,982,834	0
National Bank of Canada Montreal CP4-2 20270519	05/19/27	05/20/26	05/20/26	PURCHASE	50,000,000	0	47,982,834	0
Nordea Bank Abp TD 20260507	05/07/26	05/06/26	05/06/26	PURCHASE	1,200,000,000	0	1,200,000,000	0
Nordea Bank Abp TD 20260508	05/08/26	05/07/26	05/07/26	PURCHASE	1,290,000,000	0	1,290,000,000	0
Nordea Bank Abp TD 20260511	05/11/26	05/08/26	05/08/26	PURCHASE	565,000,000	0	565,000,000	0
Nordea Bank Abp TD 20260512	05/12/26	05/11/26	05/11/26	PURCHASE	1,250,000,000	0	1,250,000,000	0
Nordea Bank Abp TD 20260519	05/19/26	05/18/26	05/18/26	PURCHASE	1,275,000,000	0	1,275,000,000	0
Nordea Bank Abp TD 20260520	05/20/26	05/19/26	05/19/26	PURCHASE	1,000,000,000	0	1,000,000,000	0
Nordea Bank Abp TD 20260521	05/21/26	05/20/26	05/20/26	PURCHASE	1,445,000,000	0	1,445,000,000	0
Nordea Bank Abp TD 20260526	05/26/26	05/22/26	05/22/26	PURCHASE	1,400,000,000	0	1,400,000,000	0
Nordea Bank Abp TD 20260528	05/28/26	05/27/26	05/27/26	PURCHASE	1,400,000,000	0	1,400,000,000	0
Nordea Bank Abp TD 20260529	05/29/26	05/28/26	05/28/26	PURCHASE	1,400,000,000	0	1,400,000,000	0
Nordea Bank Abp TD 20260601	06/01/26	05/29/26	05/29/26	PURCHASE	800,000,000	0	800,000,000	0
NORDEA BANK ABP TD TD 20260514	05/14/26	05/13/26	05/13/26	PURCHASE	1,300,000,000	0	1,300,000,000	0
NORDEA BANK ABP TD TD 20260518	05/18/26	05/15/26	05/15/26	PURCHASE	1,280,000,000	0	1,280,000,000	0
NORDEA BANK ABP TD TD 20260522	05/22/26	05/21/26	05/21/26	PURCHASE	750,000,000	0	750,000,000	0
PARK AVE COLL FLOATING COUPON 3.95000 MATURITY 20270208	02/08/27	05/14/26	05/14/26	PURCHASE	50,000,000	0	50,000,000	0
PARK AVE COLL FLOATING COUPON 3.95000 MATURITY 20270208	02/08/27	05/14/26	05/14/26	PURCHASE	25,000,000	0	25,000,000	0
Podium Funding Trust CPABS3A3 20270218	02/18/27	05/28/26	05/28/26	PURCHASE	30,000,000	0	29,115,550	0
Podium Funding Trust CPABS3A3 20270218	02/18/27	05/28/26	05/28/26	PURCHASE	50,000,000	0	48,525,917	0
Royal Bank of Canada Toronto TD 20260507	05/07/26	05/06/26	05/06/26	PURCHASE	700,000,000	0	700,000,000	0
Royal Bank of Canada Toronto TD 20260508	05/08/26	05/07/26	05/07/26	PURCHASE	700,000,000	0	700,000,000	0
Royal Bank of Canada Toronto TD 20260511	05/11/26	05/08/26	05/08/26	PURCHASE	700,000,000	0	700,000,000	0
Royal Bank of Canada Toronto TD 20260512	05/12/26	05/11/26	05/11/26	PURCHASE	700,000,000	0	700,000,000	0

# TRADING ACTIVITY FOR MAY 2026

Issue Description	Maturity Date	Trade Date	Settlement dt	Transaction	Quantity	Traded Interest Local	Net Amount Local	Total Real G/L
Royal Bank of Canada Toronto TD 20260513	05/13/26	05/11/26	05/11/26	PURCHASE	700,000,000	0	700,000,000	0
Royal Bank of Canada Toronto TD 20260519	05/19/26	05/18/26	05/18/26	PURCHASE	575,000,000	0	575,000,000	0
Royal Bank of Canada Toronto TD 20260520	05/20/26	05/19/26	05/19/26	PURCHASE	580,000,000	0	580,000,000	0
Royal Bank of Canada Toronto TD 20260521	05/21/26	05/20/26	05/20/26	PURCHASE	580,000,000	0	580,000,000	0
Royal Bank of Canada Toronto TD 20260522	05/22/26	05/21/26	05/21/26	PURCHASE	585,000,000	0	585,000,000	0
Royal Bank of Canada Toronto TD 20260526	05/26/26	05/22/26	05/22/26	PURCHASE	585,000,000	0	585,000,000	0
Royal Bank of Canada Toronto TD 20260527	05/27/26	05/26/26	05/26/26	PURCHASE	595,000,000	0	595,000,000	0
Royal Bank of Canada Toronto TD 20260528	05/28/26	05/27/26	05/27/26	PURCHASE	590,000,000	0	590,000,000	0
Royal Bank of Canada Toronto TD 20260529	05/29/26	05/28/26	05/28/26	PURCHASE	590,000,000	0	590,000,000	0
Royal Bank of Canada Toronto TD 20260601	06/01/26	05/29/26	05/29/26	PURCHASE	590,000,000	0	590,000,000	0
Royal Bank of Canada ECD 20270520	05/20/27	05/18/26	05/20/26	PURCHASE	125,000,000	0	125,000,000	0
ROYAL BANK OF CANADTD 20260504	05/04/26	05/01/26	05/01/26	PURCHASE	700,000,000	0	700,000,000	0
ROYAL BANK OF CANADTD 20260505	05/05/26	05/04/26	05/04/26	PURCHASE	700,000,000	0	700,000,000	0
ROYAL BANK OF CANADTD 20260506	05/06/26	05/05/26	05/05/26	PURCHASE	700,000,000	0	700,000,000	0
ROYAL BANK OF CANADTD 20260514	05/14/26	05/13/26	05/13/26	PURCHASE	700,000,000	0	700,000,000	0
ROYAL BANK OF CANADTD 20260515	05/15/26	05/14/26	05/14/26	PURCHASE	700,000,000	0	700,000,000	0
ROYAL BANK OF CANADTD 20260518	05/18/26	05/15/26	05/15/26	PURCHASE	700,000,000	0	700,000,000	0
Salisbury Receivables Company LLC CPABS4-2 20260901	09/01/26	05/13/26	05/13/26	PURCHASE	35,000,000	0	34,587,219	0
Salisbury Receivables Company LLC CPABS4-2 20260917	09/17/26	05/21/26	05/21/26	PURCHASE	50,000,000	0	49,368,639	0
Salisbury Receivables Company LLC CPABS4-2 20260917	09/17/26	05/21/26	05/21/26	PURCHASE	25,000,000	0	24,684,320	0
Starbird Funding Corp. CPABS4-2 20260504	05/04/26	05/01/26	05/01/26	PURCHASE	50,000,000	0	49,984,834	0
Starbird Funding Corp. CPABS4-2 20260505	05/05/26	05/04/26	05/04/26	PURCHASE	50,000,000	0	49,994,945	0
Starbird Funding Corp. CPABS4-2 20260505	05/05/26	05/04/26	05/04/26	PURCHASE	50,000,000	0	49,994,945	0
Starbird Funding Corp. CPABS4-2 20260506	05/06/26	05/05/26	05/05/26	PURCHASE	50,000,000	0	49,994,945	0
Starbird Funding Corp. CPABS4-2 20260513	05/13/26	05/12/26	05/12/26	PURCHASE	25,000,000	0	24,997,479	0
Starbird Funding Corp. CPABS4-2 20260514	05/14/26	05/13/26	05/13/26	PURCHASE	50,000,000	0	49,994,959	0
Starbird Funding Corp. CPABS4-2 20260515	05/15/26	05/14/26	05/14/26	PURCHASE	50,000,000	0	49,994,959	0
Starbird Funding Corp. CPABS4-2 20260519	05/19/26	05/18/26	05/18/26	PURCHASE	28,000,000	0	27,997,184	0
Starbird Funding Corp. CPABS4-2 20260520	05/20/26	05/19/26	05/19/26	PURCHASE	25,000,000	0	24,997,486	0
Starbird Funding Corp. CPABS4-2 20260520	05/20/26	05/19/26	05/19/26	PURCHASE	50,000,000	0	49,994,972	0
Starbird Funding Corp. CPABS4-2 20260521	05/21/26	05/20/26	05/20/26	PURCHASE	50,000,000	0	49,994,972	0
Starbird Funding Corp. CPABS4-2 20260521	05/21/26	05/20/26	05/20/26	PURCHASE	50,000,000	0	49,994,972	0
Starbird Funding Corp. CPABS4-2 20260521	05/21/26	05/20/26	05/20/26	PURCHASE	43,000,000	0	42,995,676	0
Starbird Funding Corp. CPABS4-2 20260521	05/21/26	05/20/26	05/20/26	PURCHASE	50,000,000	0	49,994,972	0
Starbird Funding Corp. CPABS4-2 20260522	05/22/26	05/21/26	05/21/26	PURCHASE	50,000,000	0	49,994,972	0
Starbird Funding Corp. CPABS4-2 20260522	05/22/26	05/21/26	05/21/26	PURCHASE	37,000,000	0	36,996,279	0
Starbird Funding Corp. CPABS4-2 20260526	05/26/26	05/22/26	05/22/26	PURCHASE	50,000,000	0	49,979,889	0
Starbird Funding Corp. CPABS4-2 20260527	05/27/26	05/26/26	05/26/26	PURCHASE	21,000,000	0	20,997,888	0
Sumitomo Mitsui Trust Bank Ltd. CDYAN 20260814	08/14/26	05/07/26	05/11/26	PURCHASE	34,000,000	0	34,000,000	0
Sumitomo Mitsui Trust Bank Ltd. CP4-2 20260812	08/12/26	05/04/26	05/06/26	PURCHASE	25,000,000	0	24,738,667	0
Sumitomo Mitsui Trust Bank Ltd. CP4-2 20260812	08/12/26	05/04/26	05/06/26	PURCHASE	50,000,000	0	49,477,334	0
TotalEnergies Capital S.A. CP4-2 20260512	05/12/26	05/05/26	05/05/26	PURCHASE	50,000,000	0	49,964,028	0
TotalEnergies Capital S.A. CP4-2 20260519	05/19/26	05/12/26	05/13/26	PURCHASE	50,000,000	0	49,969,167	0
TOTALENERGIES FIXED COUPON 0 MATURITY 20260526	05/26/26	05/19/26	05/19/26	PURCHASE	50,000,000	0	49,964,125	0
UnitedHealth Group Inc. CP4-2 20260513	05/13/26	05/12/26	05/12/26	PURCHASE	37,000,000	0	36,996,238	0
UnitedHealth Group Inc. CP4-2 20260514	05/14/26	05/13/26	05/13/26	PURCHASE	50,000,000	0	49,994,917	0
UnitedHealth Group Inc. CP4-2 20260515	05/15/26	05/08/26	05/08/26	PURCHASE	50,000,000	0	49,964,320	0
UnitedHealth Group Inc. CP4-2 20260515	05/15/26	05/08/26	05/08/26	PURCHASE	50,000,000	0	49,964,320	0
UnitedHealth Group Inc. CP4-2 20260601	06/01/26	05/29/26	05/29/26	PURCHASE	50,000,000	0	49,984,834	0
UnitedHealth Group Inc. CP4-2 20260601	06/01/26	05/29/26	05/29/26	PURCHASE	50,000,000	0	49,984,834	0
UnitedHealth Group Inc. CP4-2 20260601	06/01/26	05/29/26	05/29/26	PURCHASE	5,000,000	0	4,998,483	0
Victory Receivables Corp. CPABS4-2 20260819	08/19/26	05/18/26	05/18/26	PURCHASE	50,000,000	0	49,506,584	0
Victory Receivables Corp. CPABS4-2 20260819	08/19/26	05/18/26	05/18/26	PURCHASE	50,000,000	0	49,506,584	0
Victory Receivables Corp. CPABS4-2 20260819	08/19/26	05/18/26	05/18/26	PURCHASE	50,000,000	0	49,506,584	0
Walmart Inc. 20260527	05/27/26	05/20/26	05/21/26	PURCHASE	32,000,000	0	31,980,587	0
Walmart Inc. 20260527	05/27/26	05/20/26	05/21/26	PURCHASE	50,000,000	0	49,969,667	0
DREY-GVT CSH-I	08/01/54	04/07/26	04/07/26	SELL	1,983,484	0	1,983,484	0
DREY-GVT CSH-I	08/01/54	04/09/26	04/09/26	SELL	3,587,805	0	3,587,805	0
DREY-GVT CSH-I	08/01/54	04/14/26	04/14/26	SELL	3,674,814	0	3,674,814	0
DREY-GVT CSH-I	08/01/54	04/17/26	04/17/26	SELL	430,956	0	430,956	0
DREY-GVT CSH-I	08/01/54	04/23/26	04/23/26	SELL	4,218,607	0	4,218,607	0
DREY-GVT CSH-I	08/01/54	04/24/26	04/24/26	SELL	57,065	0	57,065	0
DREY-GVT CSH-I	08/01/54	04/27/26	04/27/26	SELL	1,293,787	0	1,293,787	0
DREY-GVT CSH-I	08/01/54	04/29/26	04/29/26	SELL	3,752,546	0	3,752,546	0
DREY-GVT CSH-I	08/01/54	05/08/26	05/08/26	SELL	395,214	0	395,214	0
DREY-GVT CSH-I	08/01/54	05/11/26	05/11/26	SELL	1,104,503	0	1,104,503	0
DREY-GVT CSH-I	08/01/54	05/13/26	05/13/26	SELL	5,246,910	0	5,246,910	0
DREY-GVT CSH-I	08/01/54	05/20/26	05/20/26	SELL	4,541,803	0	4,541,803	0
DREY-GVT CSH-I	08/01/54	05/22/26	05/22/26	SELL	1,367,348	0	1,367,348	0
DREY-GVT CSH-I	08/01/54	05/27/26	05/27/26	SELL	4,945,934	0	4,945,934	0
						0	283,791,673,738	0



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## **Our Mission**

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

# **Federated Hermes**

