



MONTHLY SUMMARY REPORT

State Board of Administration of Florida

July 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 July 1, 2026, through July 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 July 31, 2026)

Total Participants
869

Florida PRIME™
Total Participant Balance
\$26,296,561,222

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

If new Federal Reserve Chair Kevin Warsh has not, he should watch the new movie adaptation of Homer's "Odyssey." Among his many trials, Odysseus was strapped to the mast of his ship and later sailed between that famous rock and a hard place — but not at the same time. Warsh is attempting them simultaneously: resisting the bond market's hawkish siren song even as he navigates policy between high inflation and the White House's call for rate cuts.

That's a lot to handle. In his press conference at last week's Federal Open Market Committee (FOMC) meeting, which resulted in holding rates steady, Chair Warsh boasted that bond yields are "higher today than they were 42 days ago. Markets have made decisions because we stepped back in part from trying to influence those." But the bond market expressed displeasure with the Committee's inaction. Thirty-year Treasury yields spiked and the yield curve steepened. Its message: if you say you will curtail inflation but then do not raise rates, you have lost credibility.

But the Fed did meet investor expectations. Fed funds futures projected the target range would remain at 3.50-3.75%, which it did. They even essentially predicted some dissent (three voters wanted that elusive 25 basis-point hike).

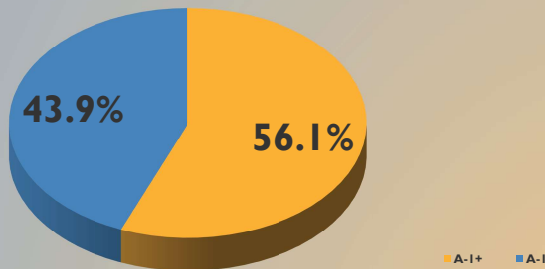
As usual, the short end of the yield curve acted more rationally — and not just because a cash manager is saying so. It actually declined after the meeting, suggesting the money markets do not anticipate imminent tightening. That also is my view. The US economy cooled in the second quarter, as did inflation in June. While the resumption of hostilities in the Middle East might reverse the latter's course, a pause in rate action is defensible. Chair Warsh should not be faulted for letting it play out. Let's not forget that the financial markets love to punish new Fed leaders for a "policy mistake" early in their tenures. That surely is part of this tantrum.

But if a hike does arrive in autumn, the money markets should benefit. The industry as a whole has experienced volatility this year in large part because of cash raised to fund several massive IPOs. But we think demand is steady and will only increase if rates stay at present levels or rise. Higher for longer is music to our ears.

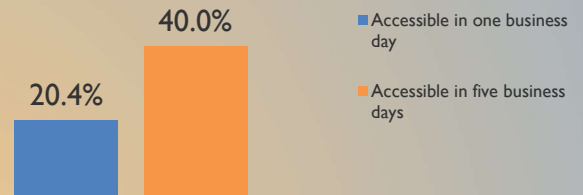
At month-end, yields on 1-, 3-, 6- and 12-month US Treasuries were 3.69%, 3.78%, 3.95% and 4.06%, respectively.

PORTFOLIO COMPOSITION FOR JULY 31 2026

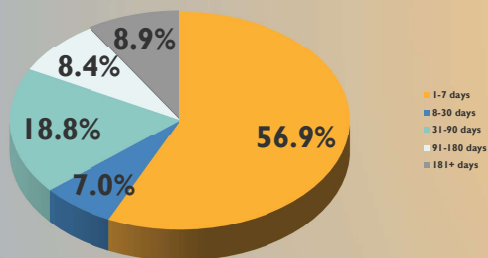
CREDIT QUALITY COMPOSITION



HIGHLY LIQUID HOLDINGS-11/26



EFFECTIVE MATURITY SCHEDULE



TOP HOLDINGS & AVG. MATURITY

1. Australia & New Zealand Banking Group Ltd.	5.1%
2. ABN Amro Bank NV	5.1%
3. Cooperatieve Rabobank UA	5.0%
4. Toronto Dominion Bank	5.0%
5. Royal Bank of Canada	5.0%
6. National Bank of Canada	4.9%
7. Canadian Imperial Bank of Commerce	4.8%
8. Bank of Montreal	4.7%
9. Bank of America Corp.	4.5%
10. JPMorgan Chase & Co.	4.2%

SEC Weighted Average Maturity (WAM)

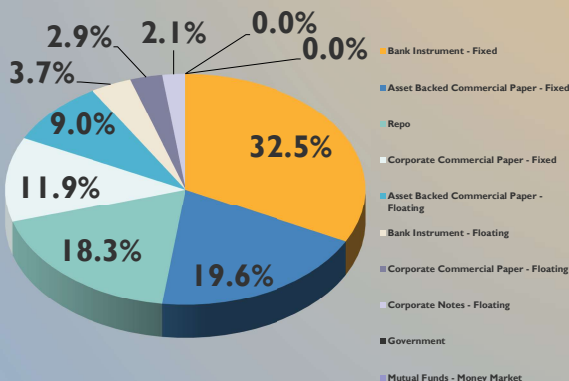
47 Days

Weighted Average Life (Spread WAL)

76 Days

Percentages based on total value of investments

PORTFOLIO COMPOSITION



FUND PERFORMANCE THROUGH JULY 2026

	Florida PRIME Performance Data		
	Annualized Net Participant Yield ¹	Net-of-Fee Benchmark ²	Above (Below) Benchmark
One Month	3.91%	3.72%	0.19%
Three Months	3.89%	3.71%	0.19%
One Year	4.09%	3.92%	0.17%
Three Years	4.88%	4.63%	0.25%
Five Years	3.88%	3.61%	0.27%
Ten Years	2.63%	2.37%	0.25%
Since 1/96	2.68%	2.46%	0.22%

Net asset value at month end: \$26,299.6 million, which includes investments at market value, plus all cash, accrued interest receivable and payables.,

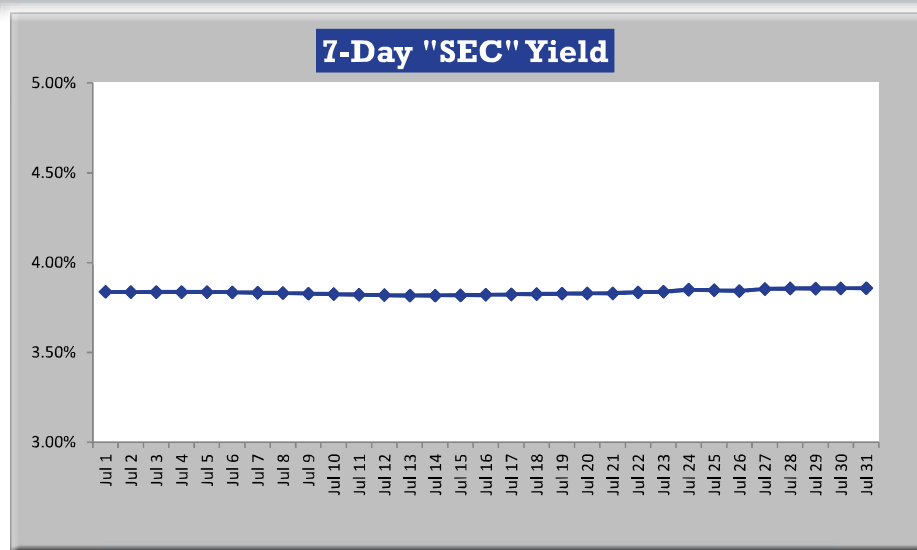
¹Net of fees. Participant yield is calculated on a 365-day basis and includes adjustments for expenses and other accounting items to reflect realized earnings by participants.

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

ABOUT ANNUALIZED YIELDS:

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

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



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

PRIME ACCOUNT SUMMARY FOR JULY 2026

Summary of Cash Flows		
Opening Balance (07/01/26)	\$	27,007,647,303
Participant Deposits		2,575,839,235
Gross Earnings		87,548,347
Participant Withdrawals		(3,373,711,000)
Fees		(762,663)
Closing Balance (07/31/26)	\$	26,296,561,222
Net Change over Month	\$	(711,086,081)

Detailed Fee Disclosure		
July	Amount	Basis Point Equivalent*
SBA Client Service, Account Mgt. & Fiduciary Oversight Fee	\$ 226,470.75	1.02
Federated Investment Management & BNY Mellon Custodial Fee**	490,082.60	2.21
Bank of America Transfer Agent Fee	27,751.23	0.12
S&P Rating Maintenance Fee	8,125.61	0.04
Audit/External Review Fees	4,548.91	0.02
	5,684.07	0.03
Total Fees	\$ 762,663.17	3.43

*The basis point equivalent is an annualized rate based on the dollar amount of fees charged for the month times 12, divided by an average of the fund's beginning and ending total value (amortized cost) for the month which was \$26,652,104,263.

**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 JULY 2026

Security Name	Security Classification	Cpn	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
ABN Amro Bank NV, Amsterdam TD	TIME DEPOSIT	3.68	8/4/2026		1,330,000,000	3.73	\$1,330,000,000	\$1,330,000,000	\$0
AJC Capital, LLC, Jan 01, 2042	VARIABLE RATE DEMAND NOTE	3.72	1/1/2042	8/6/2026	5,530,000	3.72	\$5,530,000	\$5,530,000	\$0
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/19/2026		30,000,000	3.84	\$29,941,100	\$29,940,831	-\$269
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/20/2026		100,000,000	3.84	\$99,793,333	\$99,792,170	-\$1,163
Anglesea Funding LLC, Oct 06, 2026	COMMERCIAL PAPER ASSET BACKED CALLABLE	4.00	10/6/2026	8/3/2026	115,000,000	4.06	\$115,000,000	\$115,006,296	\$6,296
Antalis S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/4/2026		70,260,000	3.91	\$70,230,022	\$70,231,179	\$1,157
Antalis S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/5/2026		65,808,000	3.81	\$65,773,725	\$65,774,234	\$509
Antalis S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/28/2026		23,100,000	3.97	\$23,030,110	\$23,031,689	\$1,579
Antalis S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/2/2026		82,250,000	3.92	\$81,959,726	\$81,962,594	\$2,868
Archer I LLC, Jun 01, 2060	VARIABLE RATE DEMAND NOTE	3.72	6/1/2060	8/6/2026	18,000,000	3.77	\$18,000,000	\$18,000,000	\$0
Atlantic Asset Securitization LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/6/2026		115,000,000	3.81	\$114,928,125	\$114,929,873	\$1,748
Atlantic Asset Securitization LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/19/2026		30,000,000	3.91	\$29,939,517	\$29,940,831	\$1,314
Atlantic Asset Securitization LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/20/2026		21,000,000	3.87	\$20,955,667	\$20,956,356	\$689
Atlantic Asset Securitization LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/21/2026		62,000,000	3.88	\$61,862,205	\$61,864,561	\$2,356
Australia & New Zealand Banking Group, Melbourne TD	TIME DEPOSIT	3.71	8/4/2026		1,330,000,000	3.76	\$1,330,000,000	\$1,330,000,000	\$0
BPCE SA CP4-2	COMMERCIAL PAPER - 4-2		8/28/2026		100,000,000	3.91	\$99,702,889	\$99,716,250	\$13,361
BVWF Forge TL Properties Owner LLC, May 01, 2059	VARIABLE RATE DEMAND NOTE	3.72	5/1/2059	8/6/2026	14,100,000	3.72	\$14,100,000	\$14,100,000	\$0
Bank of America N.A. BNOTE	BANK NOTE	4.09	5/12/2027		35,000,000	4.10	\$35,000,000	\$34,952,144	-\$47,856
Bank of America N.A. BNOTE	BANK NOTE	4.17	8/6/2026		100,000,000	4.18	\$100,000,000	\$100,001,974	\$1,974
Bank of America N.A. BNOTE	BANK NOTE	3.93	9/22/2026		100,000,000	3.95	\$100,000,000	\$99,975,624	-\$24,376
Bank of America N.A. BNOTE	BANK NOTE	3.79	8/24/2026		355,000,000	3.83	\$355,000,000	\$354,960,102	-\$39,898
Bank of America N.A. BNOTE	BANK NOTE	3.82	1/15/2027		125,000,000	3.84	\$125,000,000	\$124,786,645	-\$213,355
Bank of America N.A. CD	CERTIFICATE OF DEPOSIT	3.86	11/4/2026		100,000,000	3.88	\$100,000,000	\$99,987,420	-\$12,580
Bank of America N.A. CD	CERTIFICATE OF DEPOSIT	3.85	12/4/2026		100,000,000	3.87	\$100,000,000	\$99,932,040	-\$67,960
Bank of America N.A. Triparty Repo Overnight Fixed	REPO TRIPARTY OVERNIGHT FIXED	3.65	8/3/2026		1,998,000,000	3.70	\$1,998,000,000	\$1,998,000,000	\$0
Bank of Montreal	CALLABLE CERTIFICATE OF DEPOSIT	4.02	2/12/2027	8/3/2026	195,000,000	4.08	\$195,000,000	\$195,036,208	\$36,208
Bank of Montreal	CALLABLE CERTIFICATE OF DEPOSIT	4.03	6/25/2027	8/3/2026	45,000,000	4.09	\$45,000,000	\$44,990,544	-\$9,456
Bank of Montreal	CALLABLE COMMERCIAL PAPER	4.04	6/11/2027	8/3/2026	55,000,000	4.10	\$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	\$149,885,835	-\$114,165
Bank of Montreal CP4-2	COMMERCIAL PAPER - 4-2		12/8/2026		100,000,000	3.89	\$98,653,056	\$98,584,440	-\$68,616
Bank of Montreal, Apr 08, 2027	VARIABLE RATE CERTIFICATE OF DEPOSIT	4.06	4/8/2027	8/3/2026	46,300,000	4.12	\$46,300,000	\$46,324,196	\$24,196
Bank of Montreal, Jul 13, 2027	VARIABLE RATE CERTIFICATE OF DEPOSIT	4.02	7/13/2027	8/3/2026	90,000,000	4.08	\$90,000,000	\$90,000,000	\$0
Bank of Nova Scotia, Toronto CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	3.88	3/10/2027		90,000,000	3.90	\$90,000,000	\$89,835,003	-\$164,997
Bank of Nova Scotia, Toronto CP4-2	COMMERCIAL PAPER - 4-2		5/12/2027		85,000,000	4.20	\$82,294,875	\$82,255,716	-\$39,160
Bank of Nova Scotia, Toronto Repo Triparty Overnight Fixed	REPO TRIPARTY OVERNIGHT FIXED	3.65	8/3/2026		1,500,000,000	3.70	\$1,500,000,000	\$1,500,000,000	\$0
Barton Capital S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/31/2026		50,000,000	3.90	\$49,835,097	\$49,837,220	\$2,123
Bedford Row Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/18/2026		86,000,000	3.82	\$85,568,065	\$85,555,500	-\$12,565
Bedford Row Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		11/13/2026		18,000,000	4.05	\$17,793,150	\$17,795,513	\$2,363
Bedford Row Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/6/2027		90,000,000	4.04	\$88,449,750	\$88,407,612	-\$42,138

See notes at end of table.

INVENTORY OF HOLDINGS FOR JULY 2026

Security Name	Security Classification	Cpn	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
Bedford Row Funding Corp., Aug 25, 2026	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	3.93	8/25/2026	8/3/2026	50,000,000	3.98	\$50,000,000	\$50,000,000	\$0
Bennington Stark Capital Co., LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/6/2026		120,000,000	3.75	\$119,926,000	\$119,926,056	\$56
Bennington Stark Capital Co., LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/17/2026		30,500,000	3.96	\$30,342,213	\$30,345,304	\$3,091
Bennington Stark Capital Co., LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/21/2026		150,000,000	3.98	\$149,155,000	\$149,174,640	\$19,640
BofA Securities, Inc. CP4-2	COMMERCIAL PAPER - 4-2		9/2/2026		250,000,000	3.88	\$249,140,625	\$249,135,125	-\$5,500
BofA Securities, Inc. Triparty Repo Overnight Fixed	REPO TRIPARTY OVERNIGHT FIXED	3.64	8/3/2026		1,000,000	3.69	\$1,000,000	\$1,000,000	\$0
CAFCO, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/13/2026		115,000,000	3.93	\$114,840,949	\$114,845,889	\$4,940
CAFCO, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/17/2026		50,000,000	3.96	\$49,741,333	\$49,747,065	\$5,732
CHARTA, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/28/2026		75,000,000	3.83	\$74,783,583	\$74,778,533	-\$5,051
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	4.07	8/27/2026		75,000,000	4.08	\$75,000,000	\$75,012,188	\$12,188
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	3.93	10/2/2026		200,000,000	3.95	\$200,000,000	\$200,013,000	\$13,000
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	3.82	10/28/2026		100,000,000	3.84	\$100,000,000	\$99,968,230	-\$31,770
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	3.94	11/3/2026		30,000,000	3.96	\$30,000,000	\$29,997,930	-\$2,070
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	3.85	12/4/2026		200,000,000	3.87	\$200,000,000	\$199,858,160	-\$141,840
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	3.80	1/13/2027		100,000,000	3.82	\$100,000,000	\$99,837,560	-\$162,440
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	4.00	3/12/2027		90,000,000	4.02	\$90,000,000	\$89,864,046	-\$135,954
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	4.25	3/22/2027		120,000,000	4.26	\$120,000,000	\$119,989,440	-\$10,560
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	4.15	4/8/2027		100,000,000	4.16	\$100,000,000	\$99,913,280	-\$86,720
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	4.43	7/26/2027		50,000,000	4.44	\$50,000,000	\$50,016,000	\$16,000
Canadian Imperial Bank of Commerce CP4-2	COMMERCIAL PAPER - 4-2		6/2/2027		44,700,000	4.19	\$43,176,400	\$43,121,455	-\$54,945
Canadian Imperial Bank of Commerce, Jul 01, 2027	VARIABLE RATE CERTIFICATE OF DEPOSIT	4.02	7/1/2027	8/3/2026	150,000,000	4.08	\$150,000,000	\$150,062,640	\$62,640
Cancara Asset Securitization LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		10/1/2026		100,000,000	4.05	\$99,319,722	\$99,344,870	\$25,148
Chariot Funding LLC, Dec 01, 2026	COMMERCIAL PAPER ASSET BACKED CALLABLE	3.95	12/1/2026	8/3/2026	200,000,000	4.00	\$200,000,000	\$200,000,642	\$642
City Furniture, Inc., Aug 01, 2044	VARIABLE RATE DEMAND NOTE	3.75	8/1/2044	8/6/2026	71,500,000	3.75	\$71,500,000	\$71,500,000	\$0
Collateralized Commercial Paper V Co. LLC, Feb 11, 2027	COMMERCIAL PAPER ASSET BACKED CALLABLE	3.97	2/11/2027	8/3/2026	125,000,000	4.03	\$125,000,000	\$124,984,208	-\$15,793
Collateralized Commercial Paper V Co. LLC, Feb 25, 2027	COMMERCIAL PAPER ASSET BACKED CALLABLE	3.98	2/25/2027	8/3/2026	145,000,000	4.04	\$145,000,000	\$144,988,632	-\$11,368
Collateralized Commercial Paper V Co. LLC, Mar 23, 2027	COMMERCIAL PAPER ASSET BACKED CALLABLE	4.02	3/23/2027	8/3/2026	100,000,000	4.08	\$100,000,000	\$100,000,000	\$0
Collateralized Commercial Paper V Co. LLC, Nov 23, 2026	COMMERCIAL PAPER ASSET BACKED CALLABLE	3.94	11/23/2026	8/3/2026	200,000,000	3.99	\$200,000,000	\$200,000,312	\$312
Cooperative Rabobank UA TD	TIME DEPOSIT	3.66	8/4/2026		690,000,000	3.71	\$690,000,000	\$690,000,000	\$0
Cooperative Rabobank UA TD	TIME DEPOSIT	3.66	8/5/2026		625,000,000	3.71	\$625,000,000	\$625,000,000	\$0
DZ Bank AG Deutsche Zentral-Genossenschaftsbank CP4-2	COMMERCIAL PAPER - 4-2		8/6/2026		220,000,000	3.84	\$219,863,783	\$219,865,536	\$1,753
DZ Bank AG Deutsche Zentral-Genossenschaftsbank CP4-2	COMMERCIAL PAPER - 4-2		8/7/2026		50,000,000	3.84	\$49,963,882	\$49,964,320	\$438

See notes at end of table.

INVENTORY OF HOLDINGS FOR JULY 2026

Security Name	Security Classification	Cpn	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
Dino P. Kanelos Irrevocable Trust, Sep 01, 2041	VARIABLE RATE DEMAND NOTE	3.72	9/1/2041	8/6/2026	4,515,000	3.72	\$4,515,000	\$4,515,000	\$0
Dreyfus Government Cash Management Fund	OVERNIGHT MUTUAL FUND	3.53	8/3/2026		2,647,372	3.58	\$2,647,372	\$2,647,372	\$0
Enterprise Fleet Financing LLC 2026-1, A1, 3.849%, 02/22/2027	ASSET BACKED NOTE	3.85	2/22/2027		25,953,032	3.85	\$25,953,032	\$25,950,885	-\$2,146
Fairway Finance Co. LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/12/2026		25,000,000	3.83	\$24,969,083	\$24,969,118	\$34
Falcon Asset Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/10/2026		100,000,000	3.87	\$99,894,444	\$99,897,170	\$2,726
Falcon Asset Funding LLC, Nov 06, 2026	COMMERCIAL PAPER ASSET BACKED CALLABLE	4.03	11/6/2026	8/3/2026	160,000,000	4.09	\$160,000,000	\$160,000,000	\$0
GTA Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/24/2026		50,000,000	3.85	\$49,875,667	\$49,873,785	-\$1,882
GTA Funding LLC, Nov 16, 2026	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	3.93	11/16/2026	8/3/2026	60,000,000	3.98	\$60,000,000	\$60,001,000	\$1,000
Gotham Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/18/2026		15,000,000	3.94	\$14,971,200	\$14,972,003	\$803
Gotham Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/21/2026		50,000,000	3.91	\$49,888,583	\$49,890,775	\$2,192
Gotham Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/27/2026		100,000,000	3.92	\$99,712,750	\$99,717,380	\$4,630
Gotham Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/9/2026		100,000,000	3.93	\$99,574,444	\$99,579,260	\$4,816
Great America Leasing Receivables 2025-2, A1, 4.035%, 11/16/2026	ASSET BACKED NOTE	4.04	11/16/2026		2,821,736	4.04	\$2,821,736	\$2,821,862	\$126
HSBC Securities (USA), Inc. Repo Tri Party Overnight Fixed	REPO TRIPARTY OVERNIGHT FIXED	3.65	8/3/2026		900,000,000	3.70	\$900,000,000	\$900,000,000	\$0
HW Hellman Building, LP, Mar 01, 2062	VARIABLE RATE DEMAND NOTE	3.72	3/1/2062	8/6/2026	50,000,000	3.72	\$50,000,000	\$50,000,000	\$0
Jupiter Securitization Co. LLC, Nov 12, 2026	COMMERCIAL PAPER ASSET BACKED CALLABLE	3.95	11/12/2026	8/3/2026	104,000,000	4.00	\$104,000,000	\$104,000,000	\$0
LMA-Americas LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/1/2026		50,500,000	3.92	\$50,328,076	\$50,329,361	\$1,285
LMA-Americas LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/4/2026		40,550,000	3.92	\$40,399,008	\$40,400,058	\$1,051
LMA-Americas LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		10/6/2026		8,800,000	4.05	\$8,735,308	\$8,737,208	\$1,900
LMA-Americas LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		11/2/2026		50,600,000	4.03	\$50,080,760	\$50,085,783	\$5,023
LMA-Americas LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		11/3/2026		50,000,000	4.03	\$49,481,458	\$49,486,075	\$4,617
La Fayette Asset Securitization LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/4/2026		20,000,000	3.75	\$19,991,778	\$19,991,810	\$32
MUFG Bank Ltd. CP	COMMERCIAL PAPER		10/20/2026		100,000,000	4.03	\$99,115,750	\$99,142,630	\$26,880
Matchpoint Finance plc CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/3/2026		207,000,000	3.69	\$206,937,210	\$206,936,451	-\$759
Mizuho Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	3.86	9/8/2026		90,000,000	3.91	\$90,000,000	\$90,014,949	\$14,949
Mizuho Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	3.95	11/2/2026		90,000,000	4.00	\$90,000,000	\$90,007,200	\$7,200
Mizuho Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	3.96	11/3/2026		238,000,000	4.02	\$238,000,000	\$238,026,180	\$26,180
Mizuho Securities USA, Inc. - REPO TRIPARTY OVERNIGHT FIXED	REPO TRIPARTY OVERNIGHT FIXED	3.65	8/3/2026		400,000,000	3.70	\$400,000,000	\$400,000,000	\$0
National Australia Bank Ltd., Dec 18, 2026	VARIABLE RATE COMMERCIAL PAPER - 4-2	3.98	12/18/2026	8/3/2026	100,000,000	4.04	\$100,000,000	\$100,000,000	\$0
National Bank of Canada, Feb 11, 2027	VARIABLE RATE COMMERCIAL PAPER - 4-2	3.95	2/11/2027	8/3/2026	300,000,000	4.00	\$300,000,000	\$300,102,870	\$102,870
National Bank of Canada, Montreal CP4-2	COMMERCIAL PAPER - 4-2		1/8/2027		140,000,000	3.81	\$137,714,694	\$137,509,750	-\$204,944
National Bank of Canada, Montreal CP4-2	COMMERCIAL PAPER - 4-2		1/29/2027		270,000,000	3.82	\$265,004,100	\$264,549,996	-\$454,104
National Bank of Canada, Montreal CP4-2	COMMERCIAL PAPER - 4-2		4/6/2027		50,000,000	4.17	\$48,621,854	\$48,586,235	-\$35,619
National Bank of Canada, Montreal CP4-2	COMMERCIAL PAPER - 4-2		5/10/2027		100,000,000	4.09	\$96,926,306	\$96,740,270	-\$186,036
National Bank of Canada, Montreal CP4-2	COMMERCIAL PAPER - 4-2		5/11/2027		250,000,000	4.12	\$242,229,444	\$241,819,350	-\$410,094
National Bank of Canada, Montreal CP4-2	COMMERCIAL PAPER - 4-2		5/11/2027		100,000,000	4.13	\$96,883,889	\$96,727,740	-\$156,149
National Bank of Canada, Montreal CP4-2	COMMERCIAL PAPER - 4-2		5/19/2027		100,000,000	4.17	\$96,763,667	\$96,627,260	-\$136,407
Old Line Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/21/2026		25,000,000	4.01	\$24,861,333	\$24,862,440	\$1,107
Old Line Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		11/18/2026		50,000,000	4.05	\$49,398,056	\$49,398,565	\$509
Old Line Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/7/2027		100,000,000	4.04	\$98,266,667	\$98,210,370	-\$56,297

See notes at end of table.

INVENTORY OF HOLDINGS FOR JULY 2026

Security Name	Security Classification	Cpn	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
Old Line Funding, LLC, Mar 03, 2027	COMMERCIAL PAPER ASSET BACKED CALLABLE	3.96	3/3/2027	8/3/2026	120,000,000	4.02	\$120,000,000	\$120,008,849	\$8,849
Old Line Funding, LLC, Nov 18, 2026	COMMERCIAL PAPER ASSET BACKED CALLABLE	4.03	11/18/2026	8/3/2026	70,000,000	4.09	\$70,000,000	\$70,016,451	\$16,451
Old Line Funding, LLC, Oct 05, 2026	COMMERCIAL PAPER ASSET BACKED CALLABLE	3.95	10/5/2026	8/3/2026	200,000,000	4.00	\$200,000,000	\$200,007,266	\$7,266
Paradelle Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		10/30/2026		15,000,000	3.96	\$14,856,296	\$14,854,286	-\$2,010
Paradelle Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/19/2027		200,000,000	4.18	\$194,866,667	\$194,761,000	-\$105,667
Paradelle Funding LLC, Jul 09, 2027	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	4.04	7/9/2027	8/3/2026	45,500,000	4.10	\$45,500,000	\$45,500,000	\$0
Park Avenue Collateralized Notes Co., LLC, Apr 13, 2027	COMMERCIAL PAPER ASSET BACKED CALLABLE	4.02	4/13/2027	8/3/2026	50,000,000	4.08	\$50,000,000	\$50,000,000	\$0
Park Avenue Collateralized Notes Co., LLC, Feb 08, 2027	COMMERCIAL PAPER ASSET BACKED CALLABLE	3.97	2/8/2027	8/3/2026	75,000,000	4.03	\$75,000,000	\$75,001,157	\$1,157
Park Avenue Collateralized Notes Co., LLC, Jan 15, 2027	COMMERCIAL PAPER ASSET BACKED CALLABLE	4.02	1/15/2027	8/3/2026	25,000,000	4.08	\$25,000,000	\$25,003,215	\$3,215
Park Avenue Collateralized Notes Co., LLC, Mar 19, 2027	COMMERCIAL PAPER ASSET BACKED CALLABLE	4.02	3/19/2027	8/3/2026	75,000,000	4.08	\$75,000,000	\$75,000,000	\$0
Park Avenue Collateralized Notes Co., LLC, Nov 20, 2026	COMMERCIAL PAPER ASSET BACKED CALLABLE	3.94	11/20/2026	8/3/2026	75,000,000	3.99	\$75,000,000	\$75,000,659	\$659
Park Avenue Collateralized Notes Co., LLC, Nov 23, 2026	COMMERCIAL PAPER ASSET BACKED CALLABLE	3.94	11/23/2026	8/3/2026	192,000,000	3.99	\$192,000,000	\$192,002,108	\$2,108
Park Avenue Collateralized Notes Co., LLC, Oct 30, 2026	COMMERCIAL PAPER ASSET BACKED CALLABLE	3.93	10/30/2026	8/3/2026	51,000,000	3.98	\$51,000,000	\$51,000,029	\$29
Pennsylvania State Higher Education Assistance Agency, (Taxable Series A), 06/01/2054	MUNICIPAL VARIABLE RATE DEMAND NOTE	3.72	6/1/2054	8/6/2026	27,094,000	3.72	\$27,094,000	\$27,094,000	\$0
Podium Funding Trust CPABS3A3	COMMERCIAL PAPER - ABS 3A3		8/12/2026		3,000,000	3.83	\$2,996,290	\$2,996,277	-\$13
Podium Funding Trust CPABS3A3	COMMERCIAL PAPER - ABS 3A3		8/26/2026		30,000,000	3.84	\$29,919,617	\$29,918,916	-\$701
Podium Funding Trust CPABS3A3	COMMERCIAL PAPER - ABS 3A3		8/27/2026		75,000,000	3.94	\$74,786,813	\$74,789,393	\$2,580
Podium Funding Trust CPABS3A3	COMMERCIAL PAPER - ABS 3A3		8/27/2026		100,000,000	3.94	\$99,715,750	\$99,719,190	\$3,440
Podium Funding Trust CPABS3A3	COMMERCIAL PAPER - ABS 3A3		9/3/2026		42,000,000	3.95	\$41,849,267	\$41,850,934	\$1,667
Podium Funding Trust CPABS3A3	COMMERCIAL PAPER - ABS 3A3		9/10/2026		100,000,000	3.90	\$99,571,778	\$99,570,410	-\$1,368
Podium Funding Trust CPABS3A3	COMMERCIAL PAPER - ABS 3A3		10/14/2026		15,000,000	4.04	\$14,877,813	\$14,879,844	\$2,032
Podium Funding Trust CPABS3A3	COMMERCIAL PAPER - ABS 3A3		10/21/2026		25,000,000	4.07	\$24,774,500	\$24,779,323	\$4,823
Podium Funding Trust CPABS3A3	COMMERCIAL PAPER - ABS 3A3		2/18/2027		80,000,000	4.15	\$78,208,933	\$78,146,392	-\$62,541
Podium Funding Trust CPABS3A3	COMMERCIAL PAPER - ABS 3A3		4/11/2027		25,000,000	4.37	\$24,288,333	\$24,290,820	\$2,487
Podium Funding Trust, Sep 15, 2026	VARIABLE RATE COMMERCIAL PAPER-ABS 3A3	3.92	9/15/2026	8/3/2026	25,000,000	3.97	\$25,000,000	\$25,004,333	\$4,333
Ridgefield Funding Company, LLC Series A CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/15/2026		125,000,000	3.96	\$124,383,472	\$124,394,550	\$11,078
Ridgefield Funding Company, LLC Series A CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/16/2026		100,000,000	3.96	\$99,496,056	\$99,505,020	\$8,964
Ridgefield Funding Company, LLC Series A CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/22/2026		200,000,000	4.00	\$198,851,667	\$198,882,480	\$30,813
Ridgefield Funding Company, LLC Series A CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/24/2026		100,000,000	4.06	\$99,395,000	\$99,419,950	\$24,950
Ridgefield Funding Company, LLC Series A CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		10/2/2026		153,000,000	4.08	\$151,934,355	\$151,980,408	\$46,053
Royal Bank of Canada CP4-2	COMMERCIAL PAPER - 4-2		11/5/2026		100,000,000	3.97	\$98,976,111	\$98,951,230	-\$24,881
Royal Bank of Canada CP4-2	COMMERCIAL PAPER - 4-2		11/19/2026		50,000,000	4.00	\$49,409,542	\$49,397,980	-\$11,562
Royal Bank of Canada CP4-2	COMMERCIAL PAPER - 4-2		3/11/2027		100,000,000	4.02	\$97,618,236	\$97,497,240	-\$120,996
Royal Bank of Canada CP4-2	COMMERCIAL PAPER - 4-2		6/1/2027		120,000,000	4.18	\$115,933,333	\$115,777,620	-\$155,713
Royal Bank of Canada CP4-2	COMMERCIAL PAPER - 4-2		6/17/2027		100,000,000	4.42	\$96,241,625	\$96,283,260	\$41,635
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

See notes at end of table.

INVENTORY OF HOLDINGS FOR JULY 2026

Security Name	Security Classification	Cpn	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
Royal Bank of Canada, Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	4.00	3/12/2027		10,000,000	4.02	\$10,000,000	\$9,986,124	-\$13,876
Royal Bank of Canada, Oct 21, 2026	VARIABLE RATE COMMERCIAL PAPER - 4-2	3.97	10/21/2026	8/3/2026	30,000,000	4.03	\$30,000,000	\$30,009,696	\$9,696
Royal Bank of Canada, Toronto TD	TIME DEPOSIT	3.69	8/3/2026		360,000,000	3.74	\$360,000,000	\$360,000,000	\$0
Salisbury Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/11/2026		35,000,000	3.92	\$34,881,000	\$34,882,358	\$1,358
Salisbury Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/10/2026		76,000,000	3.94	\$75,666,761	\$75,672,189	\$5,428
Salisbury Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/17/2026		75,000,000	3.92	\$74,618,000	\$74,620,800	\$2,800
Salisbury Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		10/8/2026		125,000,000	3.96	\$124,075,208	\$124,085,275	\$10,067
Salisbury Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		10/13/2026		90,000,000	3.97	\$89,285,900	\$89,291,817	\$5,917
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/9/2026		65,000,000	3.93	\$64,722,667	\$64,725,798	\$3,131
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/9/2026		100,000,000	3.96	\$99,572,222	\$99,578,150	\$5,928
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/15/2026		164,000,000	3.95	\$163,191,116	\$163,203,682	\$12,566
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/25/2026		60,000,000	3.97	\$59,636,933	\$59,645,334	\$8,401
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		10/14/2026		50,000,000	4.00	\$49,592,708	\$49,601,040	\$8,332
Standard Chartered Bank	CALLABLE CERTIFICATE OF DEPOSIT	3.89	10/16/2026	8/3/2026	25,000,000	3.94	\$25,000,000	\$25,000,000	\$0
Starbird Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/10/2026		50,000,000	3.92	\$49,781,903	\$49,784,335	\$2,432
Starbird Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		10/1/2026		126,800,000	4.04	\$125,939,592	\$125,969,295	\$29,704
Sumitomo Mitsui Trust Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	3.88	8/14/2026		34,000,000	3.93	\$34,000,000	\$34,002,489	\$2,489
Sumitomo Mitsui Trust Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	3.87	9/15/2026		180,000,000	3.92	\$180,000,000	\$180,018,252	\$18,252
Sumitomo Mitsui Trust Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	3.87	9/15/2026		200,000,000	3.92	\$200,000,000	\$200,020,480	\$20,480
Sumitomo Mitsui Trust Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	3.88	9/18/2026		100,000,000	3.93	\$100,000,000	\$100,012,120	\$12,120
Sumitomo Mitsui Trust Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	3.97	10/23/2026		70,000,000	4.03	\$70,000,000	\$70,010,500	\$10,500
Sumitomo Mitsui Trust Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	3.97	10/29/2026		101,000,000	4.03	\$101,000,000	\$101,008,080	\$8,080
Sumitomo Mitsui Trust Bank Ltd. CP4-2	COMMERCIAL PAPER - 4-2		8/12/2026		75,000,000	3.93	\$74,904,000	\$74,908,905	\$4,905
Sumitomo Mitsui Trust Bank Ltd. ECD(USD)	EURO CERTIFICATE OF DEPOSIT	0.00	10/15/2026		100,000,000	4.06	\$99,164,100	\$99,174,250	\$10,150
Taxable Tender Option Bond Trust 2021-MIZ9064TX, (Series 2021-MIZ-9064TX), 11/01/2056	MUNICIPAL VARIABLE RATE DEMAND NOTE	4.15	11/1/2056	8/6/2026	13,000,000	4.15	\$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	4.15	2/1/2027	8/6/2026	10,300,000	4.15	\$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	4.15	12/1/2059	8/6/2026	1,500,000	4.15	\$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	8/5/2026	16,130,000	3.72	\$16,130,000	\$16,130,000	\$0
Thunder Bay Funding, LLC, Dec 21, 2026	COMMERCIAL PAPER ASSET BACKED CALLABLE	3.98	12/21/2026	8/3/2026	50,000,000	4.04	\$50,000,000	\$50,008,557	\$8,557
Thunder Bay Funding, LLC, Mar 03, 2027	COMMERCIAL PAPER ASSET BACKED CALLABLE	3.96	3/3/2027	8/3/2026	50,000,000	4.02	\$50,000,000	\$50,001,365	\$1,365

See notes at end of table.

INVENTORY OF HOLDINGS FOR JULY 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	4.05	1/4/2027	8/3/2026	100,000,000	4.11	\$100,000,000	\$100,028,520	\$28,520
Toronto Dominion Bank	CALLABLE CERTIFICATE OF DEPOSIT	4.05	1/12/2027	8/3/2026	150,000,000	4.11	\$150,000,000	\$150,051,608	\$51,608
Toronto Dominion Bank	CALLABLE CERTIFICATE OF DEPOSIT	3.96	2/12/2027	8/3/2026	180,000,000	4.02	\$180,000,000	\$180,039,062	\$39,062
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	3.78	11/16/2026		95,000,000	3.81	\$95,000,000	\$94,942,240	-\$57,760
Toronto Dominion Bank CP4-2	COMMERCIAL PAPER - 4-2		10/1/2026		100,000,000	3.91	\$99,354,167	\$99,347,460	-\$6,707
Toronto Dominion Bank CP4-2	COMMERCIAL PAPER - 4-2		3/24/2027		50,000,000	4.26	\$48,664,306	\$48,667,405	\$3,099
Toronto Dominion Bank, Apr 06, 2027	VARIABLE RATE COMMERCIAL PAPER - 4-2	4.07	4/6/2027	8/3/2026	75,000,000	4.13	\$75,000,000	\$75,000,000	\$0
Toronto Dominion Bank, Dec 16, 2026	VARIABLE RATE COMMERCIAL PAPER - 4-2	4.00	12/16/2026	8/3/2026	75,000,000	4.06	\$75,000,000	\$75,038,588	\$38,588
Toronto Dominion Bank, May 24, 2027	VARIABLE RATE COMMERCIAL PAPER - 4-2	4.05	5/24/2027	8/3/2026	122,000,000	4.11	\$122,000,000	\$122,079,947	\$79,947
Toyota Credit De Puerto Rico Corp. CP	COMMERCIAL PAPER		9/28/2026		40,000,000	4.10	\$39,739,744	\$39,753,140	\$13,396
Toyota Credit De Puerto Rico Corp. CP	COMMERCIAL PAPER		10/13/2026		60,000,000	3.93	\$59,532,567	\$59,527,548	-\$5,019
Toyota Credit De Puerto Rico Corp. CP	COMMERCIAL PAPER		11/17/2026		45,000,000	4.09	\$44,463,175	\$44,469,851	\$6,676
Toyota Credit De Puerto Rico Corp. CP	COMMERCIAL PAPER		11/23/2026		15,000,000	3.88	\$14,820,792	\$14,810,969	-\$9,823
Toyota Credit De Puerto Rico Corp. CP	COMMERCIAL PAPER		3/9/2027		15,000,000	4.21	\$14,627,063	\$14,627,390	\$327
Toyota Motor Credit Corp. CP	COMMERCIAL PAPER		1/22/2027		100,000,000	4.30	\$97,982,639	\$98,101,740	\$119,101
Toyota Motor Credit Corp., Dec 09, 2026	VARIABLE MEDIUM TERM NOTE	4.00	12/9/2026	8/3/2026	230,000,000	4.06	\$230,000,000	\$230,046,000	\$46,000
Toyota Motor Credit Corp., Feb 12, 2027	VARIABLE MEDIUM TERM NOTE	3.95	2/12/2027	8/3/2026	50,000,000	4.00	\$50,000,000	\$49,994,711	-\$5,290
Truist Bank CD	CERTIFICATE OF DEPOSIT	3.95	10/8/2026		125,000,000	4.00	\$125,000,000	\$125,021,050	\$21,050
Truist Bank CD	CERTIFICATE OF DEPOSIT	3.95	10/16/2026		125,000,000	4.00	\$125,000,000	\$125,016,363	\$16,363
Truist Bank CD	CERTIFICATE OF DEPOSIT	4.00	10/8/2026		145,000,000	4.06	\$145,000,000	\$145,039,150	\$39,150
UnitedHealth Group, Inc. CP4-2	COMMERCIAL PAPER - 4-2		8/5/2026		200,000,000	3.76	\$199,896,944	\$199,897,660	\$716
Victory Receivables Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/19/2026		200,000,000	3.91	\$199,596,778	\$199,604,840	\$8,062
Victory Receivables Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/9/2026		50,000,000	3.92	\$49,787,222	\$49,788,890	\$1,668
Westpac Banking Corp. Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	3.84	12/8/2026		70,000,000	3.86	\$70,000,000	\$69,927,816	-\$72,184
Westpac Banking Corp. Ltd., Sydney CP4-2	COMMERCIAL PAPER - 4-2		9/22/2026		40,000,000	3.99	\$39,775,044	\$39,775,796	\$752
Wylie Bice Life Insurance Trust, Aug 01, 2046	VARIABLE RATE DEMAND NOTE	3.72	8/1/2046	8/6/2026	7,625,000	3.72	\$7,625,000	\$7,625,000	\$0
					26,304,384,139		\$26,221,329,573	\$26,218,922,033	-\$2,407,540

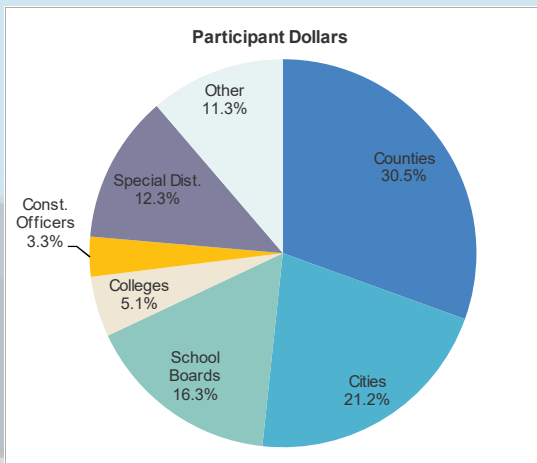
Notes: The data included in this report is unaudited. Amounts above are the value of investments. Income accruals, payables and uninvested cash are not included. Amortizations/accretions are reported with a one-day lag in the above valuations.

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

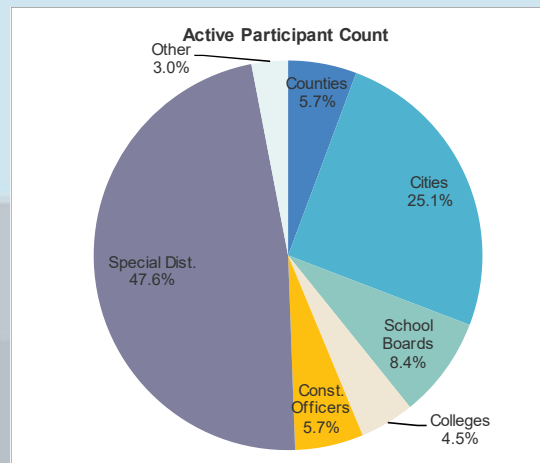
² Amortized cost is calculated using a straight line method.

PARTICIPANT CONCENTRATION DATA - AS OF JULY 31 2026

Participant Balance	Share of Total Fund	Share of Participant Count	Participant Balance	Share of Total Fund	Share of Participant Count
All Participants	100.0%	100.0%	Colleges & Universities	5.1%	4.5%
Top 10	33.8%	1.2%	Top 10	4.3%	1.2%
\$100 million or more	72.7%	7.3%	\$100 million or more	3.0%	0.3%
\$10 million up to \$100 million	24.1%	19.5%	\$10 million up to \$100 million	2.0%	1.9%
\$1 million up to \$10 million	2.8%	22.6%	\$1 million up to \$10 million	0.1%	0.6%
Under \$1 million	0.4%	50.6%	Under \$1 million	0.01%	1.7%
Counties	30.5%	5.7%	Constitutional Officers	3.3%	5.7%
Top 10	25.1%	1.2%	Top 10	2.2%	1.2%
\$100 million or more	29.2%	2.1%	\$100 million or more	1.6%	0.2%
\$10 million up to \$100 million	1.1%	1.2%	\$10 million up to \$100 million	1.3%	1.0%
\$1 million up to \$10 million	0.1%	1.0%	\$1 million up to \$10 million	0.3%	1.9%
Under \$1 million	0.0%	1.4%	Under \$1 million	0.0%	2.6%
Municipalities	21.2%	25.1%	Special Districts	12.3%	47.6%
Top 10	8.0%	1.2%	Top 10	7.8%	1.2%
\$100 million or more	9.3%	1.5%	\$100 million or more	7.8%	1.2%
\$10 million up to \$100 million	11.0%	8.7%	\$10 million up to \$100 million	3.2%	3.4%
\$1 million up to \$10 million	0.8%	6.2%	\$1 million up to \$10 million	1.0%	9.9%
Under \$1 million	0.1%	8.7%	Under \$1 million	0.3%	33.1%
School Boards	16.3%	8.4%	Other	11.3%	3.0%
Top 10	10.9%	1.2%	Top 10	8.2%	1.2%
\$100 million or more	11.4%	1.3%	\$100 million or more	10.4%	0.7%
\$10 million up to \$100 million	4.5%	2.8%	\$10 million up to \$100 million	0.8%	0.6%
\$1 million up to \$10 million	0.3%	2.3%	\$1 million up to \$10 million	0.1%	0.7%
Under \$1 million	0.0%	2.0%	Under \$1 million	0.0%	1.0%



Total Fund Value: \$26,296,561,222



Total Active Participant Count: 860

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

COMPLIANCE WITH INVESTMENT POLICY FOR JULY 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 JULY 2026

Issue Description	Maturity Date	Trade Date	Settlement dt	Transaction	Quantity	Traded Interest Local	Net Amount Local	Total Real G/L
ABN AMRO BANK NV ATD 20260707	07/07/26	07/07/26	07/07/26	MATURITY	1,340,000,000	0	1,340,000,000	0
ABN AMRO BANK NV ATD 20260714	07/14/26	07/14/26	07/14/26	MATURITY	1,325,000,000	0	1,325,000,000	0
ABN AMRO BANK NV ATD 20260721	07/21/26	07/21/26	07/21/26	MATURITY	1,325,000,000	0	1,325,000,000	0
ABN AMRO BANK NV ATD 20260728	07/28/26	07/28/26	07/28/26	MATURITY	1,325,000,000	0	1,325,000,000	0
Albion Capital LLC CPABS4-2 20260720	07/20/26	07/20/26	07/20/26	MATURITY	100,000,000	0	100,000,000	0
ANGLESEA FDG PLC / ANGL 0.0 07JUL26	07/07/26	07/07/26	07/07/26	MATURITY	100,000,000	0	100,000,000	0
Antalis S.A. CPABS4-2 20260702	07/02/26	07/02/26	07/02/26	MATURITY	15,170,000	0	15,170,000	0
Antalis S.A. CPABS4-2 20260707	07/07/26	07/07/26	07/07/26	MATURITY	196,600,000	0	196,600,000	0
Antalis S.A. CPABS4-2 20260710	07/10/26	07/10/26	07/10/26	MATURITY	35,170,000	0	35,170,000	0
Antalis S.A. CPABS4-2 20260715	07/15/26	07/15/26	07/15/26	MATURITY	175,150,000	0	175,150,000	0
Antalis S.A. CPABS4-2 20260722	07/22/26	07/22/26	07/22/26	MATURITY	160,150,000	0	160,150,000	0
Antalis S.A. CPABS4-2 20260729	07/29/26	07/29/26	07/29/26	MATURITY	157,300,000	0	157,300,000	0
Atlantic Asset Securitization LLC CPABS4-2 20260722	07/22/26	07/22/26	07/22/26	MATURITY	75,000,000	0	75,000,000	0
Atlantic Asset Securitization LLC CPABS4-2 20260723	07/23/26	07/23/26	07/23/26	MATURITY	130,000,000	0	130,000,000	0
Atlantic Asset Securitization LLC CPABS4-2 20260727	07/27/26	07/27/26	07/27/26	MATURITY	12,000,000	0	12,000,000	0
AUSTRALIA NEW ZEATD 20260707	07/07/26	07/07/26	07/07/26	MATURITY	1,335,000,000	0	1,335,000,000	0
AUSTRALIA NEW ZEATD 20260714	07/14/26	07/14/26	07/14/26	MATURITY	1,325,000,000	0	1,325,000,000	0
AUSTRALIA NEW ZEATD 20260721	07/21/26	07/21/26	07/21/26	MATURITY	1,325,000,000	0	1,325,000,000	0
AUSTRALIA NEW ZEATD 20260728	07/28/26	07/28/26	07/28/26	MATURITY	1,325,000,000	0	1,325,000,000	0
BANK AMER N.A. SHORT TE 4.35 24JUL26	07/24/26	07/24/26	07/24/26	MATURITY	150,000,000	0	150,000,000	0
BANK OF AMERICA N.A. ABNOTE	07/06/26	07/06/26	07/06/26	MATURITY	65,000,000	0	65,000,000	0
BANK OF AMERICA N.A. REPO TRIPARTY TERM FIXED 7 OR MORE DAYS 20260707	07/07/26	07/07/26	07/07/26	MATURITY	1,620,000,000	0	1,620,000,000	0
BANK OF AMERICA N.A. TRIPARTY REPO OVER- NIGHT FIXED 20260701	07/01/26	07/01/26	07/01/26	MATURITY	1,916,000,000	0	1,916,000,000	0
BANK OF AMERICA N.A. TRIPARTY REPO OVER- NIGHT FIXED 20260702	07/02/26	07/02/26	07/02/26	MATURITY	1,513,000,000	0	1,513,000,000	0
BANK OF AMERICA N.A. TRIPARTY REPO OVER- NIGHT FIXED 20260708	07/08/26	07/08/26	07/08/26	MATURITY	600,000,000	0	600,000,000	0
BANK OF AMERICA N.A. TRIPARTY REPO OVER- NIGHT FIXED 20260709	07/09/26	07/09/26	07/09/26	MATURITY	430,000,000	0	430,000,000	0
BANK OF AMERICA N.A. TRIPARTY REPO OVER- NIGHT FIXED 20260710	07/10/26	07/10/26	07/10/26	MATURITY	382,000,000	0	382,000,000	0
BANK OF AMERICA N.A. TRIPARTY REPO OVER- NIGHT FIXED 20260713	07/13/26	07/13/26	07/13/26	MATURITY	457,000,000	0	457,000,000	0
BANK OF AMERICA N.A. TRIPARTY REPO OVER- NIGHT FIXED 20260714	07/14/26	07/14/26	07/14/26	MATURITY	471,000,000	0	471,000,000	0
BANK OF AMERICA N.A. TRIPARTY REPO OVER- NIGHT FIXED 20260715	07/15/26	07/15/26	07/15/26	MATURITY	995,000,000	0	995,000,000	0
BANK OF AMERICA N.A. TRIPARTY REPO OVER- NIGHT FIXED 20260716	07/16/26	07/16/26	07/16/26	MATURITY	1,252,000,000	0	1,252,000,000	0
BANK OF AMERICA N.A. TRIPARTY REPO OVER- NIGHT FIXED 20260717	07/17/26	07/17/26	07/17/26	MATURITY	2,088,000,000	0	2,088,000,000	0
BANK OF AMERICA N.A. TRIPARTY REPO OVER- NIGHT FIXED 20260720	07/20/26	07/20/26	07/20/26	MATURITY	119,000,000	0	119,000,000	0
BANK OF AMERICA N.A. TRIPARTY REPO OVER- NIGHT FIXED 20260721	07/21/26	07/21/26	07/21/26	MATURITY	922,000,000	0	922,000,000	0
BANK OF AMERICA N.A. TRIPARTY REPO OVER- NIGHT FIXED 20260722	07/22/26	07/22/26	07/22/26	MATURITY	588,000,000	0	588,000,000	0
BANK OF AMERICA N.A. TRIPARTY REPO OVER- NIGHT FIXED 20260723	07/23/26	07/23/26	07/23/26	MATURITY	487,000,000	0	487,000,000	0
BANK OF AMERICA N.A. TRIPARTY REPO OVER- NIGHT FIXED 20260724	07/24/26	07/24/26	07/24/26	MATURITY	1,879,000,000	0	1,879,000,000	0
BANK OF AMERICA N.A. TRIPARTY REPO OVER- NIGHT FIXED 20260727	07/27/26	07/27/26	07/27/26	MATURITY	815,000,000	0	815,000,000	0
BANK OF AMERICA N.A. TRIPARTY REPO OVER- NIGHT FIXED 20260728	07/28/26	07/28/26	07/28/26	MATURITY	2,340,000,000	0	2,340,000,000	0
BANK OF AMERICA N.A. TRIPARTY REPO OVER- NIGHT FIXED 20260729	07/29/26	07/29/26	07/29/26	MATURITY	2,295,000,000	0	2,295,000,000	0
BANK OF AMERICA N.A. TRIPARTY REPO OVER- NIGHT FIXED 20260730	07/30/26	07/30/26	07/30/26	MATURITY	2,162,000,000	0	2,162,000,000	0
BANK OF AMERICA N.A. TRIPARTY REPO OVER- NIGHT FIXED 20260731	07/31/26	07/31/26	07/31/26	MATURITY	1,910,000,000	0	1,910,000,000	0
BANK OF NOVA SCOTIA TORONTO REPO TRIPARTY OVERNIGHT FIXED 20260701	07/01/26	07/01/26	07/01/26	MATURITY	1,500,000,000	0	1,500,000,000	0
BANK OF NOVA SCOTIA TORONTO REPO TRIPARTY OVERNIGHT FIXED 20260702	07/02/26	07/02/26	07/02/26	MATURITY	1,500,000,000	0	1,500,000,000	0
BANK OF NOVA SCOTIA TORONTO REPO TRIPARTY OVERNIGHT FIXED 20260708	07/08/26	07/08/26	07/08/26	MATURITY	1,500,000,000	0	1,500,000,000	0
BANK OF NOVA SCOTIA TORONTO REPO TRIPARTY OVERNIGHT FIXED 20260709	07/09/26	07/09/26	07/09/26	MATURITY	100,000,000	0	100,000,000	0
BANK OF NOVA SCOTIA TORONTO REPO TRIPARTY OVERNIGHT FIXED 20260710	07/10/26	07/10/26	07/10/26	MATURITY	500,000,000	0	500,000,000	0
BANK OF NOVA SCOTIA TORONTO REPO TRIPARTY OVERNIGHT FIXED 20260714	07/14/26	07/14/26	07/14/26	MATURITY	250,000,000	0	250,000,000	0
BANK OF NOVA SCOTIA TORONTO REPO TRIPARTY OVERNIGHT FIXED 20260715	07/15/26	07/15/26	07/15/26	MATURITY	1,500,000,000	0	1,500,000,000	0
BANK OF NOVA SCOTIA TORONTO REPO TRIPARTY OVERNIGHT FIXED 20260716	07/16/26	07/16/26	07/16/26	MATURITY	1,500,000,000	0	1,500,000,000	0

TRADING ACTIVITY FOR JULY 2026

Issue Description	Maturity Date	Trade Date	Settlement dt	Transaction	Quantity	Traded Interest Local	Net Amount Local	Total Real G/L
BANK OF NOVA SCOTIA TORONTO REPO TRIPARTY OVERNIGHT FIXED 20260717	07/17/26	07/17/26	07/17/26	MATURITY	1,500,000,000	0	1,500,000,000	0
BANK OF NOVA SCOTIA TORONTO REPO TRIPARTY OVERNIGHT FIXED 20260720	07/20/26	07/20/26	07/20/26	MATURITY	1,500,000,000	0	1,500,000,000	0
BANK OF NOVA SCOTIA TORONTO REPO TRIPARTY OVERNIGHT FIXED 20260721	07/21/26	07/21/26	07/21/26	MATURITY	500,000,000	0	500,000,000	0
BANK OF NOVA SCOTIA TORONTO REPO TRIPARTY OVERNIGHT FIXED 20260722	07/22/26	07/22/26	07/22/26	MATURITY	1,500,000,000	0	1,500,000,000	0
BANK OF NOVA SCOTIA TORONTO REPO TRIPARTY OVERNIGHT FIXED 20260723	07/23/26	07/23/26	07/23/26	MATURITY	1,500,000,000	0	1,500,000,000	0
BANK OF NOVA SCOTIA TORONTO REPO TRIPARTY OVERNIGHT FIXED 20260724	07/24/26	07/24/26	07/24/26	MATURITY	1,500,000,000	0	1,500,000,000	0
BANK OF NOVA SCOTIA TORONTO REPO TRIPARTY OVERNIGHT FIXED 20260727	07/27/26	07/27/26	07/27/26	MATURITY	1,500,000,000	0	1,500,000,000	0
BANK OF NOVA SCOTIA TORONTO REPO TRIPARTY OVERNIGHT FIXED 20260728	07/28/26	07/28/26	07/28/26	MATURITY	1,500,000,000	0	1,500,000,000	0
BANK OF NOVA SCOTIA TORONTO REPO TRIPARTY OVERNIGHT FIXED 20260729	07/29/26	07/29/26	07/29/26	MATURITY	1,500,000,000	0	1,500,000,000	0
BANK OF NOVA SCOTIA TORONTO REPO TRIPARTY OVERNIGHT FIXED 20260730	07/30/26	07/30/26	07/30/26	MATURITY	1,500,000,000	0	1,500,000,000	0
BANK OF NOVA SCOTIA TORONTO REPO TRIPARTY OVERNIGHT FIXED 20260731	07/31/26	07/31/26	07/31/26	MATURITY	1,500,000,000	0	1,500,000,000	0
BANK OF NOVA SCOTIA TORONTO REPO TRIPARTY TERM FIXED >=7 DAYS 20260707	07/07/26	07/07/26	07/07/26	MATURITY	1,500,000,000	0	1,500,000,000	0
Barton Capital S.A. CPABS4-2 20260701	07/01/26	07/01/26	07/01/26	MATURITY	50,000,000	0	50,000,000	0
Barton Capital S.A. CPABS4-2 20260702	07/02/26	07/02/26	07/02/26	MATURITY	17,500,000	0	17,500,000	0
Barton Capital S.A. CPABS4-2 20260706	07/06/26	07/06/26	07/06/26	MATURITY	50,000,000	0	50,000,000	0
Barton Capital S.A. CPABS4-2 20260708	07/08/26	07/08/26	07/08/26	MATURITY	50,000,000	0	50,000,000	0
Barton Capital S.A. CPABS4-2 20260715	07/15/26	07/15/26	07/15/26	MATURITY	50,000,000	0	50,000,000	0
Barton Capital S.A. CPABS4-2 20260717	07/17/26	07/17/26	07/17/26	MATURITY	100,000,000	0	100,000,000	0
Barton Capital S.A. CPABS4-2 20260724	07/24/26	07/24/26	07/24/26	MATURITY	50,000,000	0	50,000,000	0
Bennington Stark Capital Co. LLC CPABS4-2 20260702	07/02/26	07/02/26	07/02/26	MATURITY	135,000,000	0	135,000,000	0
Bennington Stark Capital Co. LLC CPABS4-2 20260708	07/08/26	07/08/26	07/08/26	MATURITY	30,000,000	0	30,000,000	0
Bennington Stark Capital Co. LLC CPABS4-2 20260709	07/09/26	07/09/26	07/09/26	MATURITY	135,000,000	0	135,000,000	0
Bennington Stark Capital Co. LLC CPABS4-2 20260716	07/16/26	07/16/26	07/16/26	MATURITY	135,000,000	0	135,000,000	0
Bennington Stark Capital Co. LLC CPABS4-2 20260720	07/20/26	07/20/26	07/20/26	MATURITY	70,000,000	0	70,000,000	0
Bennington Stark Capital Co. LLC CPABS4-2 20260723	07/23/26	07/23/26	07/23/26	MATURITY	120,000,000	0	120,000,000	0
Bennington Stark Capital Co. LLC CPABS4-2 20260724	07/24/26	07/24/26	07/24/26	MATURITY	150,000,000	0	150,000,000	0
Bennington Stark Capital Co. LLC CPABS4-2 20260730	07/30/26	07/30/26	07/30/26	MATURITY	120,000,000	0	120,000,000	0
BNG Bank N.V. CP4-2 20260708	07/08/26	07/08/26	07/08/26	MATURITY	107,500,000	0	107,500,000	0
BNG Bank N.V. CP4-2 20260715	07/15/26	07/15/26	07/15/26	MATURITY	150,000,000	0	150,000,000	0
BNP Paribas SA CP 20260710	07/10/26	07/10/26	07/10/26	MATURITY	401,000,000	0	401,000,000	0
BOFA SECURITIES INC. TRIPARTY REPO OVERNIGHT FIXED 20260701	07/01/26	07/01/26	07/01/26	MATURITY	1,000,000	0	1,000,000	0
BOFA SECURITIES INC. TRIPARTY REPO OVERNIGHT FIXED 20260702	07/02/26	07/02/26	07/02/26	MATURITY	1,000,000	0	1,000,000	0
BOFA SECURITIES INC. TRIPARTY REPO OVERNIGHT FIXED 20260708	07/08/26	07/08/26	07/08/26	MATURITY	1,000,000	0	1,000,000	0
BOFA SECURITIES INC. TRIPARTY REPO OVERNIGHT FIXED 20260709	07/09/26	07/09/26	07/09/26	MATURITY	1,000,000	0	1,000,000	0
BOFA SECURITIES INC. TRIPARTY REPO OVERNIGHT FIXED 20260710	07/10/26	07/10/26	07/10/26	MATURITY	1,000,000	0	1,000,000	0
BOFA SECURITIES INC. TRIPARTY REPO OVERNIGHT FIXED 20260713	07/13/26	07/13/26	07/13/26	MATURITY	1,000,000	0	1,000,000	0
BOFA SECURITIES INC. TRIPARTY REPO OVERNIGHT FIXED 20260714	07/14/26	07/14/26	07/14/26	MATURITY	1,000,000	0	1,000,000	0
BOFA SECURITIES INC. TRIPARTY REPO OVERNIGHT FIXED 20260715	07/15/26	07/15/26	07/15/26	MATURITY	1,000,000	0	1,000,000	0
BOFA SECURITIES INC. TRIPARTY REPO OVERNIGHT FIXED 20260716	07/16/26	07/16/26	07/16/26	MATURITY	1,000,000	0	1,000,000	0
BOFA SECURITIES INC. TRIPARTY REPO OVERNIGHT FIXED 20260717	07/17/26	07/17/26	07/17/26	MATURITY	1,000,000	0	1,000,000	0
BOFA SECURITIES INC. TRIPARTY REPO OVERNIGHT FIXED 20260720	07/20/26	07/20/26	07/20/26	MATURITY	1,000,000	0	1,000,000	0
BOFA SECURITIES INC. TRIPARTY REPO OVERNIGHT FIXED 20260721	07/21/26	07/21/26	07/21/26	MATURITY	1,000,000	0	1,000,000	0
BOFA SECURITIES INC. TRIPARTY REPO OVERNIGHT FIXED 20260722	07/22/26	07/22/26	07/22/26	MATURITY	1,000,000	0	1,000,000	0
BOFA SECURITIES INC. TRIPARTY REPO OVERNIGHT FIXED 20260723	07/23/26	07/23/26	07/23/26	MATURITY	1,000,000	0	1,000,000	0
BOFA SECURITIES INC. TRIPARTY REPO OVERNIGHT FIXED 20260724	07/24/26	07/24/26	07/24/26	MATURITY	1,000,000	0	1,000,000	0
BOFA SECURITIES INC. TRIPARTY REPO OVERNIGHT FIXED 20260727	07/27/26	07/27/26	07/27/26	MATURITY	1,000,000	0	1,000,000	0
BOFA SECURITIES INC. TRIPARTY REPO OVERNIGHT FIXED 20260728	07/28/26	07/28/26	07/28/26	MATURITY	1,000,000	0	1,000,000	0
BOFA SECURITIES INC. TRIPARTY REPO OVERNIGHT FIXED 20260729	07/29/26	07/29/26	07/29/26	MATURITY	1,000,000	0	1,000,000	0
BOFA SECURITIES INC. TRIPARTY REPO OVERNIGHT FIXED 20260730	07/30/26	07/30/26	07/30/26	MATURITY	1,000,000	0	1,000,000	0

TRADING ACTIVITY FOR JULY 2026

Issue Description	Maturity Date	Trade Date	Settlement dt	Transaction	Quantity	Traded Interest Local	Net Amount Local	Total Real G/L
BOFA SECURITIES INC. TRIPARTY REPO OVERNIGHT FIXED 20260731	07/31/26	07/31/26	07/31/26	MATURITY	1,000,000	0	1,000,000	0
CA IMPERIAL BK FLOATING COUPON 3.98000 MATURITY 20260701	07/01/26	07/01/26	07/01/26	MATURITY	18,000,000	0	18,000,000	0
CAFCO LLC CPABS4-2 20260728	07/28/26	07/28/26	07/28/26	MATURITY	50,000,000	0	50,000,000	0
Chariot Funding LLC CPABS4-2 20260706	07/06/26	07/06/26	07/06/26	MATURITY	30,000,000	0	30,000,000	0
Cooperatieve Rabobank UA TD 20260729	07/29/26	07/29/26	07/29/26	MATURITY	625,000,000	0	625,000,000	0
COOPERATIEVE RABOBATD 20260701	07/01/26	07/01/26	07/01/26	MATURITY	650,000,000	0	650,000,000	0
COOPERATIEVE RABOBATD 20260707	07/07/26	07/07/26	07/07/26	MATURITY	700,000,000	0	700,000,000	0
COOPERATIEVE RABOBATD 20260708	07/08/26	07/08/26	07/08/26	MATURITY	640,000,000	0	640,000,000	0
COOPERATIEVE RABOBATD 20260714	07/14/26	07/14/26	07/14/26	MATURITY	700,000,000	0	700,000,000	0
COOPERATIEVE RABOBATD 20260715	07/15/26	07/15/26	07/15/26	MATURITY	625,000,000	0	625,000,000	0
COOPERATIEVE RABOBATD 20260721	07/21/26	07/21/26	07/21/26	MATURITY	700,000,000	0	700,000,000	0
COOPERATIEVE RABOBATD 20260722	07/22/26	07/22/26	07/22/26	MATURITY	635,000,000	0	635,000,000	0
COOPERATIEVE RABOBATD 20260728	07/28/26	07/28/26	07/28/26	MATURITY	690,000,000	0	690,000,000	0
Credit Agricole Corporate and Investment Bank CDYAN 20260709	07/09/26	07/09/26	07/09/26	MATURITY	1,100,000,000	0	1,100,000,000	0
Credit Industriel et Commercial CP4-2 20260710	07/10/26	07/10/26	07/10/26	MATURITY	681,000,000	0	681,000,000	0
Credit Industriel et Commercial CP4-2 20260713	07/13/26	07/13/26	07/13/26	MATURITY	727,500,000	0	727,500,000	0
DNB BANK ASA TDTD 20260713	07/13/26	07/13/26	07/13/26	MATURITY	500,000,000	0	500,000,000	0
DNB BANK ASA TDTD 20260714	07/14/26	07/14/26	07/14/26	MATURITY	500,000,000	0	500,000,000	0
DNB BANK ASA TDTD 20260716	07/16/26	07/16/26	07/16/26	MATURITY	1,000,000,000	0	1,000,000,000	0
DZ Bank AG Deutsche Zentral-Genossenschaftsbank CP4-2 20260709	07/09/26	07/09/26	07/09/26	MATURITY	224,920,000	0	224,920,000	0
DZ Bank AG Deutsche Zentral-Genossenschaftsbank CP4-2 20260713	07/13/26	07/13/26	07/13/26	MATURITY	743,000,000	0	743,000,000	0
DZ Bank AG Deutsche Zentral-Genossenschaftsbank CP4-2 20260714	07/14/26	07/14/26	07/14/26	MATURITY	210,000,000	0	210,000,000	0
DZ Bank AG Deutsche Zentral-Genossenschaftsbank CP4-2 20260717	07/17/26	07/17/26	07/17/26	MATURITY	10,000,000	0	10,000,000	0
DZ Bank AG Deutsche Zentral-Genossenschaftsbank CP4-2 20260720	07/20/26	07/20/26	07/20/26	MATURITY	40,000,000	0	40,000,000	0
DZ Bank AG Deutsche Zentral-Genossenschaftsbank CP4-2 20260721	07/21/26	07/21/26	07/21/26	MATURITY	365,000,000	0	365,000,000	0
DZ Bank AG Deutsche Zentral-Genossenschaftsbank CP4-2 20260722	07/22/26	07/22/26	07/22/26	MATURITY	152,000,000	0	152,000,000	0
Falcon Asset Funding LLC CPABS4-2 20260708	07/08/26	07/08/26	07/08/26	MATURITY	60,000,000	0	60,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVER- NIGHT FIXED 20260701	07/01/26	07/01/26	07/01/26	MATURITY	800,000,000	0	800,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVER- NIGHT FIXED 20260701	07/01/26	07/01/26	07/01/26	MATURITY	100,000,000	0	100,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVER- NIGHT FIXED 20260702	07/02/26	07/02/26	07/02/26	MATURITY	800,000,000	0	800,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVER- NIGHT FIXED 20260702	07/02/26	07/02/26	07/02/26	MATURITY	100,000,000	0	100,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVER- NIGHT FIXED 20260708	07/08/26	07/08/26	07/08/26	MATURITY	800,000,000	0	800,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVER- NIGHT FIXED 20260708	07/08/26	07/08/26	07/08/26	MATURITY	100,000,000	0	100,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVER- NIGHT FIXED 20260709	07/09/26	07/09/26	07/09/26	MATURITY	100,000,000	0	100,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVER- NIGHT FIXED 20260709	07/09/26	07/09/26	07/09/26	MATURITY	100,000,000	0	100,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVER- NIGHT FIXED 20260710	07/10/26	07/10/26	07/10/26	MATURITY	100,000,000	0	100,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVER- NIGHT FIXED 20260710	07/10/26	07/10/26	07/10/26	MATURITY	800,000,000	0	800,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVER- NIGHT FIXED 20260713	07/13/26	07/13/26	07/13/26	MATURITY	100,000,000	0	100,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVER- NIGHT FIXED 20260714	07/14/26	07/14/26	07/14/26	MATURITY	800,000,000	0	800,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVER- NIGHT FIXED 20260714	07/14/26	07/14/26	07/14/26	MATURITY	100,000,000	0	100,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVER- NIGHT FIXED 20260715	07/15/26	07/15/26	07/15/26	MATURITY	100,000,000	0	100,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVER- NIGHT FIXED 20260715	07/15/26	07/15/26	07/15/26	MATURITY	800,000,000	0	800,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVER- NIGHT FIXED 20260716	07/16/26	07/16/26	07/16/26	MATURITY	100,000,000	0	100,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVER- NIGHT FIXED 20260716	07/16/26	07/16/26	07/16/26	MATURITY	800,000,000	0	800,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVER- NIGHT FIXED 20260717	07/17/26	07/17/26	07/17/26	MATURITY	800,000,000	0	800,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVER- NIGHT FIXED 20260717	07/17/26	07/17/26	07/17/26	MATURITY	100,000,000	0	100,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVER- NIGHT FIXED 20260720	07/20/26	07/20/26	07/20/26	MATURITY	100,000,000	0	100,000,000	0

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Issue Description	Maturity Date	Trade Date	Settlement dt	Transaction	Quantity	Traded Interest Local	Net Amount Local	Total Real G/L
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVER-NIGHT FIXED 20260720	07/20/26	07/20/26	07/20/26	MATURITY	800,000,000	0	800,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVER-NIGHT FIXED 20260721	07/21/26	07/21/26	07/21/26	MATURITY	100,000,000	0	100,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVER-NIGHT FIXED 20260721	07/21/26	07/21/26	07/21/26	MATURITY	800,000,000	0	800,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVER-NIGHT FIXED 20260722	07/22/26	07/22/26	07/22/26	MATURITY	800,000,000	0	800,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVER-NIGHT FIXED 20260722	07/22/26	07/22/26	07/22/26	MATURITY	100,000,000	0	100,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVER-NIGHT FIXED 20260723	07/23/26	07/23/26	07/23/26	MATURITY	800,000,000	0	800,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVER-NIGHT FIXED 20260723	07/23/26	07/23/26	07/23/26	MATURITY	100,000,000	0	100,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVER-NIGHT FIXED 20260724	07/24/26	07/24/26	07/24/26	MATURITY	800,000,000	0	800,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVER-NIGHT FIXED 20260724	07/24/26	07/24/26	07/24/26	MATURITY	100,000,000	0	100,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVER-NIGHT FIXED 20260727	07/27/26	07/27/26	07/27/26	MATURITY	800,000,000	0	800,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVER-NIGHT FIXED 20260727	07/27/26	07/27/26	07/27/26	MATURITY	100,000,000	0	100,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVER-NIGHT FIXED 20260728	07/28/26	07/28/26	07/28/26	MATURITY	100,000,000	0	100,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVER-NIGHT FIXED 20260728	07/28/26	07/28/26	07/28/26	MATURITY	800,000,000	0	800,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVER-NIGHT FIXED 20260729	07/29/26	07/29/26	07/29/26	MATURITY	100,000,000	0	100,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVER-NIGHT FIXED 20260729	07/29/26	07/29/26	07/29/26	MATURITY	1,000,000,000	0	1,000,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVER-NIGHT FIXED 20260730	07/30/26	07/30/26	07/30/26	MATURITY	100,000,000	0	100,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVER-NIGHT FIXED 20260730	07/30/26	07/30/26	07/30/26	MATURITY	1,000,000,000	0	1,000,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVER-NIGHT FIXED 20260731	07/31/26	07/31/26	07/31/26	MATURITY	100,000,000	0	100,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVER-NIGHT FIXED 20260731	07/31/26	07/31/26	07/31/26	MATURITY	800,000,000	0	800,000,000	0
HSBC SECURITIES (USA) INC. REPO TRIPARTY TERM FIXED 7 OR MORE DAYS 20260707	07/07/26	07/07/26	07/07/26	MATURITY	800,000,000	0	800,000,000	0
ING (US) FUNDING FIXED COUPON 0 MATURITY 20260728	07/28/26	07/28/26	07/28/26	MATURITY	175,000,000	0	175,000,000	0
La Fayette Asset Securitization LLC CPABS4-2 20260708	07/08/26	07/08/26	07/08/26	MATURITY	50,000,000	0	50,000,000	0
La Fayette Asset Securitization LLC CPABS4-2 20260713	07/13/26	07/13/26	07/13/26	MATURITY	50,000,000	0	50,000,000	0
LION BAY FDG DAC DISC 0.00 09JUL26	07/09/26	07/09/26	07/09/26	MATURITY	165,000,000	0	165,000,000	0
LMA-Americas LLC CPABS4-2 20260708	07/08/26	07/08/26	07/08/26	MATURITY	85,000,000	0	85,000,000	0
LMA-Americas LLC CPABS4-2 20260713	07/13/26	07/13/26	07/13/26	MATURITY	30,000,000	0	30,000,000	0
LMA-Americas LLC CPABS4-2 20260720	07/20/26	07/20/26	07/20/26	MATURITY	76,050,000	0	76,050,000	0
Manhattan Asset Funding Company LLC CPABS4-2 20260701	07/01/26	07/01/26	07/01/26	MATURITY	50,000,000	0	50,000,000	0
Matchpoint Finance plc CPABS4-2 20260702	07/02/26	07/02/26	07/02/26	MATURITY	100,000,000	0	100,000,000	0
Matchpoint Finance plc CPABS4-2 20260707	07/07/26	07/07/26	07/07/26	MATURITY	167,500,000	0	167,500,000	0
Matchpoint Finance plc CPABS4-2 20260709	07/09/26	07/09/26	07/09/26	MATURITY	50,000,000	0	50,000,000	0
Matchpoint Finance plc CPABS4-2 20260710	07/10/26	07/10/26	07/10/26	MATURITY	50,000,000	0	50,000,000	0
Matchpoint Finance plc CPABS4-2 20260713	07/13/26	07/13/26	07/13/26	MATURITY	50,000,000	0	50,000,000	0
Matchpoint Finance plc CPABS4-2 20260714	07/14/26	07/14/26	07/14/26	MATURITY	75,000,000	0	75,000,000	0
Matchpoint Finance plc CPABS4-2 20260715	07/15/26	07/15/26	07/15/26	MATURITY	75,000,000	0	75,000,000	0
Matchpoint Finance plc CPABS4-2 20260716	07/16/26	07/16/26	07/16/26	MATURITY	75,000,000	0	75,000,000	0
Matchpoint Finance plc CPABS4-2 20260717	07/17/26	07/17/26	07/17/26	MATURITY	85,000,000	0	85,000,000	0
Matchpoint Finance plc CPABS4-2 20260721	07/21/26	07/21/26	07/21/26	MATURITY	100,000,000	0	100,000,000	0
Matchpoint Finance plc CPABS4-2 20260722	07/22/26	07/22/26	07/22/26	MATURITY	100,000,000	0	100,000,000	0
Matchpoint Finance plc CPABS4-2 20260723	07/23/26	07/23/26	07/23/26	MATURITY	100,000,000	0	100,000,000	0
Matchpoint Finance plc CPABS4-2 20260728	07/28/26	07/28/26	07/28/26	MATURITY	63,500,000	0	63,500,000	0
Matchpoint Finance plc CPABS4-2 20260729	07/29/26	07/29/26	07/29/26	MATURITY	100,000,000	0	100,000,000	0
Matchpoint Finance plc CPABS4-2 20260730	07/30/26	07/30/26	07/30/26	MATURITY	50,000,000	0	50,000,000	0
Matchpoint Finance plc CPABS4-2 20260731	07/31/26	07/31/26	07/31/26	MATURITY	100,000,000	0	100,000,000	0
MIZUHO BANK LTD.TDTD 20260709	07/09/26	07/09/26	07/09/26	MATURITY	1,200,000,000	0	1,200,000,000	0
MIZUHO BANK LTD.TDTD 20260713	07/13/26	07/13/26	07/13/26	MATURITY	1,200,000,000	0	1,200,000,000	0
MIZUHO BANK LTD.TDTD 20260714	07/14/26	07/14/26	07/14/26	MATURITY	1,225,000,000	0	1,225,000,000	0
MIZUHO BANK LTD.TDTD 20260720	07/20/26	07/20/26	07/20/26	MATURITY	550,000,000	0	550,000,000	0
MIZUHO BANK LTD.TDTD 20260721	07/21/26	07/21/26	07/21/26	MATURITY	550,000,000	0	550,000,000	0
MIZUHO SECURITIES USA INC. - REPO TRIPARTY OVERNIGHT FIXED 20260701	07/01/26	07/01/26	07/01/26	MATURITY	400,000,000	0	400,000,000	0
MIZUHO SECURITIES USA INC. - REPO TRIPARTY OVERNIGHT FIXED 20260702	07/02/26	07/02/26	07/02/26	MATURITY	400,000,000	0	400,000,000	0
MIZUHO SECURITIES USA INC. - REPO TRIPARTY OVERNIGHT FIXED 20260708	07/08/26	07/08/26	07/08/26	MATURITY	370,000,000	0	370,000,000	0

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Issue Description	Maturity Date	Trade Date	Settlement dt	Transaction	Quantity	Traded Interest Local	Net Amount Local	Total Real G/L
MIZUHO SECURITIES USA INC. - REPO TRIPARTY OVERNIGHT FIXED 20260709	07/09/26	07/09/26	07/09/26	MATURITY	400,000,000	0	400,000,000	0
MIZUHO SECURITIES USA INC. - REPO TRIPARTY OVERNIGHT FIXED 20260710	07/10/26	07/10/26	07/10/26	MATURITY	400,000,000	0	400,000,000	0
MIZUHO SECURITIES USA INC. - REPO TRIPARTY OVERNIGHT FIXED 20260714	07/14/26	07/14/26	07/14/26	MATURITY	400,000,000	0	400,000,000	0
MIZUHO SECURITIES USA INC. - REPO TRIPARTY OVERNIGHT FIXED 20260715	07/15/26	07/15/26	07/15/26	MATURITY	400,000,000	0	400,000,000	0
MIZUHO SECURITIES USA INC. - REPO TRIPARTY OVERNIGHT FIXED 20260716	07/16/26	07/16/26	07/16/26	MATURITY	400,000,000	0	400,000,000	0
MIZUHO SECURITIES USA INC. - REPO TRIPARTY OVERNIGHT FIXED 20260717	07/17/26	07/17/26	07/17/26	MATURITY	400,000,000	0	400,000,000	0
MIZUHO SECURITIES USA INC. - REPO TRIPARTY OVERNIGHT FIXED 20260720	07/20/26	07/20/26	07/20/26	MATURITY	400,000,000	0	400,000,000	0
MIZUHO SECURITIES USA INC. - REPO TRIPARTY OVERNIGHT FIXED 20260721	07/21/26	07/21/26	07/21/26	MATURITY	400,000,000	0	400,000,000	0
MIZUHO SECURITIES USA INC. - REPO TRIPARTY OVERNIGHT FIXED 20260722	07/22/26	07/22/26	07/22/26	MATURITY	400,000,000	0	400,000,000	0
MIZUHO SECURITIES USA INC. - REPO TRIPARTY OVERNIGHT FIXED 20260723	07/23/26	07/23/26	07/23/26	MATURITY	400,000,000	0	400,000,000	0
MIZUHO SECURITIES USA INC. - REPO TRIPARTY OVERNIGHT FIXED 20260724	07/24/26	07/24/26	07/24/26	MATURITY	400,000,000	0	400,000,000	0
MIZUHO SECURITIES USA INC. - REPO TRIPARTY OVERNIGHT FIXED 20260727	07/27/26	07/27/26	07/27/26	MATURITY	400,000,000	0	400,000,000	0
MIZUHO SECURITIES USA INC. - REPO TRIPARTY OVERNIGHT FIXED 20260728	07/28/26	07/28/26	07/28/26	MATURITY	400,000,000	0	400,000,000	0
MIZUHO SECURITIES USA INC. - REPO TRIPARTY OVERNIGHT FIXED 20260729	07/29/26	07/29/26	07/29/26	MATURITY	400,000,000	0	400,000,000	0
MIZUHO SECURITIES USA INC. - REPO TRIPARTY OVERNIGHT FIXED 20260730	07/30/26	07/30/26	07/30/26	MATURITY	400,000,000	0	400,000,000	0
MIZUHO SECURITIES USA INC. - REPO TRIPARTY OVERNIGHT FIXED 20260731	07/31/26	07/31/26	07/31/26	MATURITY	400,000,000	0	400,000,000	0
MIZUHO SECURITIES USA INC. - REPO TRIPARTY TERM FIXED >= 7 DAYS 20260707	07/07/26	07/07/26	07/07/26	MATURITY	400,000,000	0	400,000,000	0
Nationwide Building Society CP4-2 20260722	07/22/26	07/22/26	07/22/26	MATURITY	68,000,000	0	68,000,000	0
Nordea Bank ABP TD 20260723	07/23/26	07/23/26	07/23/26	MATURITY	1,300,000,000	0	1,300,000,000	0
NORDEA BANK ABP TDTD 20260708	07/08/26	07/08/26	07/08/26	MATURITY	1,300,000,000	0	1,300,000,000	0
NORDEA BANK ABP TDTD 20260709	07/09/26	07/09/26	07/09/26	MATURITY	1,325,000,000	0	1,325,000,000	0
NORDEA BANK ABP TDTD 20260710	07/10/26	07/10/26	07/10/26	MATURITY	1,000,000,000	0	1,000,000,000	0
NORDEA BANK ABP TDTD 20260713	07/13/26	07/13/26	07/13/26	MATURITY	1,330,000,000	0	1,330,000,000	0
NORDEA BANK ABP TDTD 20260714	07/14/26	07/14/26	07/14/26	MATURITY	1,340,000,000	0	1,340,000,000	0
NORDEA BANK ABP TDTD 20260715	07/15/26	07/15/26	07/15/26	MATURITY	1,325,000,000	0	1,325,000,000	0
NORDEA BANK ABP TDTD 20260720	07/20/26	07/20/26	07/20/26	MATURITY	1,330,000,000	0	1,330,000,000	0
NORDEA BANK ABP TDTD 20260721	07/21/26	07/21/26	07/21/26	MATURITY	1,320,000,000	0	1,320,000,000	0
NORDEA BANK ABP TDTD 20260722	07/22/26	07/22/26	07/22/26	MATURITY	1,000,000,000	0	1,000,000,000	0
NORDEA BANK ABP TDTD 20260727	07/27/26	07/27/26	07/27/26	MATURITY	1,300,000,000	0	1,300,000,000	0
OLD LINE FND LLC FIXED COUPON 0 MATURITY 20260716	07/16/26	07/16/26	07/16/26	MATURITY	50,000,000	0	50,000,000	0
Old Line Funding, LCPAB54	07/08/26	07/08/26	07/08/26	MATURITY	75,000,000	0	75,000,000	0
PODIUM FDG TR DISC COM 0.00 08JUL26	07/08/26	07/08/26	07/08/26	MATURITY	50,000,000	0	50,000,000	0
Royal Bank of Canada Toronto TD 20260723	07/23/26	07/23/26	07/23/26	MATURITY	370,000,000	0	370,000,000	0
Royal Bank of Canada Toronto TD 20260731	07/31/26	07/31/26	07/31/26	MATURITY	370,000,000	0	370,000,000	0
ROYAL BANK OF CANADTD 20260701	07/01/26	07/01/26	07/01/26	MATURITY	385,000,000	0	385,000,000	0
ROYAL BANK OF CANADTD 20260702	07/02/26	07/02/26	07/02/26	MATURITY	395,000,000	0	395,000,000	0
ROYAL BANK OF CANADTD 20260707	07/07/26	07/07/26	07/07/26	MATURITY	390,000,000	0	390,000,000	0
ROYAL BANK OF CANADTD 20260708	07/08/26	07/08/26	07/08/26	MATURITY	400,000,000	0	400,000,000	0
ROYAL BANK OF CANADTD 20260709	07/09/26	07/09/26	07/09/26	MATURITY	400,000,000	0	400,000,000	0
ROYAL BANK OF CANADTD 20260710	07/10/26	07/10/26	07/10/26	MATURITY	400,000,000	0	400,000,000	0
ROYAL BANK OF CANADTD 20260713	07/13/26	07/13/26	07/13/26	MATURITY	390,000,000	0	390,000,000	0
ROYAL BANK OF CANADTD 20260714	07/14/26	07/14/26	07/14/26	MATURITY	390,000,000	0	390,000,000	0
ROYAL BANK OF CANADTD 20260715	07/15/26	07/15/26	07/15/26	MATURITY	385,000,000	0	385,000,000	0
ROYAL BANK OF CANADTD 20260716	07/16/26	07/16/26	07/16/26	MATURITY	380,000,000	0	380,000,000	0
ROYAL BANK OF CANADTD 20260717	07/17/26	07/17/26	07/17/26	MATURITY	375,000,000	0	375,000,000	0
ROYAL BANK OF CANADTD 20260720	07/20/26	07/20/26	07/20/26	MATURITY	375,000,000	0	375,000,000	0
ROYAL BANK OF CANADTD 20260721	07/21/26	07/21/26	07/21/26	MATURITY	370,000,000	0	370,000,000	0
ROYAL BANK OF CANADTD 20260722	07/22/26	07/22/26	07/22/26	MATURITY	370,000,000	0	370,000,000	0
ROYAL BANK OF CANADTD 20260724	07/24/26	07/24/26	07/24/26	MATURITY	370,000,000	0	370,000,000	0
ROYAL BANK OF CANADTD 20260727	07/27/26	07/27/26	07/27/26	MATURITY	370,000,000	0	370,000,000	0
ROYAL BANK OF CANADTD 20260728	07/28/26	07/28/26	07/28/26	MATURITY	370,000,000	0	370,000,000	0
ROYAL BANK OF CANADTD 20260729	07/29/26	07/29/26	07/29/26	MATURITY	370,000,000	0	370,000,000	0
ROYAL BANK OF CANADTD 20260730	07/30/26	07/30/26	07/30/26	MATURITY	370,000,000	0	370,000,000	0
Sheffield Receivables Company LLC CPAB54-2 20260710	07/10/26	07/10/26	07/10/26	MATURITY	25,000,000	0	25,000,000	0
Sheffield Receivables Company LLC CPAB54-2 20260729	07/29/26	07/29/26	07/29/26	MATURITY	60,000,000	0	60,000,000	0
Starbird Funding Corp. CPAB54-2 20260701	07/01/26	07/01/26	07/01/26	MATURITY	105,000,000	0	105,000,000	0
Starbird Funding Corp. CPAB54-2 20260709	07/09/26	07/09/26	07/09/26	MATURITY	11,000,000	0	11,000,000	0
Starbird Funding Corp. CPAB54-2 20260710	07/10/26	07/10/26	07/10/26	MATURITY	15,000,000	0	15,000,000	0
Starbird Funding Corp. CPAB54-2 20260713	07/13/26	07/13/26	07/13/26	MATURITY	40,000,000	0	40,000,000	0
Starbird Funding Corp. CPAB54-2 20260714	07/14/26	07/14/26	07/14/26	MATURITY	45,000,000	0	45,000,000	0

TRADING ACTIVITY FOR JULY 2026

Issue Description	Maturity Date	Trade Date	Settlement dt	Transaction	Quantity	Traded Interest Local	Net Amount Local	Total Real G/L
Starbird Funding Corp. CPABS4-2 20260715	07/15/26	07/15/26	07/15/26	MATURITY	40,000,000	0	40,000,000	0
Sumitomo Mitsui Trust Bank Ltd. CDYAN 20260728	07/28/26	07/28/26	07/28/26	MATURITY	100,000,000	0	100,000,000	0
Sumitomo Mitsui Trust Bank Ltd. ECD(USD)	07/16/26	07/16/26	07/16/26	MATURITY	100,000,000	0	100,000,000	0
Sumitomo Mitsui Trust Bank Ltd. ECD(USD)	07/27/26	07/27/26	07/27/26	MATURITY	100,000,000	0	100,000,000	0
SVENSKA HANDELSBANKTD 20260710	07/10/26	07/10/26	07/10/26	MATURITY	500,000,000	0	500,000,000	0
THUNDER BAY FD L FIXED COUPON 0 MATURITY 20260708	07/08/26	07/08/26	07/08/26	MATURITY	60,000,000	0	60,000,000	0
TOYOTA CRED CAN FIXED COUPON 0 MATURITY 20260702	07/02/26	07/02/26	07/02/26	MATURITY	55,000,000	0	55,000,000	0
TOYOTA CRED PR FIXED COUPON 0 MATURITY 20260714	07/14/26	07/14/26	07/14/26	MATURITY	10,000,000	0	10,000,000	0
TOYOTA CRED PR FIXED COUPON 0 MATURITY 20260727	07/27/26	07/27/26	07/27/26	MATURITY	15,000,000	0	15,000,000	0
TOYOTA MTR CRED FIXED COUPON 0 MATURITY 20260727	07/27/26	07/27/26	07/27/26	MATURITY	100,000,000	0	100,000,000	0
Truist Bank CD 20260701	07/01/26	07/01/26	07/01/26	MATURITY	125,000,000	0	125,000,000	0
Truist Bank CD 20260708	07/08/26	07/08/26	07/08/26	MATURITY	150,000,000	0	150,000,000	0
UnitedHealth Group Inc. CP4-2 20260713	07/13/26	07/13/26	07/13/26	MATURITY	135,000,000	0	135,000,000	0
UnitedHealth Group Inc. CP4-2 20260724	07/24/26	07/24/26	07/24/26	MATURITY	50,000,000	0	50,000,000	0
UnitedHealth Group Inc. CP4-2 20260731	07/31/26	07/31/26	07/31/26	MATURITY	295,000,000	0	295,000,000	0
EFF 2026-1 A1 FIXED COUPON 3.849000 MATURITY 20270222	02/22/27	07/20/26	07/20/26	PAYDOWN	6,857,153	0	6,857,153	0
GALC 2025-2 A1 FIXED COUPON 4.035000 MATU- RITY 20261116	11/16/26	07/15/26	07/15/26	PAYDOWN	2,992,765	0	2,992,765	0
ABN AMRO BANK NV ATD 20260714	07/14/26	07/07/26	07/07/26	PURCHASE	1,325,000,000	0	1,325,000,000	0
ABN AMRO BANK NV ATD 20260721	07/21/26	07/14/26	07/14/26	PURCHASE	1,325,000,000	0	1,325,000,000	0
ABN AMRO BANK NV ATD 20260728	07/28/26	07/21/26	07/21/26	PURCHASE	1,325,000,000	0	1,325,000,000	0
ABN AMRO BANK NV ATD 20260804	08/04/26	07/28/26	07/28/26	PURCHASE	1,330,000,000	0	1,330,000,000	0
Antalis S.A. CPABS4-2 20260710	07/10/26	07/02/26	07/02/26	PURCHASE	35,170,000	0	35,141,161	0
Antalis S.A. CPABS4-2 20260715	07/15/26	07/07/26	07/07/26	PURCHASE	25,150,000	0	25,129,377	0
Antalis S.A. CPABS4-2 20260715	07/15/26	07/07/26	07/07/26	PURCHASE	50,000,000	0	49,959,000	0
Antalis S.A. CPABS4-2 20260715	07/15/26	07/07/26	07/07/26	PURCHASE	50,000,000	0	49,959,000	0
Antalis S.A. CPABS4-2 20260715	07/15/26	07/07/26	07/07/26	PURCHASE	50,000,000	0	49,959,000	0
Antalis S.A. CPABS4-2 20260722	07/22/26	07/15/26	07/15/26	PURCHASE	10,150,000	0	10,142,717	0
Antalis S.A. CPABS4-2 20260722	07/22/26	07/15/26	07/15/26	PURCHASE	50,000,000	0	49,964,125	0
Antalis S.A. CPABS4-2 20260722	07/22/26	07/15/26	07/15/26	PURCHASE	50,000,000	0	49,964,125	0
Antalis S.A. CPABS4-2 20260722	07/22/26	07/15/26	07/15/26	PURCHASE	50,000,000	0	49,964,125	0
Antalis S.A. CPABS4-2 20260729	07/29/26	07/22/26	07/22/26	PURCHASE	7,300,000	0	7,294,762	0
Antalis S.A. CPABS4-2 20260729	07/29/26	07/22/26	07/22/26	PURCHASE	50,000,000	0	49,964,125	0
Antalis S.A. CPABS4-2 20260729	07/29/26	07/22/26	07/22/26	PURCHASE	50,000,000	0	49,964,125	0
Antalis S.A. CPABS4-2 20260729	07/29/26	07/22/26	07/22/26	PURCHASE	50,000,000	0	49,964,125	0
Antalis S.A. CPABS4-2 20260805	08/05/26	07/21/26	07/21/26	PURCHASE	50,000,000	0	49,921,875	0
Antalis S.A. CPABS4-2 20260805	08/05/26	07/21/26	07/21/26	PURCHASE	15,808,000	0	15,783,300	0
Antalis S.A. CPABS4-2 20260902	09/02/26	07/29/26	07/29/26	PURCHASE	50,000,000	0	49,812,847	0
Antalis S.A. CPABS4-2 20260902	09/02/26	07/29/26	07/29/26	PURCHASE	32,250,000	0	32,129,286	0
Atlantic Asset Securitization LLC CPABS4-2 20260806	08/06/26	07/23/26	07/23/26	PURCHASE	15,000,000	0	14,978,125	0
Atlantic Asset Securitization LLC CPABS4-2 20260806	08/06/26	07/23/26	07/23/26	PURCHASE	50,000,000	0	49,927,084	0
Atlantic Asset Securitization LLC CPABS4-2 20260806	08/06/26	07/23/26	07/23/26	PURCHASE	50,000,000	0	49,927,084	0
Atlantic Asset Securitization LLC CPABS4-2 20260820	08/20/26	07/21/26	07/21/26	PURCHASE	21,000,000	0	20,933,500	0
Atlantic Asset Securitization LLC CPABS4-2 20260821	08/21/26	07/21/26	07/21/26	PURCHASE	12,000,000	0	11,960,630	0
Atlantic Asset Securitization LLC CPABS4-2 20260821	08/21/26	07/21/26	07/21/26	PURCHASE	50,000,000	0	49,835,959	0
AUSTRALIA NEW ZEATD 20260714	07/14/26	07/07/26	07/07/26	PURCHASE	1,325,000,000	0	1,325,000,000	0
AUSTRALIA NEW ZEATD 20260721	07/21/26	07/14/26	07/14/26	PURCHASE	1,325,000,000	0	1,325,000,000	0
AUSTRALIA NEW ZEATD 20260728	07/28/26	07/21/26	07/21/26	PURCHASE	1,325,000,000	0	1,325,000,000	0
AUSTRALIA NEW ZEATD 20260804	08/04/26	07/28/26	07/28/26	PURCHASE	1,330,000,000	0	1,330,000,000	0
BANK OF AMERICA N.A. REPO TRIPARTY TERM FIXED 7 OR MORE DAYS 20260707	07/07/26	07/02/26	07/02/26	PURCHASE	1,620,000,000	0	1,620,000,000	0
BANK OF AMERICA N.A. TRIPARTY REPO OVER- NIGHT FIXED 20260702	07/02/26	07/01/26	07/01/26	PURCHASE	1,513,000,000	0	1,513,000,000	0
BANK OF AMERICA N.A. TRIPARTY REPO OVER- NIGHT FIXED 20260708	07/08/26	07/07/26	07/07/26	PURCHASE	600,000,000	0	600,000,000	0
BANK OF AMERICA N.A. TRIPARTY REPO OVER- NIGHT FIXED 20260709	07/09/26	07/08/26	07/08/26	PURCHASE	430,000,000	0	430,000,000	0
BANK OF AMERICA N.A. TRIPARTY REPO OVER- NIGHT FIXED 20260710	07/10/26	07/09/26	07/09/26	PURCHASE	382,000,000	0	382,000,000	0
BANK OF AMERICA N.A. TRIPARTY REPO OVER- NIGHT FIXED 20260713	07/13/26	07/10/26	07/10/26	PURCHASE	457,000,000	0	457,000,000	0
BANK OF AMERICA N.A. TRIPARTY REPO OVER- NIGHT FIXED 20260714	07/14/26	07/13/26	07/13/26	PURCHASE	471,000,000	0	471,000,000	0
BANK OF AMERICA N.A. TRIPARTY REPO OVER- NIGHT FIXED 20260715	07/15/26	07/14/26	07/14/26	PURCHASE	995,000,000	0	995,000,000	0
BANK OF AMERICA N.A. TRIPARTY REPO OVER- NIGHT FIXED 20260716	07/16/26	07/15/26	07/15/26	PURCHASE	1,252,000,000	0	1,252,000,000	0
BANK OF AMERICA N.A. TRIPARTY REPO OVER- NIGHT FIXED 20260717	07/17/26	07/16/26	07/16/26	PURCHASE	2,088,000,000	0	2,088,000,000	0
BANK OF AMERICA N.A. TRIPARTY REPO OVER- NIGHT FIXED 20260720	07/20/26	07/17/26	07/17/26	PURCHASE	119,000,000	0	119,000,000	0

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Issue Description	Maturity Date	Trade Date	Settlement dt	Transaction	Quantity	Traded Interest Local	Net Amount Local	Total Real G/L
BANK OF AMERICA N.A. TRIPARTY REPO OVER-NIGHT FIXED 20260721	07/21/26	07/20/26	07/20/26	PURCHASE	922,000,000	0	922,000,000	0
BANK OF AMERICA N.A. TRIPARTY REPO OVER-NIGHT FIXED 20260722	07/22/26	07/21/26	07/21/26	PURCHASE	588,000,000	0	588,000,000	0
BANK OF AMERICA N.A. TRIPARTY REPO OVER-NIGHT FIXED 20260723	07/23/26	07/22/26	07/22/26	PURCHASE	487,000,000	0	487,000,000	0
BANK OF AMERICA N.A. TRIPARTY REPO OVER-NIGHT FIXED 20260724	07/24/26	07/23/26	07/23/26	PURCHASE	1,879,000,000	0	1,879,000,000	0
BANK OF AMERICA N.A. TRIPARTY REPO OVER-NIGHT FIXED 20260727	07/27/26	07/24/26	07/24/26	PURCHASE	815,000,000	0	815,000,000	0
BANK OF AMERICA N.A. TRIPARTY REPO OVER-NIGHT FIXED 20260728	07/28/26	07/27/26	07/27/26	PURCHASE	2,340,000,000	0	2,340,000,000	0
BANK OF AMERICA N.A. TRIPARTY REPO OVER-NIGHT FIXED 20260729	07/29/26	07/28/26	07/28/26	PURCHASE	2,295,000,000	0	2,295,000,000	0
BANK OF AMERICA N.A. TRIPARTY REPO OVER-NIGHT FIXED 20260730	07/30/26	07/29/26	07/29/26	PURCHASE	2,162,000,000	0	2,162,000,000	0
BANK OF AMERICA N.A. TRIPARTY REPO OVER-NIGHT FIXED 20260731	07/31/26	07/30/26	07/30/26	PURCHASE	1,910,000,000	0	1,910,000,000	0
BANK OF AMERICA N.A. TRIPARTY REPO OVER-NIGHT FIXED 20260803	08/03/26	07/31/26	07/31/26	PURCHASE	1,998,000,000	0	1,998,000,000	0
BANK OF MONT CHI FLOATING COUPON 4.030000 MATURITY 20270713	07/13/27	07/13/26	07/13/26	PURCHASE	50,000,000	0	50,000,000	0
BANK OF MONT CHI FLOATING COUPON 4.030000 MATURITY 20270713	07/13/27	07/13/26	07/13/26	PURCHASE	40,000,000	0	40,000,000	0
BANK OF NOVA SCOTIA TORONTO REPO TRIPARTY OVERNIGHT FIXED 20260702	07/02/26	07/01/26	07/01/26	PURCHASE	1,500,000,000	0	1,500,000,000	0
BANK OF NOVA SCOTIA TORONTO REPO TRIPARTY OVERNIGHT FIXED 20260708	07/08/26	07/07/26	07/07/26	PURCHASE	1,500,000,000	0	1,500,000,000	0
BANK OF NOVA SCOTIA TORONTO REPO TRIPARTY OVERNIGHT FIXED 20260709	07/09/26	07/08/26	07/08/26	PURCHASE	100,000,000	0	100,000,000	0
BANK OF NOVA SCOTIA TORONTO REPO TRIPARTY OVERNIGHT FIXED 20260710	07/10/26	07/09/26	07/09/26	PURCHASE	500,000,000	0	500,000,000	0
BANK OF NOVA SCOTIA TORONTO REPO TRIPARTY OVERNIGHT FIXED 20260714	07/14/26	07/13/26	07/13/26	PURCHASE	250,000,000	0	250,000,000	0
BANK OF NOVA SCOTIA TORONTO REPO TRIPARTY OVERNIGHT FIXED 20260715	07/15/26	07/14/26	07/14/26	PURCHASE	1,500,000,000	0	1,500,000,000	0
BANK OF NOVA SCOTIA TORONTO REPO TRIPARTY OVERNIGHT FIXED 20260716	07/16/26	07/15/26	07/15/26	PURCHASE	1,500,000,000	0	1,500,000,000	0
BANK OF NOVA SCOTIA TORONTO REPO TRIPARTY OVERNIGHT FIXED 20260717	07/17/26	07/16/26	07/16/26	PURCHASE	1,500,000,000	0	1,500,000,000	0
BANK OF NOVA SCOTIA TORONTO REPO TRIPARTY OVERNIGHT FIXED 20260720	07/20/26	07/17/26	07/17/26	PURCHASE	1,500,000,000	0	1,500,000,000	0
BANK OF NOVA SCOTIA TORONTO REPO TRIPARTY OVERNIGHT FIXED 20260721	07/21/26	07/20/26	07/20/26	PURCHASE	500,000,000	0	500,000,000	0
BANK OF NOVA SCOTIA TORONTO REPO TRIPARTY OVERNIGHT FIXED 20260722	07/22/26	07/21/26	07/21/26	PURCHASE	1,500,000,000	0	1,500,000,000	0
BANK OF NOVA SCOTIA TORONTO REPO TRIPARTY OVERNIGHT FIXED 20260723	07/23/26	07/22/26	07/22/26	PURCHASE	1,500,000,000	0	1,500,000,000	0
BANK OF NOVA SCOTIA TORONTO REPO TRIPARTY OVERNIGHT FIXED 20260724	07/24/26	07/23/26	07/23/26	PURCHASE	1,500,000,000	0	1,500,000,000	0
BANK OF NOVA SCOTIA TORONTO REPO TRIPARTY OVERNIGHT FIXED 20260727	07/27/26	07/24/26	07/24/26	PURCHASE	1,500,000,000	0	1,500,000,000	0
BANK OF NOVA SCOTIA TORONTO REPO TRIPARTY OVERNIGHT FIXED 20260728	07/28/26	07/27/26	07/27/26	PURCHASE	1,500,000,000	0	1,500,000,000	0
BANK OF NOVA SCOTIA TORONTO REPO TRIPARTY OVERNIGHT FIXED 20260729	07/29/26	07/28/26	07/28/26	PURCHASE	1,500,000,000	0	1,500,000,000	0
BANK OF NOVA SCOTIA TORONTO REPO TRIPARTY OVERNIGHT FIXED 20260730	07/30/26	07/29/26	07/29/26	PURCHASE	1,500,000,000	0	1,500,000,000	0
BANK OF NOVA SCOTIA TORONTO REPO TRIPARTY OVERNIGHT FIXED 20260731	07/31/26	07/30/26	07/30/26	PURCHASE	1,500,000,000	0	1,500,000,000	0
BANK OF NOVA SCOTIA TORONTO REPO TRIPARTY OVERNIGHT FIXED 20260803	08/03/26	07/31/26	07/31/26	PURCHASE	1,500,000,000	0	1,500,000,000	0
BANK OF NOVA SCOTIA TORONTO REPO TRIPARTY TERM FIXED >=7 DAYS 20260707	07/07/26	07/02/26	07/02/26	PURCHASE	1,500,000,000	0	1,500,000,000	0
Barton Capital S.A. CPAB54-2 20260708	07/08/26	07/01/26	07/01/26	PURCHASE	50,000,000	0	49,964,417	0
Barton Capital S.A. CPAB54-2 20260715	07/15/26	07/08/26	07/08/26	PURCHASE	50,000,000	0	49,964,417	0
Barton Capital S.A. CPAB54-2 20260717	07/17/26	07/10/26	07/10/26	PURCHASE	50,000,000	0	49,964,514	0
Barton Capital S.A. CPAB54-2 20260717	07/17/26	07/16/26	07/16/26	PURCHASE	50,000,000	0	49,994,945	0
Barton Capital S.A. CPAB54-2 20260724	07/24/26	07/17/26	07/17/26	PURCHASE	50,000,000	0	49,964,417	0
Barton Capital S.A. CPAB54-2 20260831	08/31/26	07/17/26	07/17/26	PURCHASE	50,000,000	0	49,760,625	0
Bedford Row Funding Corp. CPAB54-2 20261113	11/13/26	07/13/26	07/13/26	PURCHASE	18,000,000	0	17,757,690	0
Bennington Stark Capital Co. LLC CPAB54-2 20260708	07/08/26	07/01/26	07/01/26	PURCHASE	30,000,000	0	29,978,417	0
Bennington Stark Capital Co. LLC CPAB54-2 20260709	07/09/26	07/02/26	07/02/26	PURCHASE	50,000,000	0	49,964,028	0
Bennington Stark Capital Co. LLC CPAB54-2 20260709	07/09/26	07/02/26	07/02/26	PURCHASE	50,000,000	0	49,964,028	0
Bennington Stark Capital Co. LLC CPAB54-2 20260709	07/09/26	07/02/26	07/02/26	PURCHASE	35,000,000	0	34,974,820	0
Bennington Stark Capital Co. LLC CPAB54-2 20260716	07/16/26	07/09/26	07/09/26	PURCHASE	50,000,000	0	49,964,028	0
Bennington Stark Capital Co. LLC CPAB54-2 20260716	07/16/26	07/09/26	07/09/26	PURCHASE	50,000,000	0	49,964,028	0

TRADING ACTIVITY FOR JULY 2026

Issue Description	Maturity Date	Trade Date	Settlement dt	Transaction	Quantity	Traded Interest Local	Net Amount Local	Total Real G/L
Bennington Stark Capital Co. LLC CPAB54-2 20260716	07/16/26	07/09/26	07/09/26	PURCHASE	35,000,000	0	34,974,820	0
Bennington Stark Capital Co. LLC CPAB54-2 20260723	07/23/26	07/16/26	07/16/26	PURCHASE	50,000,000	0	49,964,028	0
Bennington Stark Capital Co. LLC CPAB54-2 20260723	07/23/26	07/16/26	07/16/26	PURCHASE	50,000,000	0	49,964,028	0
Bennington Stark Capital Co. LLC CPAB54-2 20260723	07/23/26	07/16/26	07/16/26	PURCHASE	20,000,000	0	19,985,611	0
Bennington Stark Capital Co. LLC CPAB54-2 20260730	07/30/26	07/23/26	07/23/26	PURCHASE	50,000,000	0	49,964,028	0
Bennington Stark Capital Co. LLC CPAB54-2 20260730	07/30/26	07/23/26	07/23/26	PURCHASE	50,000,000	0	49,964,028	0
Bennington Stark Capital Co. LLC CPAB54-2 20260730	07/30/26	07/23/26	07/23/26	PURCHASE	20,000,000	0	19,985,611	0
Bennington Stark Capital Co. LLC CPAB54-2 20260806	08/06/26	07/30/26	07/30/26	PURCHASE	20,000,000	0	19,985,611	0
Bennington Stark Capital Co. LLC CPAB54-2 20260806	08/06/26	07/30/26	07/30/26	PURCHASE	50,000,000	0	49,964,028	0
Bennington Stark Capital Co. LLC CPAB54-2 20260806	08/06/26	07/30/26	07/30/26	PURCHASE	50,000,000	0	49,964,028	0
Bennington Stark Capital Co. LLC CPAB54-2 20260917	09/17/26	07/20/26	07/20/26	PURCHASE	30,500,000	0	30,306,054	0
Bennington Stark Capital Co. LLC CPAB54-2 20260921	09/21/26	07/24/26	07/24/26	PURCHASE	50,000,000	0	49,680,417	0
Bennington Stark Capital Co. LLC CPAB54-2 20260921	09/21/26	07/24/26	07/24/26	PURCHASE	50,000,000	0	49,680,417	0
Bennington Stark Capital Co. LLC CPAB54-2 20260921	09/21/26	07/24/26	07/24/26	PURCHASE	50,000,000	0	49,680,417	0
BNG Bank N.V. CP4-2 20260708	07/08/26	07/01/26	07/01/26	PURCHASE	50,000,000	0	49,964,660	0
BNG Bank N.V. CP4-2 20260708	07/08/26	07/01/26	07/01/26	PURCHASE	50,000,000	0	49,964,660	0
BNG Bank N.V. CP4-2 20260708	07/08/26	07/01/26	07/01/26	PURCHASE	7,500,000	0	7,494,699	0
BNG Bank N.V. CP4-2 20260715	07/15/26	07/08/26	07/08/26	PURCHASE	50,000,000	0	49,964,563	0
BNG Bank N.V. CP4-2 20260715	07/15/26	07/08/26	07/08/26	PURCHASE	50,000,000	0	49,964,563	0
BNG Bank N.V. CP4-2 20260715	07/15/26	07/08/26	07/08/26	PURCHASE	50,000,000	0	49,964,563	0
BNP Paribas SA CP 20260710	07/10/26	07/09/26	07/09/26	PURCHASE	50,000,000	0	49,994,986	0
BNP Paribas SA CP 20260710	07/10/26	07/09/26	07/09/26	PURCHASE	50,000,000	0	49,994,986	0
BNP Paribas SA CP 20260710	07/10/26	07/09/26	07/09/26	PURCHASE	50,000,000	0	49,994,986	0
BNP Paribas SA CP 20260710	07/10/26	07/09/26	07/09/26	PURCHASE	50,000,000	0	49,994,986	0
BNP Paribas SA CP 20260710	07/10/26	07/09/26	07/09/26	PURCHASE	1,000,000	0	999,900	0
BNP Paribas SA CP 20260710	07/10/26	07/09/26	07/09/26	PURCHASE	50,000,000	0	49,994,986	0
BNP Paribas SA CP 20260710	07/10/26	07/09/26	07/09/26	PURCHASE	50,000,000	0	49,994,986	0
BNP Paribas SA CP 20260710	07/10/26	07/09/26	07/09/26	PURCHASE	50,000,000	0	49,994,986	0
BNP Paribas SA CP 20260710	07/10/26	07/09/26	07/09/26	PURCHASE	50,000,000	0	49,994,986	0
BOFA SECURITIES INC. TRIPARTY REPO OVERNIGHT FIXED 20260702	07/02/26	07/01/26	07/01/26	PURCHASE	1,000,000	0	1,000,000	0
BOFA SECURITIES INC. TRIPARTY REPO OVERNIGHT FIXED 20260708	07/08/26	07/07/26	07/07/26	PURCHASE	1,000,000	0	1,000,000	0
BOFA SECURITIES INC. TRIPARTY REPO OVERNIGHT FIXED 20260709	07/09/26	07/08/26	07/08/26	PURCHASE	1,000,000	0	1,000,000	0
BOFA SECURITIES INC. TRIPARTY REPO OVERNIGHT FIXED 20260710	07/10/26	07/09/26	07/09/26	PURCHASE	1,000,000	0	1,000,000	0
BOFA SECURITIES INC. TRIPARTY REPO OVERNIGHT FIXED 20260713	07/13/26	07/10/26	07/10/26	PURCHASE	1,000,000	0	1,000,000	0
BOFA SECURITIES INC. TRIPARTY REPO OVERNIGHT FIXED 20260714	07/14/26	07/13/26	07/13/26	PURCHASE	1,000,000	0	1,000,000	0
BOFA SECURITIES INC. TRIPARTY REPO OVERNIGHT FIXED 20260715	07/15/26	07/14/26	07/14/26	PURCHASE	1,000,000	0	1,000,000	0
BOFA SECURITIES INC. TRIPARTY REPO OVERNIGHT FIXED 20260716	07/16/26	07/15/26	07/15/26	PURCHASE	1,000,000	0	1,000,000	0
BOFA SECURITIES INC. TRIPARTY REPO OVERNIGHT FIXED 20260717	07/17/26	07/16/26	07/16/26	PURCHASE	1,000,000	0	1,000,000	0
BOFA SECURITIES INC. TRIPARTY REPO OVERNIGHT FIXED 20260720	07/20/26	07/17/26	07/17/26	PURCHASE	1,000,000	0	1,000,000	0
BOFA SECURITIES INC. TRIPARTY REPO OVERNIGHT FIXED 20260721	07/21/26	07/20/26	07/20/26	PURCHASE	1,000,000	0	1,000,000	0
BOFA SECURITIES INC. TRIPARTY REPO OVERNIGHT FIXED 20260722	07/22/26	07/21/26	07/21/26	PURCHASE	1,000,000	0	1,000,000	0
BOFA SECURITIES INC. TRIPARTY REPO OVERNIGHT FIXED 20260723	07/23/26	07/22/26	07/22/26	PURCHASE	1,000,000	0	1,000,000	0
BOFA SECURITIES INC. TRIPARTY REPO OVERNIGHT FIXED 20260724	07/24/26	07/23/26	07/23/26	PURCHASE	1,000,000	0	1,000,000	0
BOFA SECURITIES INC. TRIPARTY REPO OVERNIGHT FIXED 20260727	07/27/26	07/24/26	07/24/26	PURCHASE	1,000,000	0	1,000,000	0
BOFA SECURITIES INC. TRIPARTY REPO OVERNIGHT FIXED 20260728	07/28/26	07/27/26	07/27/26	PURCHASE	1,000,000	0	1,000,000	0
BOFA SECURITIES INC. TRIPARTY REPO OVERNIGHT FIXED 20260729	07/29/26	07/28/26	07/28/26	PURCHASE	1,000,000	0	1,000,000	0
BOFA SECURITIES INC. TRIPARTY REPO OVERNIGHT FIXED 20260730	07/30/26	07/29/26	07/29/26	PURCHASE	1,000,000	0	1,000,000	0
BOFA SECURITIES INC. TRIPARTY REPO OVERNIGHT FIXED 20260731	07/31/26	07/30/26	07/30/26	PURCHASE	1,000,000	0	1,000,000	0
BOFA SECURITIES INC. TRIPARTY REPO OVERNIGHT FIXED 20260803	08/03/26	07/31/26	07/31/26	PURCHASE	1,000,000	0	1,000,000	0
CANFCO LLC CPAB54-2 20260917	09/17/26	07/28/26	07/28/26	PURCHASE	50,000,000	0	49,725,167	0
CAN IMPL BK NY FLOATING COUPON 4.030000 MATURITY 20270701	07/01/27	07/01/26	07/01/26	PURCHASE	50,000,000	0	50,000,000	0
CAN IMPL BK NY FLOATING COUPON 4.030000 MATURITY 20270701	07/01/27	07/01/26	07/01/26	PURCHASE	50,000,000	0	50,000,000	0
CAN IMPL BK NY FLOATING COUPON 4.030000 MATURITY 20270701	07/01/27	07/01/26	07/01/26	PURCHASE	50,000,000	0	50,000,000	0
Canadian Imperial Bank of Commerce CDYAN 20270726	07/26/27	07/22/26	07/22/26	PURCHASE	50,000,000	0	50,000,000	0

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TRADING ACTIVITY FOR JULY 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 20260721	07/21/26	07/20/26	07/20/26	PURCHASE	50,000,000	0	49,994,986	0
DZ Bank AG Deutsche Zentral-Genossenschaftsbank CP4-2 20260721	07/21/26	07/20/26	07/20/26	PURCHASE	50,000,000	0	49,994,986	0
DZ Bank AG Deutsche Zentral-Genossenschaftsbank CP4-2 20260721	07/21/26	07/20/26	07/20/26	PURCHASE	50,000,000	0	49,994,986	0
DZ Bank AG Deutsche Zentral-Genossenschaftsbank CP4-2 20260721	07/21/26	07/20/26	07/20/26	PURCHASE	15,000,000	0	14,998,496	0
DZ Bank AG Deutsche Zentral-Genossenschaftsbank CP4-2 20260721	07/21/26	07/20/26	07/20/26	PURCHASE	50,000,000	0	49,994,986	0
DZ Bank AG Deutsche Zentral-Genossenschaftsbank CP4-2 20260722	07/22/26	07/21/26	07/21/26	PURCHASE	2,000,000	0	1,999,799	0
DZ Bank AG Deutsche Zentral-Genossenschaftsbank CP4-2 20260722	07/22/26	07/21/26	07/21/26	PURCHASE	50,000,000	0	49,994,986	0
DZ Bank AG Deutsche Zentral-Genossenschaftsbank CP4-2 20260722	07/22/26	07/21/26	07/21/26	PURCHASE	50,000,000	0	49,994,986	0
DZ Bank AG Deutsche Zentral-Genossenschaftsbank CP4-2 20260722	07/22/26	07/21/26	07/21/26	PURCHASE	50,000,000	0	49,994,986	0
Falcon Asset Funding LLC CPABS4-2 20260810	08/10/26	07/08/26	07/08/26	PURCHASE	50,000,000	0	49,825,834	0
Falcon Asset Funding LLC CPABS4-2 20260810	08/10/26	07/08/26	07/08/26	PURCHASE	50,000,000	0	49,825,834	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVER- NIGHT FIXED 20260702	07/02/26	07/01/26	07/01/26	PURCHASE	800,000,000	0	800,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVER- NIGHT FIXED 20260702	07/02/26	07/01/26	07/01/26	PURCHASE	100,000,000	0	100,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVER- NIGHT FIXED 20260708	07/08/26	07/07/26	07/07/26	PURCHASE	800,000,000	0	800,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVER- NIGHT FIXED 20260708	07/08/26	07/07/26	07/07/26	PURCHASE	100,000,000	0	100,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVER- NIGHT FIXED 20260709	07/09/26	07/08/26	07/08/26	PURCHASE	100,000,000	0	100,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVER- NIGHT FIXED 20260709	07/09/26	07/08/26	07/08/26	PURCHASE	100,000,000	0	100,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVER- NIGHT FIXED 20260710	07/10/26	07/09/26	07/09/26	PURCHASE	100,000,000	0	100,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVER- NIGHT FIXED 20260710	07/10/26	07/09/26	07/09/26	PURCHASE	800,000,000	0	800,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVER- NIGHT FIXED 20260713	07/13/26	07/10/26	07/10/26	PURCHASE	100,000,000	0	100,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVER- NIGHT FIXED 20260714	07/14/26	07/13/26	07/13/26	PURCHASE	800,000,000	0	800,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVER- NIGHT FIXED 20260714	07/14/26	07/13/26	07/13/26	PURCHASE	100,000,000	0	100,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVER- NIGHT FIXED 20260715	07/15/26	07/14/26	07/14/26	PURCHASE	100,000,000	0	100,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVER- NIGHT FIXED 20260715	07/15/26	07/14/26	07/14/26	PURCHASE	800,000,000	0	800,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVER- NIGHT FIXED 20260716	07/16/26	07/15/26	07/15/26	PURCHASE	100,000,000	0	100,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVER- NIGHT FIXED 20260716	07/16/26	07/15/26	07/15/26	PURCHASE	800,000,000	0	800,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVER- NIGHT FIXED 20260717	07/17/26	07/16/26	07/16/26	PURCHASE	800,000,000	0	800,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVER- NIGHT FIXED 20260717	07/17/26	07/16/26	07/16/26	PURCHASE	100,000,000	0	100,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVER- NIGHT FIXED 20260720	07/20/26	07/17/26	07/17/26	PURCHASE	100,000,000	0	100,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVER- NIGHT FIXED 20260720	07/20/26	07/17/26	07/17/26	PURCHASE	800,000,000	0	800,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVER- NIGHT FIXED 20260721	07/21/26	07/20/26	07/20/26	PURCHASE	100,000,000	0	100,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVER- NIGHT FIXED 20260721	07/21/26	07/20/26	07/20/26	PURCHASE	800,000,000	0	800,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVER- NIGHT FIXED 20260722	07/22/26	07/21/26	07/21/26	PURCHASE	800,000,000	0	800,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVER- NIGHT FIXED 20260722	07/22/26	07/21/26	07/21/26	PURCHASE	100,000,000	0	100,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVER- NIGHT FIXED 20260723	07/23/26	07/22/26	07/22/26	PURCHASE	800,000,000	0	800,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVER- NIGHT FIXED 20260723	07/23/26	07/22/26	07/22/26	PURCHASE	100,000,000	0	100,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVER- NIGHT FIXED 20260724	07/24/26	07/23/26	07/23/26	PURCHASE	800,000,000	0	800,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVER- NIGHT FIXED 20260724	07/24/26	07/23/26	07/23/26	PURCHASE	100,000,000	0	100,000,000	0

TRADING ACTIVITY FOR JULY 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 OVER-NIGHT FIXED 20260727	07/27/26	07/24/26	07/24/26	PURCHASE	800,000,000	0	800,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVER-NIGHT FIXED 20260727	07/27/26	07/24/26	07/24/26	PURCHASE	100,000,000	0	100,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVER-NIGHT FIXED 20260728	07/28/26	07/27/26	07/27/26	PURCHASE	100,000,000	0	100,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVER-NIGHT FIXED 20260728	07/28/26	07/27/26	07/27/26	PURCHASE	800,000,000	0	800,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVER-NIGHT FIXED 20260729	07/29/26	07/28/26	07/28/26	PURCHASE	100,000,000	0	100,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVER-NIGHT FIXED 20260729	07/29/26	07/28/26	07/28/26	PURCHASE	1,000,000,000	0	1,000,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVER-NIGHT FIXED 20260730	07/30/26	07/29/26	07/29/26	PURCHASE	100,000,000	0	100,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVER-NIGHT FIXED 20260730	07/30/26	07/29/26	07/29/26	PURCHASE	1,000,000,000	0	1,000,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVER-NIGHT FIXED 20260731	07/31/26	07/30/26	07/30/26	PURCHASE	100,000,000	0	100,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVER-NIGHT FIXED 20260731	07/31/26	07/30/26	07/30/26	PURCHASE	800,000,000	0	800,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVER-NIGHT FIXED 20260803	08/03/26	07/31/26	07/31/26	PURCHASE	800,000,000	0	800,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVER-NIGHT FIXED 20260803	08/03/26	07/31/26	07/31/26	PURCHASE	100,000,000	0	100,000,000	0
HSBC SECURITIES (USA) INC. REPO TRIPARTY TERM FIXED 7 OR MORE DAYS 20260707	07/07/26	07/02/26	07/02/26	PURCHASE	800,000,000	0	800,000,000	0
La Fayette Asset Securitization LLC CPABS4-2 20260708	07/08/26	07/07/26	07/07/26	PURCHASE	50,000,000	0	49,994,959	0
La Fayette Asset Securitization LLC CPABS4-2 20260713	07/13/26	07/10/26	07/10/26	PURCHASE	50,000,000	0	49,984,875	0
La Fayette Asset Securitization LLC CPABS4-2 20260804	08/04/26	07/28/26	07/28/26	PURCHASE	20,000,000	0	19,985,611	0
LMA-Americas LLC CPABS4-2 20260713	07/13/26	07/10/26	07/10/26	PURCHASE	30,000,000	0	29,990,925	0
LMA-Americas LLC CPABS4-2 20261006	10/06/26	07/02/26	07/02/26	PURCHASE	8,800,000	0	8,707,307	0
LMA-Americas LLC CPABS4-2 20261102	11/02/26	07/20/26	07/20/26	PURCHASE	600,000	0	593,123	0
LMA-Americas LLC CPABS4-2 20261102	11/02/26	07/20/26	07/20/26	PURCHASE	50,000,000	0	49,426,875	0
LMA-Americas LLC CPABS4-2 20261103	11/03/26	07/20/26	07/21/26	PURCHASE	50,000,000	0	49,426,875	0
Matchpoint Finance plc CPABS4-2 20260702	07/02/26	07/01/26	07/01/26	PURCHASE	50,000,000	0	49,994,959	0
Matchpoint Finance plc CPABS4-2 20260702	07/02/26	07/01/26	07/01/26	PURCHASE	50,000,000	0	49,994,959	0
Matchpoint Finance plc CPABS4-2 20260707	07/07/26	07/02/26	07/02/26	PURCHASE	17,500,000	0	17,491,177	0
Matchpoint Finance plc CPABS4-2 20260707	07/07/26	07/02/26	07/02/26	PURCHASE	50,000,000	0	49,974,792	0
Matchpoint Finance plc CPABS4-2 20260707	07/07/26	07/02/26	07/02/26	PURCHASE	50,000,000	0	49,974,792	0
Matchpoint Finance plc CPABS4-2 20260707	07/07/26	07/02/26	07/02/26	PURCHASE	50,000,000	0	49,974,792	0
Matchpoint Finance plc CPABS4-2 20260709	07/09/26	07/08/26	07/08/26	PURCHASE	50,000,000	0	49,994,959	0
Matchpoint Finance plc CPABS4-2 20260710	07/10/26	07/09/26	07/09/26	PURCHASE	50,000,000	0	49,994,959	0
Matchpoint Finance plc CPABS4-2 20260713	07/13/26	07/10/26	07/10/26	PURCHASE	50,000,000	0	49,984,875	0
Matchpoint Finance plc CPABS4-2 20260714	07/14/26	07/13/26	07/13/26	PURCHASE	25,000,000	0	24,997,479	0
Matchpoint Finance plc CPABS4-2 20260714	07/14/26	07/13/26	07/13/26	PURCHASE	50,000,000	0	49,994,959	0
Matchpoint Finance plc CPABS4-2 20260715	07/15/26	07/14/26	07/14/26	PURCHASE	50,000,000	0	49,994,959	0
Matchpoint Finance plc CPABS4-2 20260715	07/15/26	07/14/26	07/14/26	PURCHASE	25,000,000	0	24,997,479	0
Matchpoint Finance plc CPABS4-2 20260716	07/16/26	07/15/26	07/15/26	PURCHASE	25,000,000	0	24,997,479	0
Matchpoint Finance plc CPABS4-2 20260716	07/16/26	07/15/26	07/15/26	PURCHASE	50,000,000	0	49,994,959	0
Matchpoint Finance plc CPABS4-2 20260717	07/17/26	07/16/26	07/16/26	PURCHASE	35,000,000	0	34,996,471	0
Matchpoint Finance plc CPABS4-2 20260717	07/17/26	07/16/26	07/16/26	PURCHASE	50,000,000	0	49,994,959	0
Matchpoint Finance plc CPABS4-2 20260721	07/21/26	07/20/26	07/20/26	PURCHASE	50,000,000	0	49,994,959	0
Matchpoint Finance plc CPABS4-2 20260721	07/21/26	07/20/26	07/20/26	PURCHASE	50,000,000	0	49,994,959	0
Matchpoint Finance plc CPABS4-2 20260722	07/22/26	07/21/26	07/21/26	PURCHASE	50,000,000	0	49,994,959	0
Matchpoint Finance plc CPABS4-2 20260722	07/22/26	07/21/26	07/21/26	PURCHASE	50,000,000	0	49,994,959	0
Matchpoint Finance plc CPABS4-2 20260723	07/23/26	07/22/26	07/22/26	PURCHASE	50,000,000	0	49,994,959	0
Matchpoint Finance plc CPABS4-2 20260723	07/23/26	07/22/26	07/22/26	PURCHASE	50,000,000	0	49,994,959	0
Matchpoint Finance plc CPABS4-2 20260729	07/29/26	07/28/26	07/28/26	PURCHASE	50,000,000	0	49,994,945	0
Matchpoint Finance plc CPABS4-2 20260729	07/29/26	07/28/26	07/28/26	PURCHASE	50,000,000	0	49,994,945	0
Matchpoint Finance plc CPABS4-2 20260730	07/30/26	07/29/26	07/29/26	PURCHASE	50,000,000	0	49,994,945	0
Matchpoint Finance plc CPABS4-2 20260731	07/31/26	07/30/26	07/30/26	PURCHASE	50,000,000	0	49,994,945	0
Matchpoint Finance plc CPABS4-2 20260731	07/31/26	07/30/26	07/30/26	PURCHASE	50,000,000	0	49,994,945	0
Matchpoint Finance plc CPABS4-2 20260803	08/03/26	07/31/26	07/31/26	PURCHASE	50,000,000	0	49,984,834	0
Matchpoint Finance plc CPABS4-2 20260803	08/03/26	07/31/26	07/31/26	PURCHASE	7,000,000	0	6,997,877	0
Matchpoint Finance plc CPABS4-2 20260803	08/03/26	07/31/26	07/31/26	PURCHASE	50,000,000	0	49,984,834	0
Matchpoint Finance plc CPABS4-2 20260803	08/03/26	07/31/26	07/31/26	PURCHASE	50,000,000	0	49,984,834	0
Matchpoint Finance plc CPABS4-2 20260803	08/03/26	07/31/26	07/31/26	PURCHASE	50,000,000	0	49,984,834	0
Mizuho Bank Ltd. CDYAN 20261102	11/02/26	07/16/26	07/16/26	PURCHASE	40,000,000	0	40,000,000	0
Mizuho Bank Ltd. CDYAN 20261102	11/02/26	07/16/26	07/16/26	PURCHASE	50,000,000	0	50,000,000	0
Mizuho Bank Ltd. CDYAN 20261103	11/03/26	07/21/26	07/21/26	PURCHASE	50,000,000	0	50,000,000	0
Mizuho Bank Ltd. CDYAN 20261103	11/03/26	07/21/26	07/21/26	PURCHASE	50,000,000	0	50,000,000	0
Mizuho Bank Ltd. CDYAN 20261103	11/03/26	07/21/26	07/21/26	PURCHASE	38,000,000	0	38,000,000	0
Mizuho Bank Ltd. CDYAN 20261103	11/03/26	07/21/26	07/21/26	PURCHASE	50,000,000	0	50,000,000	0
Mizuho Bank Ltd. CDYAN 20261103	11/03/26	07/21/26	07/21/26	PURCHASE	50,000,000	0	50,000,000	0
MIZUHO BANK LTD.TDTD 20260709	07/09/26	07/08/26	07/08/26	PURCHASE	1,200,000,000	0	1,200,000,000	0
MIZUHO BANK LTD.TDTD 20260713	07/13/26	07/10/26	07/10/26	PURCHASE	1,200,000,000	0	1,200,000,000	0

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Issue Description	Maturity Date	Trade Date	settlement dt	Transaction	Quantity	Traded Interest Local	Net Amount Local	Total Real G/L
MIZUHO BANK LTD.TDTD 20260714	07/14/26	07/13/26	07/13/26	PURCHASE	1,225,000,000	0	1,225,000,000	0
MIZUHO BANK LTD.TDTD 20260720	07/20/26	07/17/26	07/17/26	PURCHASE	550,000,000	0	550,000,000	0
MIZUHO BANK LTD.TDTD 20260721	07/21/26	07/20/26	07/20/26	PURCHASE	550,000,000	0	550,000,000	0
MIZUHO SECURITIES USA INC. - REPO TRIPARTY OVERNIGHT FIXED 20260702	07/02/26	07/01/26	07/01/26	PURCHASE	400,000,000	0	400,000,000	0
MIZUHO SECURITIES USA INC. - REPO TRIPARTY OVERNIGHT FIXED 20260708	07/08/26	07/07/26	07/07/26	PURCHASE	370,000,000	0	370,000,000	0
MIZUHO SECURITIES USA INC. - REPO TRIPARTY OVERNIGHT FIXED 20260709	07/09/26	07/08/26	07/08/26	PURCHASE	400,000,000	0	400,000,000	0
MIZUHO SECURITIES USA INC. - REPO TRIPARTY OVERNIGHT FIXED 20260710	07/10/26	07/09/26	07/09/26	PURCHASE	400,000,000	0	400,000,000	0
MIZUHO SECURITIES USA INC. - REPO TRIPARTY OVERNIGHT FIXED 20260714	07/14/26	07/13/26	07/13/26	PURCHASE	400,000,000	0	400,000,000	0
MIZUHO SECURITIES USA INC. - REPO TRIPARTY OVERNIGHT FIXED 20260715	07/15/26	07/14/26	07/14/26	PURCHASE	400,000,000	0	400,000,000	0
MIZUHO SECURITIES USA INC. - REPO TRIPARTY OVERNIGHT FIXED 20260716	07/16/26	07/15/26	07/15/26	PURCHASE	400,000,000	0	400,000,000	0
MIZUHO SECURITIES USA INC. - REPO TRIPARTY OVERNIGHT FIXED 20260717	07/17/26	07/16/26	07/16/26	PURCHASE	400,000,000	0	400,000,000	0
MIZUHO SECURITIES USA INC. - REPO TRIPARTY OVERNIGHT FIXED 20260720	07/20/26	07/17/26	07/17/26	PURCHASE	400,000,000	0	400,000,000	0
MIZUHO SECURITIES USA INC. - REPO TRIPARTY OVERNIGHT FIXED 20260721	07/21/26	07/20/26	07/20/26	PURCHASE	400,000,000	0	400,000,000	0
MIZUHO SECURITIES USA INC. - REPO TRIPARTY OVERNIGHT FIXED 20260722	07/22/26	07/21/26	07/21/26	PURCHASE	400,000,000	0	400,000,000	0
MIZUHO SECURITIES USA INC. - REPO TRIPARTY OVERNIGHT FIXED 20260723	07/23/26	07/22/26	07/22/26	PURCHASE	400,000,000	0	400,000,000	0
MIZUHO SECURITIES USA INC. - REPO TRIPARTY OVERNIGHT FIXED 20260724	07/24/26	07/23/26	07/23/26	PURCHASE	400,000,000	0	400,000,000	0
MIZUHO SECURITIES USA INC. - REPO TRIPARTY OVERNIGHT FIXED 20260727	07/27/26	07/24/26	07/24/26	PURCHASE	400,000,000	0	400,000,000	0
MIZUHO SECURITIES USA INC. - REPO TRIPARTY OVERNIGHT FIXED 20260728	07/28/26	07/27/26	07/27/26	PURCHASE	400,000,000	0	400,000,000	0
MIZUHO SECURITIES USA INC. - REPO TRIPARTY OVERNIGHT FIXED 20260729	07/29/26	07/28/26	07/28/26	PURCHASE	400,000,000	0	400,000,000	0
MIZUHO SECURITIES USA INC. - REPO TRIPARTY OVERNIGHT FIXED 20260730	07/30/26	07/29/26	07/29/26	PURCHASE	400,000,000	0	400,000,000	0
MIZUHO SECURITIES USA INC. - REPO TRIPARTY OVERNIGHT FIXED 20260731	07/31/26	07/30/26	07/30/26	PURCHASE	400,000,000	0	400,000,000	0
MIZUHO SECURITIES USA INC. - REPO TRIPARTY OVERNIGHT FIXED 20260803	08/03/26	07/31/26	07/31/26	PURCHASE	400,000,000	0	400,000,000	0
MIZUHO SECURITIES USA INC. - REPO TRIPARTY TERM FIXED >= 7 DAYS 20260707	07/07/26	07/02/26	07/02/26	PURCHASE	400,000,000	0	400,000,000	0
MUFG Bank Ltd. CP 20261020	10/20/26	07/07/26	07/09/26	PURCHASE	50,000,000	0	49,437,792	0
MUFG Bank Ltd. CP 20261020	10/20/26	07/07/26	07/09/26	PURCHASE	50,000,000	0	49,437,792	0
Nationwide Building Society CP4-2 20260722	07/22/26	07/15/26	07/15/26	PURCHASE	18,000,000	0	17,987,225	0
Nationwide Building Society CP4-2 20260722	07/22/26	07/15/26	07/15/26	PURCHASE	50,000,000	0	49,964,514	0
Nordea Bank Abp TD 20260723	07/23/26	07/22/26	07/22/26	PURCHASE	1,300,000,000	0	1,300,000,000	0
NORDEA BANK ABPTD TD 20260708	07/08/26	07/07/26	07/07/26	PURCHASE	1,300,000,000	0	1,300,000,000	0
NORDEA BANK ABPTD TD 20260709	07/09/26	07/08/26	07/08/26	PURCHASE	1,325,000,000	0	1,325,000,000	0
NORDEA BANK ABPTD TD 20260710	07/10/26	07/09/26	07/09/26	PURCHASE	1,000,000,000	0	1,000,000,000	0
NORDEA BANK ABPTD TD 20260713	07/13/26	07/10/26	07/10/26	PURCHASE	1,330,000,000	0	1,330,000,000	0
NORDEA BANK ABPTD TD 20260714	07/14/26	07/13/26	07/13/26	PURCHASE	1,340,000,000	0	1,340,000,000	0
NORDEA BANK ABPTD TD 20260715	07/15/26	07/14/26	07/14/26	PURCHASE	1,325,000,000	0	1,325,000,000	0
NORDEA BANK ABPTD TD 20260720	07/20/26	07/17/26	07/17/26	PURCHASE	1,330,000,000	0	1,330,000,000	0
NORDEA BANK ABPTD TD 20260721	07/21/26	07/20/26	07/20/26	PURCHASE	1,320,000,000	0	1,320,000,000	0
NORDEA BANK ABPTD TD 20260722	07/22/26	07/21/26	07/21/26	PURCHASE	1,000,000,000	0	1,000,000,000	0
NORDEA BANK ABPTD TD 20260727	07/27/26	07/24/26	07/24/26	PURCHASE	1,300,000,000	0	1,300,000,000	0
Old Line Funding LLC CPAB54-2 20261118	11/18/26	07/15/26	07/16/26	PURCHASE	50,000,000	0	49,315,972	0
PARADELLE FUND FLOATING COUPON 4.05000 MATURITY 20270709	07/09/27	07/10/26	07/10/26	PURCHASE	45,500,000	0	45,500,000	0
PARK AVE COLL FLOATING COUPON 4.03000 MATURITY 20270413	04/13/27	07/17/26	07/17/26	PURCHASE	50,000,000	0	50,000,000	0
Podium Funding Trust CPAB53A3 20270401	04/01/27	07/08/26	07/08/26	PURCHASE	25,000,000	0	24,221,250	0
Royal Bank of Canada Toronto TD 20260723	07/23/26	07/22/26	07/22/26	PURCHASE	370,000,000	0	370,000,000	0
Royal Bank of Canada Toronto TD 20260731	07/31/26	07/30/26	07/30/26	PURCHASE	370,000,000	0	370,000,000	0
ROYAL BANK OF CANADTD 20260702	07/02/26	07/01/26	07/01/26	PURCHASE	395,000,000	0	395,000,000	0
ROYAL BANK OF CANADTD 20260707	07/07/26	07/02/26	07/02/26	PURCHASE	390,000,000	0	390,000,000	0
ROYAL BANK OF CANADTD 20260708	07/08/26	07/07/26	07/07/26	PURCHASE	400,000,000	0	400,000,000	0
ROYAL BANK OF CANADTD 20260709	07/09/26	07/08/26	07/08/26	PURCHASE	400,000,000	0	400,000,000	0
ROYAL BANK OF CANADTD 20260710	07/10/26	07/09/26	07/09/26	PURCHASE	400,000,000	0	400,000,000	0
ROYAL BANK OF CANADTD 20260713	07/13/26	07/10/26	07/10/26	PURCHASE	390,000,000	0	390,000,000	0
ROYAL BANK OF CANADTD 20260714	07/14/26	07/13/26	07/13/26	PURCHASE	390,000,000	0	390,000,000	0
ROYAL BANK OF CANADTD 20260715	07/15/26	07/14/26	07/14/26	PURCHASE	385,000,000	0	385,000,000	0
ROYAL BANK OF CANADTD 20260716	07/16/26	07/15/26	07/15/26	PURCHASE	380,000,000	0	380,000,000	0
ROYAL BANK OF CANADTD 20260717	07/17/26	07/16/26	07/16/26	PURCHASE	375,000,000	0	375,000,000	0
ROYAL BANK OF CANADTD 20260720	07/20/26	07/17/26	07/17/26	PURCHASE	375,000,000	0	375,000,000	0
ROYAL BANK OF CANADTD 20260721	07/21/26	07/20/26	07/20/26	PURCHASE	370,000,000	0	370,000,000	0

TRADING ACTIVITY FOR JULY 2026

Issue Description	Maturity Date	Trade Date	Settlement dt	Transaction	Quantity	Traded Interest Local	Net Amount Local	Total Real G/L
ROYAL BANK OF CANADTD 20260722	07/22/26	07/21/26	07/21/26	PURCHASE	370,000,000	0	370,000,000	0
ROYAL BANK OF CANADTD 20260724	07/24/26	07/23/26	07/23/26	PURCHASE	370,000,000	0	370,000,000	0
ROYAL BANK OF CANADTD 20260727	07/27/26	07/24/26	07/24/26	PURCHASE	370,000,000	0	370,000,000	0
ROYAL BANK OF CANADTD 20260728	07/28/26	07/27/26	07/27/26	PURCHASE	370,000,000	0	370,000,000	0
ROYAL BANK OF CANADTD 20260729	07/29/26	07/28/26	07/28/26	PURCHASE	370,000,000	0	370,000,000	0
ROYAL BANK OF CANADTD 20260730	07/30/26	07/29/26	07/29/26	PURCHASE	370,000,000	0	370,000,000	0
ROYAL BANK OF CANADTD 20260803	08/03/26	07/31/26	07/31/26	PURCHASE	360,000,000	0	360,000,000	0
Sheffield Receivables Company LLC CPABS4-2 20260925	09/25/26	07/29/26	07/29/26	PURCHASE	10,000,000	0	9,937,328	0
Sheffield Receivables Company LLC CPABS4-2 20260925	09/25/26	07/29/26	07/29/26	PURCHASE	50,000,000	0	49,686,639	0
Sheffield Receivables Company LLC CPABS4-2 20261014	10/14/26	07/15/26	07/16/26	PURCHASE	50,000,000	0	49,511,250	0
STAND CHART/RY FLOATING COUPON 3.900000	10/16/26	07/16/26	07/17/26	PURCHASE	25,000,000	0	25,000,000	0
MATURITY 20261016								
Starbird Funding Corp. CPABS4-2 20260709	07/09/26	07/08/26	07/08/26	PURCHASE	11,000,000	0	10,998,891	0
Starbird Funding Corp. CPABS4-2 20260710	07/10/26	07/09/26	07/09/26	PURCHASE	15,000,000	0	14,998,488	0
Starbird Funding Corp. CPABS4-2 20260713	07/13/26	07/10/26	07/10/26	PURCHASE	40,000,000	0	39,987,900	0
Starbird Funding Corp. CPABS4-2 20260714	07/14/26	07/13/26	07/13/26	PURCHASE	45,000,000	0	44,995,463	0
Starbird Funding Corp. CPABS4-2 20260715	07/15/26	07/14/26	07/14/26	PURCHASE	40,000,000	0	39,995,967	0
SUMITOMO MITSUI TRUECD	10/15/26	07/13/26	07/15/26	PURCHASE	100,000,000	0	98,988,121	0
Sumitomo Mitsui Trust Bank Ltd. CDYAN 20261023	10/23/26	07/10/26	07/14/26	PURCHASE	20,000,000	0	20,000,000	0
Sumitomo Mitsui Trust Bank Ltd. CDYAN 20261023	10/23/26	07/10/26	07/14/26	PURCHASE	50,000,000	0	50,000,000	0
Sumitomo Mitsui Trust Bank Ltd. CDYAN 20261029	10/29/26	07/13/26	07/15/26	PURCHASE	50,000,000	0	50,000,000	0
Sumitomo Mitsui Trust Bank Ltd. CDYAN 20261029	10/29/26	07/13/26	07/15/26	PURCHASE	50,000,000	0	50,000,000	0
Sumitomo Mitsui Trust Bank Ltd. CDYAN 20261029	10/29/26	07/13/26	07/15/26	PURCHASE	1,000,000	0	1,000,000	0
SVENSKA HANDELSBANKTD 20260710	07/10/26	07/09/26	07/09/26	PURCHASE	500,000,000	0	500,000,000	0
Toyota Motor Credit Corp. CP 20270122	01/22/27	07/27/26	07/27/26	PURCHASE	50,000,000	0	48,968,264	0
Toyota Motor Credit Corp. CP 20270122	01/22/27	07/27/26	07/27/26	PURCHASE	50,000,000	0	48,968,264	0
Truist Bank CD 20260708	07/08/26	07/01/26	07/01/26	PURCHASE	50,000,000	0	50,000,000	0
Truist Bank CD 20260708	07/08/26	07/01/26	07/01/26	PURCHASE	50,000,000	0	50,000,000	0
Truist Bank CD 20260708	07/08/26	07/01/26	07/01/26	PURCHASE	50,000,000	0	50,000,000	0
UnitedHealth Group Inc. CP4-2 20260713	07/13/26	07/09/26	07/09/26	PURCHASE	35,000,000	0	34,985,767	0
UnitedHealth Group Inc. CP4-2 20260713	07/13/26	07/09/26	07/09/26	PURCHASE	50,000,000	0	49,979,667	0
UnitedHealth Group Inc. CP4-2 20260713	07/13/26	07/09/26	07/09/26	PURCHASE	50,000,000	0	49,979,667	0
UnitedHealth Group Inc. CP4-2 20260724	07/24/26	07/17/26	07/17/26	PURCHASE	50,000,000	0	49,964,514	0
UnitedHealth Group Inc. CP4-2 20260731	07/31/26	07/24/26	07/24/26	PURCHASE	50,000,000	0	49,964,222	0
UnitedHealth Group Inc. CP4-2 20260731	07/31/26	07/24/26	07/24/26	PURCHASE	20,000,000	0	19,985,689	0
UnitedHealth Group Inc. CP4-2 20260731	07/31/26	07/30/26	07/30/26	PURCHASE	50,000,000	0	49,994,931	0
UnitedHealth Group Inc. CP4-2 20260731	07/31/26	07/30/26	07/30/26	PURCHASE	50,000,000	0	49,994,931	0
UnitedHealth Group Inc. CP4-2 20260731	07/31/26	07/30/26	07/30/26	PURCHASE	25,000,000	0	24,997,465	0
UnitedHealth Group Inc. CP4-2 20260731	07/31/26	07/30/26	07/30/26	PURCHASE	50,000,000	0	49,994,931	0
UnitedHealth Group Inc. CP4-2 20260731	07/31/26	07/30/26	07/30/26	PURCHASE	50,000,000	0	49,994,931	0
UnitedHealth Group Inc. CP4-2 20260805	08/05/26	07/29/26	07/29/26	PURCHASE	50,000,000	0	49,963,931	0
UnitedHealth Group Inc. CP4-2 20260805	08/05/26	07/29/26	07/29/26	PURCHASE	50,000,000	0	49,963,931	0
UnitedHealth Group Inc. CP4-2 20260805	08/05/26	07/29/26	07/29/26	PURCHASE	50,000,000	0	49,963,931	0
UnitedHealth Group Inc. CP4-2 20260805	08/05/26	07/29/26	07/29/26	PURCHASE	50,000,000	0	49,963,931	0
DREY-GVT CSH-I	08/01/54	07/07/26	07/07/26	SELL	152,773,725	0	152,773,725	0
DREY-GVT CSH-I	08/01/54	07/15/26	07/15/26	SELL	2,700,511	0	2,700,511	0
DREY-GVT CSH-I	08/01/54	07/16/26	07/16/26	SELL	540,117	0	540,117	0
DREY-GVT CSH-I	08/01/54	07/20/26	07/20/26	SELL	1,416,543	0	1,416,543	0
DREY-GVT CSH-I	08/01/54	07/24/26	07/24/26	SELL	1,697,293	0	1,697,293	0
DREY-GVT CSH-I	08/01/54	07/29/26	07/29/26	SELL	3,567,646	0	3,567,646	0
						0	267,140,114,877	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.

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