



MONTHLY SUMMARY REPORT

State Board of Administration of Florida

June 2021

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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 June 1, 2021, through June 30, 2021, has been prepared by the SBA with input from Federated Investment Counseling (“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 June 30, 2021)

Total Participants
743

Florida PRIME™
Total Participant Balance
\$17,441,698,421

Total Number of Accounts
1,381

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

Economists tell us that monetary policy works with a lag. The idea is that it takes time for changes to take hold, especially broad shifts like altering the supply of money. But it also could apply to how slow policymakers generally are to make decisions in the first place.

While the speed with which the Federal Reserve responded to the pandemic was excellent, officials pondered adjusting the reverse repurchase agreement rate for too long. The overnight markets have not been working as they should for some time now. At the June Federal Open Market Committee meeting, they finally increased the Reverse Repo Facility and the Interest on Excess Reserves by 5 basis points each, to 5 and 15 basis points, respectively. The money markets breathed a sigh of relief, but should not have needed to hold their breath for so long.

It seems the Fed wanted to make the change in phases for maximum impact: first increase the total amount of available repo from \$30 billion to \$80 billion, then expand number of counterparties by lowering the requirements for minimum asset size, then bump up the administered rates. But was that really necessary? The markets easily could have handled implementing all of these in one week. We are not ungrateful. Since the move, the industry has seen higher gross yields, and overnight operations are much smoother. For instance, banks again have incentive to sponsor repo transactions. But the Fed's caution was overdone.

The real drama of the meeting was in the dot plot's suggestion that the fed funds liftoff might come earlier—welcome news, of course. But the theater has just begun. Fed members have started to diverge

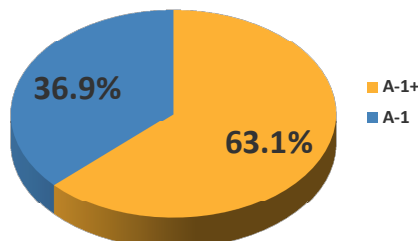
in their opinions of when this, and tapering of asset purchases, should happen. Differences surely will become more pronounced as the year progresses and new readings on inflation and gross domestic product (GDP) emerge. It won't be long before we see hawk and dove scorecards, and it will test Chair Jerome Powell's diplomacy to avoid dissent.

It is worth noting the details of the Summary of Projections beyond rates. Participants' personal consumption expenditures projections for 2021 rose from 2.4% in the March meeting to 3.4%, and they now forecast a GDP growth rate of 7% for this year compared to their previous call of 6.5%. But both measures retreat soon after, with inflation floating above 2%. Employment remains the wild card. If companies have found they can do without as many employees as before due to reorganization, automation or productivity from remote work, it might be hard for the unemployment rate to get to where the Fed wants to see it.

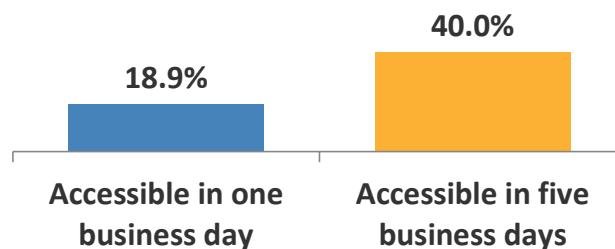
Assets of the Pool fell \$800 million to end June at \$17.4 billion. Outflows are typical in the summer months in part due to schools closing. The portfolio's gross yield remained at 13 basis points. Its weighted average maturity (WAM) remained at 50 days but weighted average life (WAL) increased six days to 69 days due to additions of floating-rate instruments. The Pool's manager made trades across the 1-year portion of the London interbank offered rate (LIBOR) yield curve and across security types, including commercial paper, asset-backed commercial paper and banking paper. At the end of June, yields on 1-, 3-, 6- and 12-month U.S. Treasuries were 0.04%, 0.05%, 0.06% and 0.07%, respectively; the 1-, 3-, 6- and 12-month London interbank offered rates (Libor) were 0.1%, 0.15%, 0.16% and 0.25%, respectively.

PORTFOLIO COMPOSITION FOR JUNE 2021

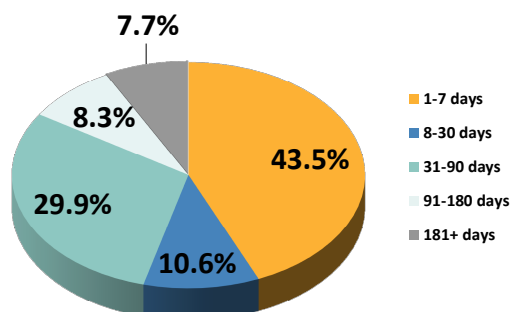
CREDIT QUALITY COMPOSITION



HIGHLY LIQUID HOLDINGS



EFFECTIVE MATURITY SCHEDULE



TOP HOLDINGS & AVG. MATURITY

1. Federated Hermes Institutional Prime Value Obligations Fund	9.1%
2. JPMorgan Chase & Co.	5.1%
3. Mizuho Financial Group, Inc.	5.1%
4. Australia & New Zealand Banking Group, Melbourne	5.0%
5. Svenska Handelsbanken, Stockholm	5.0%
6. ABN Amro Bank NV	5.0%
7. Cooperative Rabobank UA	5.0%
8. North Rhine-Westphalia, State of	5.0%
9. Nationwide Building Society	5.0%
10. Toronto Dominion Bank	3.4%

Average Effective Maturity (WAM)

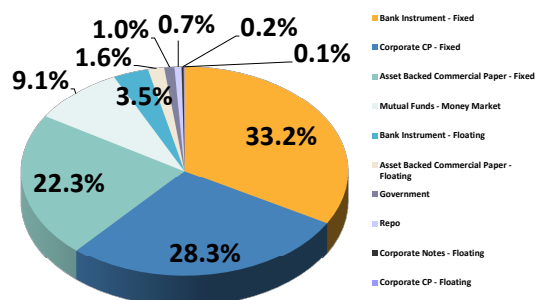
50 Days

Weighted Average Life (Spread WAL)

69 Days

Percentages based on total value of investments

PORTFOLIO COMPOSITION



FUND PERFORMANCE THROUGH JUNE 2021

Florida PRIME Performance Data			
	Annualized Net Participant Yield ¹	Net-of-Fee Benchmark ²	Above (Below) Benchmark
One Month	0.10%	0.04%	0.06%
Three Months	0.11%	0.04%	0.07%
One Year	0.22%	0.10%	0.12%
Three Years	1.49%	1.29%	0.20%
Five Years	1.40%	1.16%	0.24%
Ten Years	0.83%	0.63%	0.20%
Since 1/96	2.46%	2.24%	0.21%

Note: Net asset value at month end: \$17,443.2 million, which includes investments at market value, plus all cash, accrued interest receivable and payables.

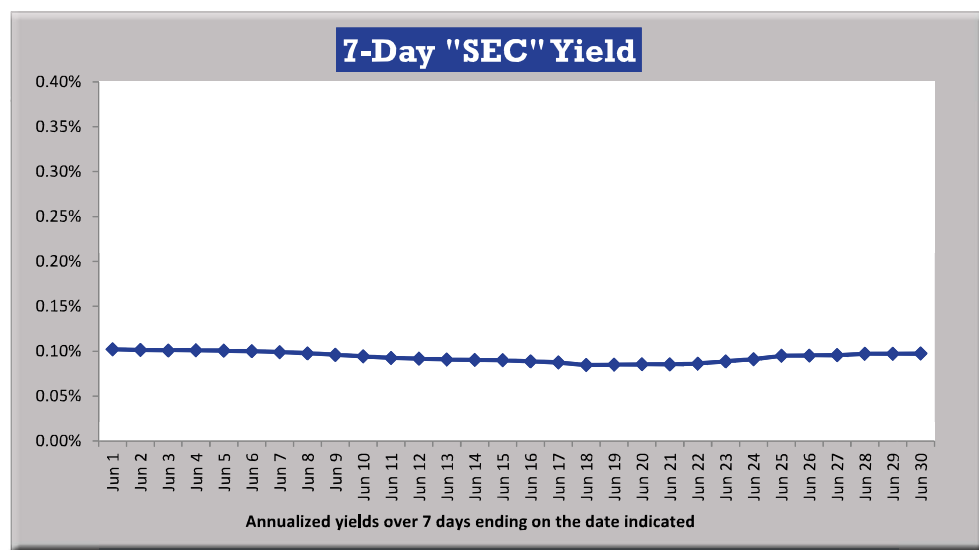
¹Net of fees. Participant yield is calculated on a 365-day basis and includes adjustments for expenses and other accounting items to reflect realized earnings by participants.

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 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 JUNE 2021

Summary of Cash Flows		
Opening Balance (6/01/21)	\$	18,275,792,053
Participant Deposits		1,739,574,944
Gross Earnings		1,873,416
Participant Withdrawals		(2,575,080,082)
Fees		(461,910)
Closing Balance (6/31/21)	\$	17,441,698,421
Net Change over Month	\$	(834,093,632)

Detailed Fee Disclosure		
June	Amount	Basis Point Equivalent*
SBA Client Service, Account Mgt. & Fiduciary Oversight Fee	\$ 146,777.61	0.99
Federated Investment Management Fee	285,050.71	1.92
BNY Mellon Custodial Fee**	18,849.26	0.13
Bank of America Transfer Agent Fee	5,347.94	0.04
S&P Rating Maintenance Fee	3,863.01	0.03
Audit/External Review Fees	2,021.36	0.01
Total Fees	\$ 461,909.89	3.10

*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 \$17,858,745,237.

**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 JUNE 2021

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	0.09	7/2/2021		485,000,000	0.09	\$485,000,000	\$485,000,000	\$0
ABN Amro Bank NV,Amsterdam TD	TIME DEPOSIT	0.09	7/6/2021		355,000,000	0.09	\$355,000,000	\$355,000,000	\$0
ABN Amro Bank NV,Amsterdam TD	TIME DEPOSIT	0.09	7/7/2021		40,000,000	0.09	\$40,000,000	\$40,000,000	\$0
Albion Capital LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		7/9/2021		12,508,000	0.18	\$12,507,437	\$12,507,672	\$235
Albion Capital LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		7/20/2021		50,000,000	0.16	\$49,995,556	\$49,996,584	\$1,028
Albion Capital LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		7/27/2021		50,000,000	0.17	\$49,993,625	\$49,995,200	\$1,575
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		7/1/2021		324,000,000	0.05	\$323,999,550	\$323,999,281	-\$269
Anglesea Funding LLC, .2%, Oct 15, 2021	COMMERCIAL PAPER ASSET BACKED CALLABLE	0.20	10/15/2021		22,000,000	0.20	\$22,000,000	\$22,001,238	\$1,238
Anglesea Funding LLC, Nov 12, 2021	COMMERCIAL PAPER ASSET BACKED CALLABLE	0.24	11/12/2021	7/1/2021	90,000,000	0.24	\$90,000,000	\$90,020,218	\$20,218
Antalis S.A. CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		7/2/2021		70,150,000	0.09	\$70,149,649	\$70,149,689	\$39
Atlantic Asset Securitization LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		9/8/2021		60,000,000	0.08	\$59,990,667	\$59,986,817	-\$3,850
Australia & New Zealand Banking Group, Melbourne CP4-2	COMMERCIAL PAPER - 4-2		7/22/2021		50,000,000	0.24	\$49,992,667	\$49,997,861	\$5,194
Australia & New Zealand Banking Group, Melbourne CP4-2	COMMERCIAL PAPER - 4-2		9/20/2021		30,000,000	0.17	\$29,988,383	\$29,995,217	\$6,833
Australia & New Zealand Banking Group, Melbourne CP4-2	COMMERCIAL PAPER - 4-2		12/6/2021		50,000,000	0.18	\$49,960,250	\$49,981,009	\$20,759
Australia & New Zealand Banking Group, Melbourne TD	TIME DEPOSIT	0.10	7/2/2021		100,000,000	0.10	\$100,000,000	\$100,000,000	\$0
Australia & New Zealand Banking Group, Melbourne TD	TIME DEPOSIT	0.10	7/6/2021		80,000,000	0.10	\$80,000,000	\$80,000,000	\$0
Australia & New Zealand Banking Group, Melbourne TD	TIME DEPOSIT	0.10	7/7/2021		570,000,000	0.10	\$570,000,000	\$570,000,000	\$0
BPCE SA CP4-2	COMMERCIAL PAPER - 4-2		8/3/2021		83,320,000	0.14	\$83,308,983	\$83,312,682	\$3,699
BPCE SA CP4-2	COMMERCIAL PAPER - 4-2		8/3/2021		200,000,000	0.14	\$199,973,556	\$199,982,434	\$8,878
Bank of America N.A. Triparty Repo Overnight Fixed	REPO TRIPARTY OVERNIGHT FIXED	0.06	7/1/2021		4,000,000	0.06	\$4,000,000	\$4,000,000	\$0
Bank of Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.20	2/14/2022		50,000,000	0.20	\$50,000,000	\$50,010,762	\$10,762
Bank of Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.19	9/3/2021		138,800,000	0.19	\$138,800,000	\$138,821,783	\$21,784
Bank of Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.24	3/15/2022		25,000,000	0.24	\$25,000,000	\$25,011,430	\$11,430
Bank of Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.24	3/17/2022		50,000,000	0.24	\$50,000,000	\$50,022,677	\$22,677
Bank of Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.24	3/23/2022		50,000,000	0.24	\$50,000,000	\$50,022,463	\$22,463
Bank of Montreal, Dec 27, 2021	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.29	12/27/2021	7/1/2021	100,000,000	0.29	\$100,000,000	\$100,055,236	\$55,236
Bank of Montreal, Jun 10, 2022	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.25	6/10/2022	7/1/2021	100,000,000	0.25	\$100,000,000	\$100,045,775	\$45,775
Bank of Nova Scotia, Toronto CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.25	10/7/2021		15,000,000	0.25	\$15,000,000	\$15,006,468	\$6,468
Bank of Nova Scotia, Toronto CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.29	12/10/2021		100,000,000	0.29	\$100,000,000	\$100,080,017	\$80,017
Bank of Nova Scotia, Toronto CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.20	2/18/2022		50,000,000	0.20	\$50,000,000	\$50,015,159	\$15,159

See notes at end of table.

INVENTORY OF HOLDINGS FOR JUNE 2021

Security Name	Security Classification	Cpn	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
Bank of Nova Scotia, Toronto CP4-2	COMMERCIAL PAPER - 4-2		5/5/2022		32,500,000	0.23	\$32,435,840	\$32,450,624	\$14,785
Bank of Nova Scotia, Toronto, Jun 13, 2022	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.25	6/13/2022	7/1/2021	100,000,000	0.25	\$100,000,000	\$100,045,205	\$45,205
Barton Capital S.A. CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		7/13/2021		75,000,000	0.07	\$74,998,104	\$74,997,833	-\$271
Barton Capital S.A. CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		7/19/2021		100,000,000	0.10	\$99,994,722	\$99,995,408	\$686
Bedford Row Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		7/8/2021		20,000,000	0.24	\$19,998,933	\$19,999,507	\$573
Bedford Row Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		9/7/2021		25,000,000	0.29	\$24,986,583	\$24,996,071	\$9,487
Bedford Row Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		10/18/2021		39,800,000	0.18	\$39,778,110	\$39,785,772	\$7,662
Bedford Row Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		1/3/2022		75,000,000	0.21	\$74,918,188	\$74,932,213	\$14,025
Bedford Row Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		5/6/2022		10,000,000	0.24	\$9,979,333	\$9,984,672	\$5,339
Bedford Row Funding Corp., Sep 10, 2021	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	0.32	9/10/2021	7/1/2021	58,000,000	0.32	\$58,000,000	\$57,994,200	-\$5,800
Bruce T. Brown 2017 Irrevocable Trust, Series 2017, Oct 01, 2042	VARIABLE RATE DEMAND NOTE	0.12	10/1/2042	7/1/2021	5,185,000	0.12	\$5,185,000	\$5,185,000	\$0
CAFCO, LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		7/8/2021		40,000,000	0.20	\$39,998,222	\$39,999,289	\$1,067
CAFCO, LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		9/8/2021		75,000,000	0.08	\$74,988,333	\$74,983,521	-\$4,812
CHARTA, LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		7/7/2021		40,000,000	0.20	\$39,998,444	\$39,999,378	\$933
CHARTA, LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		9/2/2021		75,000,000	0.11	\$74,985,333	\$74,985,200	-\$133
CIESCO, LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		10/4/2021		35,350,000	0.18	\$35,333,032	\$35,338,500	\$5,468
CRC Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		12/6/2021		25,000,000	0.11	\$24,987,854	\$24,988,958	\$1,104
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.26	9/1/2021		50,000,000	0.26	\$50,000,000	\$50,014,692	\$14,692
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.27	1/4/2022		75,000,000	0.27	\$75,000,000	\$75,053,552	\$53,552
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.18	9/8/2021		50,000,000	0.18	\$50,000,000	\$50,008,063	\$8,063
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.24	4/6/2022		25,000,000	0.24	\$25,000,000	\$25,012,797	\$12,797
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.24	5/4/2022		85,000,000	0.24	\$85,000,000	\$85,039,156	\$39,156
Canadian Imperial Bank of Commerce CP4-2	COMMERCIAL PAPER - 4-2		10/12/2021		11,500,000	0.20	\$11,493,356	\$11,496,678	\$3,322
Canadian Imperial Bank of Commerce, Jun 16, 2022	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.25	6/16/2022	7/1/2021	100,000,000	0.25	\$100,000,000	\$100,045,325	\$45,325
Canadian Imperial Bank of Commerce, Jun 17, 2022	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.25	6/17/2022	7/1/2021	100,000,000	0.25	\$100,000,000	\$100,042,662	\$42,662
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		7/14/2021		20,000,000	0.30	\$19,997,744	\$19,999,510	\$1,766
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		7/26/2021		100,000,000	0.20	\$99,985,556	\$99,995,233	\$9,677
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		7/27/2021		70,000,000	0.20	\$69,989,500	\$69,996,483	\$6,983

See notes at end of table.

INVENTORY OF HOLDINGS FOR JUNE 2021

Security Name	Security Classification	Cpn	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		8/3/2021		45,000,000	0.18	\$44,992,350	\$44,997,025	\$4,675
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		8/6/2021		85,000,000	0.23	\$84,979,907	\$84,993,885	\$13,978
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		8/11/2021		80,000,000	0.22	\$79,979,467	\$79,993,466	\$14,000
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		8/12/2021		70,000,000	0.18	\$69,984,950	\$69,994,147	\$9,197
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		9/16/2021		50,000,000	0.20	\$49,978,333	\$49,990,034	\$11,700
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		9/20/2021		10,000,000	0.19	\$9,995,672	\$9,997,836	\$2,164
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		12/2/2021		30,000,000	0.13	\$29,983,208	\$29,981,012	-\$2,196
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		1/3/2022		90,000,000	0.16	\$89,925,200	\$89,916,317	-\$8,883
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		1/3/2022		85,000,000	0.16	\$84,929,356	\$84,920,966	-\$8,389
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		1/5/2022		43,000,000	0.16	\$42,963,880	\$42,959,591	-\$4,289
Cooperative Rabobank UA TD	TIME DEPOSIT	0.10	7/1/2021		340,000,000	0.10	\$340,000,000	\$340,000,000	\$0
Cooperative Rabobank UA TD	TIME DEPOSIT	0.10	7/7/2021		540,000,000	0.10	\$540,000,000	\$540,000,000	\$0
DNB Bank ASA CP4-2	COMMERCIAL PAPER - 4-2		9/1/2021		100,000,000	0.08	\$99,986,000	\$99,987,750	\$1,750
DNB Bank ASA CP4-2	COMMERCIAL PAPER - 4-2		9/2/2021		315,000,000	0.08	\$314,955,200	\$314,960,801	\$5,601
DZ Bank AG Deutsche Zentral-Genossenschaftsbank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.14	7/12/2021		124,850,000	0.14	\$124,850,000	\$124,852,496	\$2,496
Dreyfus Government Cash Management Fund	OVERNIGHT MUTUAL FUND	0.03	7/1/2021		5,697,595	0.03	\$5,697,595	\$5,697,595	\$0
Erste Abwicklungsanstalt CP4-2	COMMERCIAL PAPER - 4-2		8/6/2021		100,000,000	0.15	\$99,984,583	\$99,990,236	\$5,653
Erste Abwicklungsanstalt CP4-2	COMMERCIAL PAPER - 4-2		10/8/2021		125,000,000	0.10	\$124,965,278	\$124,959,375	-\$5,903
FMS Wertmanagement AoR CP4-2	COMMERCIAL PAPER - 4-2		7/2/2021		72,500,000	0.14	\$72,499,436	\$72,499,718	\$282
FMS Wertmanagement AoR CP4-2	COMMERCIAL PAPER - 4-2		8/18/2021		230,000,000	0.08	\$229,974,956	\$229,971,825	-\$3,131
Fairway Finance Co. LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		7/15/2021		10,000,000	0.23	\$9,999,042	\$9,999,667	\$625
Fairway Finance Co. LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		8/20/2021		50,000,000	0.15	\$49,989,375	\$49,991,500	\$2,125
Fairway Finance Co. LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		10/25/2021		58,750,000	0.17	\$58,717,541	\$58,725,178	\$7,638
Fairway Finance Co. LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		10/27/2021		100,000,000	0.17	\$99,943,806	\$99,957,028	\$13,222
Federated Hermes Institutional Prime Value Obligations Fund - Class IS	MUTUAL FUND MONEY MARKET	0.10	7/1/2021	7/1/2021	1,580,747,139	0.10	\$1,581,130,203	\$1,581,379,438	\$249,236
Fiore Capital LLC, Series 2005-A, Aug 01, 2045	VARIABLE RATE DEMAND NOTE	0.14	8/1/2045	7/1/2021	9,995,000	0.14	\$9,995,000	\$9,995,000	\$0
Foundation Properties, Inc., Sep 01, 2035	VARIABLE RATE DEMAND NOTE	0.39	9/1/2035	7/1/2021	4,036,000	0.40	\$4,036,000	\$4,036,000	\$0
GTA Funding LLC, Oct 21, 2021	COMMERCIAL PAPER ASSET BACKED CALLABLE		10/21/2021		30,000,000	0.19	\$29,982,108	\$29,986,346	\$4,237
Glencove Funding LLC, Jul 23, 2021	COMMERCIAL PAPER ASSET BACKED CALLABLE	0.23	7/23/2021	7/23/2021	120,000,000	0.23	\$120,000,000	\$120,007,558	\$7,558
Gotham Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		9/9/2021		50,000,000	0.08	\$49,992,111	\$49,988,167	-\$3,945

See notes at end of table.

INVENTORY OF HOLDINGS FOR JUNE 2021

Security Name	Security Classification	Cpn	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
Gotham Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		9/24/2021		50,000,000	0.10	\$49,988,056	\$49,985,667	-\$2,389
HSBC Securities (USA), Inc. Repo Tri Party Overnight Fixed	REPO TRIPARTY OVERNIGHT FIXED	0.06	7/1/2021		100,000,000	0.06	\$100,000,000	\$100,000,000	\$0
Henry Andrew Brown, III 2017 Irrevocable Trust, Series 2017, Oct 01, 2042	VARIABLE RATE DEMAND NOTE	0.12	10/1/2042	7/1/2021	4,260,000	0.12	\$4,260,000	\$4,260,000	\$0
ING (U.S.) Funding LLC CP	COMMERCIAL PAPER		8/20/2021		100,000,000	0.11	\$99,984,417	\$99,987,250	\$2,833
Longship Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		7/1/2021		37,600,000	0.04	\$37,599,958	\$37,599,927	-\$31
Longship Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		7/2/2021		50,000,000	0.05	\$49,999,931	\$49,999,806	-\$125
Longship Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		7/8/2021		50,000,000	0.07	\$49,999,319	\$49,999,211	-\$108
Longship Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		9/7/2021		75,000,000	0.08	\$74,988,667	\$74,983,757	-\$4,910
Longship Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		9/8/2021		50,000,000	0.08	\$49,992,333	\$49,989,014	-\$3,319
Longship Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		9/10/2021		45,000,000	0.08	\$44,992,800	\$44,989,740	-\$3,060
Longship Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		9/15/2021		55,000,000	0.08	\$54,990,589	\$54,986,354	-\$4,235
Manhattan Asset Funding Company LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		7/1/2021		23,000,000	0.16	\$22,999,898	\$22,999,949	\$51
Manhattan Asset Funding Company LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		7/2/2021		31,064,000	0.07	\$31,063,879	\$31,063,862	-\$17
Manhattan Asset Funding Company LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		8/17/2021		108,000,000	0.07	\$107,989,920	\$107,985,312	-\$4,608
Manhattan Asset Funding Company LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		10/5/2021		33,241,000	0.10	\$33,232,043	\$33,230,073	-\$1,970
Mississippi Business Finance Corp., Kohler Project, Jun 01, 2022	VARIABLE RATE DEMAND NOTE	0.21	6/1/2022	7/1/2021	10,000,000	0.21	\$10,000,000	\$10,000,000	\$0
Mizuho Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.15	8/6/2021		100,000,000	0.15	\$100,000,000	\$100,006,164	\$6,164
Mizuho Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.15	8/11/2021		100,000,000	0.15	\$100,000,000	\$100,006,997	\$6,997
Mizuho Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.14	8/20/2021		210,000,000	0.14	\$210,000,000	\$210,014,868	\$14,868
Mizuho Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.10	9/1/2021		100,000,000	0.10	\$100,000,000	\$100,001,573	\$1,573
Mizuho Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.10	9/2/2021		200,000,000	0.10	\$200,000,000	\$200,003,196	\$3,196
Mizuho Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.09	9/17/2021		180,000,000	0.09	\$180,000,000	\$179,997,629	-\$2,371
Mizuho Securities USA, Inc. - REPO TRIPARTY OVERNIGHT FIXED	REPO TRIPARTY OVERNIGHT FIXED	0.06	7/1/2021		25,000,000	0.06	\$25,000,000	\$25,000,000	\$0
NRW.Bank CP4-2	COMMERCIAL PAPER - 4-2		7/2/2021		200,000,000	0.05	\$199,999,444	\$199,999,222	-\$222
NRW.Bank CP4-2	COMMERCIAL PAPER - 4-2		7/6/2021		250,000,000	0.04	\$249,998,611	\$249,997,083	-\$1,529
NRW.Bank CP4-2	COMMERCIAL PAPER - 4-2		7/7/2021		150,000,000	0.05	\$149,998,750	\$149,997,959	-\$792
NRW.Bank CP4-2	COMMERCIAL PAPER - 4-2		8/6/2021		125,000,000	0.07	\$124,991,649	\$124,989,723	-\$1,927
NRW.Bank CP4-2	COMMERCIAL PAPER - 4-2		8/24/2021		100,000,000	0.09	\$99,987,014	\$99,987,778	\$764
NRW.Bank CP4-2	COMMERCIAL PAPER - 4-2		8/30/2021		50,000,000	0.08	\$49,993,646	\$49,993,222	-\$424
National Australia Bank Ltd., Melbourne CP4-2	COMMERCIAL PAPER - 4-2		9/7/2021		50,000,000	0.07	\$49,993,292	\$49,992,717	-\$575

See notes at end of table.

INVENTORY OF HOLDINGS FOR JUNE 2021

Security Name	Security Classification	Cpn	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
National Australia Bank Ltd., Melbourne ECD	EURO CERTIFICATE OF DEPOSIT	0.09	9/13/2021		100,000,000	0.09	\$100,000,000	\$100,000,000	\$0
Nationwide Building Society CP4-2	COMMERCIAL PAPER - 4-2		7/6/2021		50,000,000	0.06	\$49,999,500	\$49,999,417	-\$84
Nationwide Building Society CP4-2	COMMERCIAL PAPER - 4-2		7/9/2021		300,000,000	0.06	\$299,996,333	\$299,994,525	-\$1,808
Nationwide Building Society CP4-2	COMMERCIAL PAPER - 4-2		7/12/2021		350,000,000	0.06	\$349,994,118	\$349,991,135	-\$2,984
Nationwide Building Society CP4-2	COMMERCIAL PAPER - 4-2		7/20/2021		16,000,000	0.09	\$15,999,200	\$15,999,262	\$62
Nationwide Building Society CP4-2	COMMERCIAL PAPER - 4-2		7/23/2021		150,000,000	0.09	\$149,991,375	\$149,991,854	\$479
Nederlandse Waterschapsbank NV CP4-2	COMMERCIAL PAPER - 4-2		7/6/2021		100,000,000	0.19	\$99,996,833	\$99,998,667	\$1,834
Nordea Bank Abp CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.19	7/6/2021		100,000,000	0.19	\$100,000,000	\$100,001,999	\$1,999
Old Line Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		10/20/2021		50,000,000	0.17	\$49,973,556	\$49,981,800	\$8,244
Old Line Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		11/18/2021		50,000,000	0.17	\$49,966,708	\$49,975,129	\$8,421
Old Line Funding, LLC, Aug 04, 2021	COMMERCIAL PAPER ASSET BACKED CALLABLE		8/4/2021		90,000,000	0.18	\$89,984,250	\$89,992,125	\$7,875
Old Line Funding, LLC, Dec 15, 2021	COMMERCIAL PAPER ASSET BACKED CALLABLE		12/15/2021		50,000,000	0.11	\$49,974,333	\$49,966,867	-\$7,467
Old Line Funding, LLC, Nov 04, 2021	COMMERCIAL PAPER ASSET BACKED CALLABLE		11/4/2021		50,000,000	0.18	\$49,968,250	\$49,978,481	\$10,231
Old Line Funding, LLC, Oct 18, 2021	COMMERCIAL PAPER ASSET BACKED CALLABLE		10/18/2021		50,000,000	0.10	\$49,984,722	\$49,982,125	-\$2,597
Old Line Funding, LLC, Sep 03, 2021	COMMERCIAL PAPER ASSET BACKED CALLABLE		9/3/2021		50,000,000	0.18	\$49,983,750	\$49,990,792	\$7,042
Old Line Funding, LLC, Sep 20, 2021	COMMERCIAL PAPER ASSET BACKED CALLABLE		9/20/2021		100,000,000	0.10	\$99,977,222	\$99,975,628	-\$1,594
Royal Bank of Canada, Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.30	12/1/2021		50,000,000	0.30	\$50,000,000	\$50,041,865	\$41,865
Royal Bank of Canada, Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.21	3/9/2022		25,000,000	0.21	\$25,000,000	\$25,008,722	\$8,722
Royal Bank of Canada, Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.26	11/4/2021		25,000,000	0.26	\$25,000,000	\$25,015,417	\$15,417
Royal Bank of Canada, Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.27	11/15/2021		25,000,000	0.27	\$25,000,000	\$25,017,037	\$17,037
Royal Bank of Canada, Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.29	11/29/2021		50,000,000	0.29	\$50,000,000	\$50,039,634	\$39,634
Royal Bank of Canada, New York Branch CP4-2	COMMERCIAL PAPER - 4-2		3/18/2022		25,000,000	0.24	\$24,956,500	\$24,966,469	\$9,969
Royal Bank of Canada, New York Branch CP4-2	COMMERCIAL PAPER - 4-2		6/21/2022		83,500,000	0.21	\$83,326,598	\$83,312,561	-\$14,037
Royal Bank of Canada, New York Branch, Sep 24, 2021	VARIABLE RATE COMMERCIAL PAPER - 4-2	0.31	9/24/2021	7/1/2021	20,000,000	0.31	\$20,000,000	\$20,007,464	\$7,464
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		8/25/2021		50,000,000	0.08	\$49,993,778	\$49,991,678	-\$2,100
Societe Generale, Paris CP4-2	COMMERCIAL PAPER - 4-2		8/2/2021		200,000,000	0.08	\$199,985,333	\$199,988,634	\$3,301
Starbird Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		7/8/2021		50,000,000	0.16	\$49,998,222	\$49,999,111	\$889
Sumitomo Mitsui Trust Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.15	8/12/2021		100,000,000	0.15	\$100,000,000	\$100,008,358	\$8,358
Sumitomo Mitsui Trust Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.15	8/20/2021		100,000,000	0.15	\$100,000,000	\$100,009,205	\$9,205
Sumitomo Mitsui Trust Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.08	9/17/2021		100,000,000	0.08	\$100,000,000	\$99,998,683	-\$1,317

See notes at end of table.

INVENTORY OF HOLDINGS FOR JUNE 2021

Security Name	Security Classification	Cpn	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
Sumitomo Mitsui Trust Bank Ltd. CP4-2	COMMERCIAL PAPER - 4-2		8/13/2021		150,000,000	0.14	\$149,975,250	\$149,987,166	\$11,916
Svenska Handelsbanken, Stockholm CP4-2	COMMERCIAL PAPER - 4-2		7/6/2021		200,000,000	0.22	\$199,992,667	\$199,997,666	\$4,999
Svenska Handelsbanken, TD New York Branch	TIME DEPOSIT	0.03	7/1/2021		680,000,000	0.03	\$680,000,000	\$680,000,000	\$0
Thunder Bay Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		7/9/2021		63,000,000	0.26	\$62,995,905	\$62,998,740	\$2,835
Thunder Bay Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		10/20/2021		50,000,000	0.18	\$49,972,000	\$49,981,022	\$9,022
Thunder Bay Funding, LLC, Dec 15, 2021	COMMERCIAL PAPER ASSET BACKED CALLABLE		12/15/2021		50,000,000	0.11	\$49,974,333	\$49,964,534	-\$9,800
Thunder Bay Funding, LLC, Jul 16, 2021	COMMERCIAL PAPER ASSET BACKED CALLABLE		7/16/2021		35,000,000	0.17	\$34,997,356	\$34,998,787	\$1,431
Thunder Bay Funding, LLC, Oct 01, 2021	COMMERCIAL PAPER ASSET BACKED CALLABLE		10/1/2021		50,000,000	0.15	\$49,980,625	\$49,986,696	\$6,071
Thunder Bay Funding, LLC, Sep 02, 2021	COMMERCIAL PAPER ASSET BACKED CALLABLE		9/2/2021		50,000,000	0.18	\$49,984,000	\$49,991,911	\$7,911
Thunder Bay Funding, LLC, Sep 20, 2021	COMMERCIAL PAPER ASSET BACKED CALLABLE		9/20/2021		100,000,000	0.20	\$99,954,444	\$99,977,906	\$23,462
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.24	4/1/2022		100,000,000	0.24	\$100,000,000	\$100,037,288	\$37,288
Toronto Dominion Bank CP4-2	COMMERCIAL PAPER - 4-2		4/20/2022		50,000,000	0.25	\$49,897,917	\$49,924,459	\$26,542
Toronto Dominion Bank CP4-2	COMMERCIAL PAPER - 4-2		4/29/2022		50,000,000	0.24	\$49,899,000	\$49,921,304	\$22,304
Toronto Dominion Bank CP4-2	COMMERCIAL PAPER - 4-2		5/3/2022		200,000,000	0.24	\$199,590,667	\$199,681,062	\$90,395
Toronto Dominion Bank CP4-2	COMMERCIAL PAPER - 4-2		5/4/2022		7,500,000	0.24	\$7,484,600	\$7,487,937	\$3,337
Toronto Dominion Bank, 0.27%	CALLABLE COMMERCIAL PAPER	0.27	10/8/2021		75,000,000	0.27	\$75,000,000	\$75,035,394	\$35,394
Toronto Dominion Bank, Feb 16, 2022	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.25	2/16/2022	7/1/2021	55,000,000	0.25	\$55,000,000	\$55,025,706	\$25,706
Toronto Dominion Bank, Jun 09, 2022	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.25	6/9/2022	7/1/2021	50,000,000	0.25	\$50,000,000	\$50,023,280	\$23,280
Total Capital Canada Ltd. CP4-2	COMMERCIAL PAPER - 4-2		8/24/2021		112,310,000	0.09	\$112,294,557	\$112,294,557	\$0
Total Capital Canada Ltd. CP4-2	COMMERCIAL PAPER - 4-2		9/7/2021		72,000,000	0.08	\$71,988,960	\$71,987,166	-\$1,794
Toyota Credit Canada Inc. CP	COMMERCIAL PAPER		10/26/2021		100,000,000	0.17	\$99,944,278	\$99,950,833	\$6,555
Toyota Credit De Puerto Rico Corp. CP	COMMERCIAL PAPER		3/4/2022		25,000,000	0.16	\$24,972,556	\$24,972,213	-\$343
Toyota Finance Australia Ltd. CP	COMMERCIAL PAPER		8/10/2021		20,000,000	0.20	\$19,995,444	\$19,997,791	\$2,346
Toyota Finance Australia Ltd. CP	COMMERCIAL PAPER		8/24/2021		100,000,000	0.20	\$99,969,444	\$99,983,653	\$14,209
U.S. Treasury Floater, 04/30/2023	US TREASURY FLOATING RATE NOTE	0.08	4/30/2023	7/7/2021	100,000,000	0.08	\$100,014,859	\$100,002,830	-\$12,029
U.S. Treasury Floater, 04/30/2023	US TREASURY FLOATING RATE NOTE	0.08	4/30/2023	7/7/2021	75,000,000	0.08	\$75,009,751	\$75,002,123	-\$7,629
Westpac Banking Corp. Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.18	12/1/2021		50,000,000	0.18	\$50,000,000	\$50,017,091	\$17,091
Westpac Banking Corp. Ltd., Sydney CP4-2	COMMERCIAL PAPER - 4-2		8/24/2021		50,000,000	0.17	\$49,987,014	\$49,994,042	\$7,028
Westpac Banking Corp. Ltd., Sydney CP4-2	COMMERCIAL PAPER - 4-2		3/25/2022		25,000,000	0.24	\$24,955,333	\$24,970,595	\$15,261
Total Value of Assets					17,443,163,734		\$17,441,028,826	\$17,442,579,562	\$1,550,736

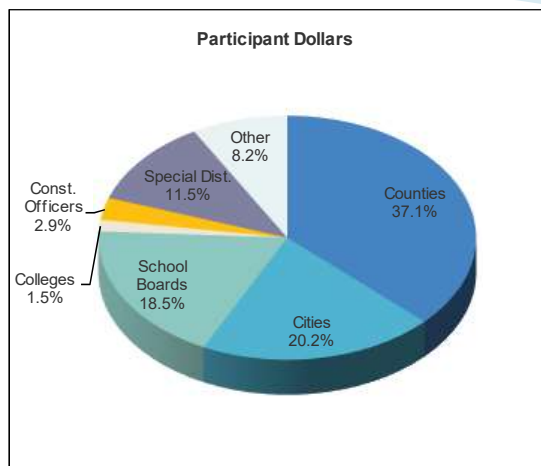
Notes: The data included in this report is unaudited. Amounts above are the value of investments. Income accruals, payables and uninvested cash are not included. Amortizations/accretions are reported with a one-day lag in the above valuations.

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

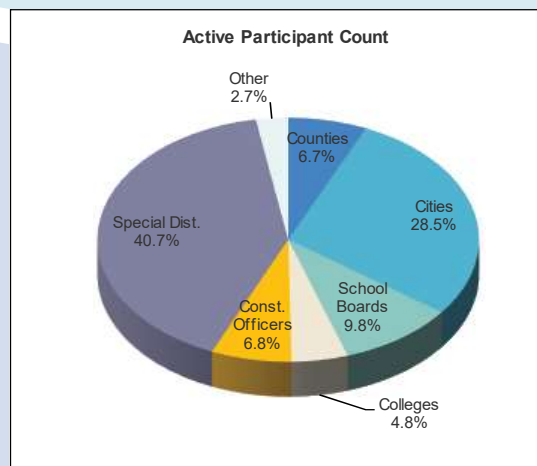
² Amortized cost is calculated using a straight line method.

PARTICIPANT CONCENTRATION DATA - AS OF JUNE 2021

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	1.5%	4.8%
Top 10	35.1%	1.4%	Top 10	1.4%	1.4%
\$100 million or more	67.9%	6.4%	\$100 million or more	0.0%	0.0%
\$10 million up to \$100 million	27.8%	17.4%	\$10 million up to \$100 million	1.3%	1.0%
\$1 million up to \$10 million	3.9%	23.4%	\$1 million up to \$10 million	0.2%	1.4%
Under \$1 million	0.4%	52.7%	Under \$1 million	0.01%	2.5%
Counties	37.1%	6.7%	Constitutional Officers	2.9%	6.8%
Top 10	29.6%	1.4%	Top 10	1.7%	1.4%
\$100 million or more	33.9%	2.2%	\$100 million or more	1.2%	0.1%
\$10 million up to \$100 million	2.9%	1.4%	\$10 million up to \$100 million	1.3%	0.7%
\$1 million up to \$10 million	0.3%	1.2%	\$1 million up to \$10 million	0.4%	2.0%
Under \$1 million	0.0%	1.9%	Under \$1 million	0.0%	4.0%
Municipalities	20.2%	28.5%	Special Districts	11.5%	40.7%
Top 10	8.1%	1.4%	Top 10	6.8%	1.4%
\$100 million or more	9.9%	1.8%	\$100 million or more	4.6%	0.7%
\$10 million up to \$100 million	8.8%	6.4%	\$10 million up to \$100 million	5.5%	3.5%
\$1 million up to \$10 million	1.4%	7.5%	\$1 million up to \$10 million	1.1%	8.4%
Under \$1 million	0.1%	12.8%	Under \$1 million	0.3%	28.1%
School Boards	18.5%	9.8%	Other	8.2%	2.7%
Top 10	12.0%	1.4%	Top 10	8.0%	1.4%
\$100 million or more	11.4%	1.2%	\$100 million or more	6.8%	0.4%
\$10 million up to \$100 million	6.7%	3.8%	\$10 million up to \$100 million	1.3%	0.7%
\$1 million up to \$10 million	0.3%	2.2%	\$1 million up to \$10 million	0.1%	0.7%
Under \$1 million	0.0%	2.6%	Under \$1 million	0.0%	1.0%



Total Fund Value: \$17,441,698,421



Total Active Participant Count: 734

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

COMPLIANCE WITH INVESTMENT POLICY FOR JUNE 2021

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
Unregistered securities must be eligible for sale to Accredited Investors or Qualified Purchasers.	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
<u>Demand Feature and Guarantor Diversification</u>	
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 JUNE 2021

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
Buys								
ANGLESEA FUNDING LLC PABS4	07/01/21	06/30/21	06/30/21	50,000,000	49,999,931	0	49,999,931	0
ANGLESEA FUNDING LLC PABS4	07/01/21	06/30/21	06/30/21	50,000,000	49,999,931	0	49,999,931	0
ANGLESEA FUNDING LLC PABS4	07/01/21	06/30/21	06/30/21	50,000,000	49,999,931	0	49,999,931	0
ANGLESEA FUNDING LLC PABS4	07/01/21	06/30/21	06/30/21	50,000,000	49,999,931	0	49,999,931	0
ANGLESEA FUNDING LLC PABS4	07/01/21	06/30/21	06/30/21	50,000,000	49,999,931	0	49,999,931	0
ANGLESEA FUNDING LLC PABS4	07/01/21	06/30/21	06/30/21	50,000,000	49,999,931	0	49,999,931	0
ANGLESEA FUNDING LLC PABS4	07/01/21	06/30/21	06/30/21	24,000,000	23,999,967	0	23,999,967	0
ANTALIS S.A, CPABS4CPABS4	06/11/21	06/07/21	06/07/21	50,000,000	49,999,500	0	49,999,500	0
ANTALIS S.A, CPABS4CPABS4	06/11/21	06/07/21	06/07/21	50,000,000	49,999,500	0	49,999,500	0
ANTALIS S.A, CPABS4CPABS4	06/11/21	06/07/21	06/07/21	20,010,000	20,009,800	0	20,009,800	0
ANTALIS S.A, CPABS4CPABS4	06/18/21	06/11/21	06/11/21	50,000,000	49,999,125	0	49,999,125	0
ANTALIS S.A, CPABS4CPABS4	06/18/21	06/11/21	06/11/21	20,000,000	19,999,650	0	19,999,650	0
ANTALIS S.A, CPABS4CPABS4	06/25/21	06/17/21	06/18/21	50,000,000	49,999,028	0	49,999,028	0
ANTALIS S.A, CPABS4CPABS4	06/25/21	06/17/21	06/18/21	25,000,000	24,999,514	0	24,999,514	0
ANTALIS S.A, CPABS4CPABS4	06/25/21	06/17/21	06/18/21	50,000,000	49,999,028	0	49,999,028	0
ANTALIS S.A, CPABS4CPABS4	07/02/21	06/25/21	06/25/21	50,000,000	49,999,125	0	49,999,125	0
ANTALIS S.A, CPABS4CPABS4	07/02/21	06/25/21	06/25/21	20,150,000	20,149,647	0	20,149,647	0
ATLANTIC ASSET SECUCPABS4	09/08/21	06/08/21	06/08/21	50,000,000	49,989,778	0	49,989,778	0
ATLANTIC ASSET SECUCPABS4	09/08/21	06/08/21	06/08/21	10,000,000	9,997,956	0	9,997,956	0
BARTON CAPITAL S.A,CPABS4	07/13/21	06/11/21	06/11/21	50,000,000	49,996,889	0	49,996,889	0
BARTON CAPITAL S.A,CPABS4	07/13/21	06/11/21	06/11/21	25,000,000	24,998,444	0	24,998,444	0
BARTON CAPITAL S.A,CPABS4	07/19/21	06/18/21	06/18/21	50,000,000	49,995,694	0	49,995,694	0
BARTON CAPITAL S.A,CPABS4	07/19/21	06/18/21	06/18/21	50,000,000	49,995,694	0	49,995,694	0
N.V, BANK NEDERLANDCP4-2	06/22/21	06/15/21	06/15/21	50,000,000	49,999,611	0	49,999,611	0
N.V, BANK NEDERLANDCP4-2	06/22/21	06/15/21	06/15/21	50,000,000	49,999,611	0	49,999,611	0
N.V, BANK NEDERLANDCP4-2	06/22/21	06/15/21	06/15/21	50,000,000	49,999,611	0	49,999,611	0
N.V, BANK NEDERLANDCP4-2	06/22/21	06/15/21	06/15/21	50,000,000	49,999,611	0	49,999,611	0
CRC FUNDING, LLC CPCPABS4	12/06/21	06/08/21	06/08/21	25,000,000	24,986,174	0	24,986,174	0
CIESCO, LLC CPABS4-CPABS4	06/28/21	06/25/21	06/25/21	20,000,000	19,999,883	0	19,999,883	0
COLLATERALIZED COMMCPABS3	12/02/21	06/04/21	06/04/21	30,000,000	29,980,392	0	29,980,392	0
COLLATERALIZED COMMCPABS3	01/03/22	06/01/21	06/01/21	50,000,000	49,952,000	0	49,952,000	0
COLLATERALIZED COMMCPABS3	01/03/22	06/01/21	06/01/21	35,000,000	34,966,400	0	34,966,400	0
COLLATERALIZED COMMCPABS3	01/03/22	06/07/21	06/07/21	50,000,000	49,953,333	0	49,953,333	0
COLLATERALIZED COMMCPABS3	01/03/22	06/07/21	06/07/21	40,000,000	39,962,667	0	39,962,667	0
COLLATERALIZED COMMCPABS3	01/05/22	06/03/21	06/03/21	43,000,000	42,958,720	0	42,958,720	0
CREDIT AGRICOLE CORCP	06/14/21	06/11/21	06/11/21	30,000,000	29,999,900	0	29,999,900	0
CREDIT AGRICOLE CORCDYAN	06/08/21	06/01/21	06/01/21	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	06/08/21	06/01/21	06/01/21	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	06/08/21	06/01/21	06/01/21	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	06/08/21	06/01/21	06/01/21	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	06/09/21	06/02/21	06/02/21	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	06/09/21	06/02/21	06/02/21	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	06/09/21	06/02/21	06/02/21	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	06/09/21	06/02/21	06/02/21	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	06/09/21	06/02/21	06/02/21	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	06/11/21	06/04/21	06/04/21	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	06/11/21	06/04/21	06/04/21	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	06/11/21	06/04/21	06/04/21	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	06/11/21	06/04/21	06/04/21	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	06/11/21	06/04/21	06/04/21	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	06/14/21	06/07/21	06/07/21	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	06/14/21	06/07/21	06/07/21	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	06/14/21	06/07/21	06/07/21	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	06/16/21	06/09/21	06/09/21	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	06/16/21	06/09/21	06/09/21	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	06/16/21	06/09/21	06/09/21	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	06/16/21	06/09/21	06/09/21	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	06/16/21	06/09/21	06/09/21	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	06/16/21	06/09/21	06/09/21	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	06/18/21	06/11/21	06/11/21	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	06/18/21	06/11/21	06/11/21	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	06/18/21	06/11/21	06/11/21	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	06/18/21	06/11/21	06/11/21	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	06/18/21	06/11/21	06/11/21	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	06/22/21	06/15/21	06/15/21	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	06/22/21	06/15/21	06/15/21	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	06/22/21	06/15/21	06/15/21	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	06/22/21	06/15/21	06/15/21	50,000,000	50,000,000	0	50,000,000	0



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TRADING ACTIVITY FOR JUNE 2021

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
LONGSHIP FUNDING LLC PABS4	07/01/21	06/30/21	06/30/21	37,600,000	37,599,958	0	37,599,958	0
LONGSHIP FUNDING LLC PABS4	07/02/21	06/24/21	06/25/21	50,000,000	49,999,514	0	49,999,514	0
LONGSHIP FUNDING LLC PABS4	07/08/21	06/24/21	06/28/21	50,000,000	49,999,028	0	49,999,028	0
LONGSHIP FUNDING LLC PABS4	09/07/21	06/04/21	06/07/21	50,000,000	49,989,778	0	49,989,778	0
LONGSHIP FUNDING LLC PABS4	09/07/21	06/04/21	06/07/21	25,000,000	24,994,889	0	24,994,889	0
LONGSHIP FUNDING LLC PABS4	09/08/21	06/04/21	06/07/21	50,000,000	49,989,667	0	49,989,667	0
LONGSHIP FUNDING LLC PABS4	09/10/21	06/09/21	06/09/21	45,000,000	44,990,700	0	44,990,700	0
LONGSHIP FUNDING LLC PABS4	09/15/21	06/09/21	06/09/21	50,000,000	49,989,111	0	49,989,111	0
LONGSHIP FUNDING LLC PABS4	09/15/21	06/09/21	06/09/21	5,000,000	4,998,911	0	4,998,911	0
MANHATTAN ASSET FUNCPABS4	07/02/21	06/30/21	06/30/21	31,064,000	31,063,879	0	31,063,879	0
MANHATTAN ASSET FUNCPABS4	08/17/21	06/04/21	06/04/21	50,000,000	49,992,806	0	49,992,806	0
MANHATTAN ASSET FUNCPABS4	08/17/21	06/04/21	06/04/21	8,000,000	7,998,849	0	7,998,849	0
MANHATTAN ASSET FUNCPABS4	08/17/21	06/04/21	06/04/21	50,000,000	49,992,806	0	49,992,806	0
MANHATTAN ASSET FUNCPABS4	10/05/21	06/29/21	06/29/21	33,241,000	33,231,951	0	33,231,951	0
MIZUHO BANK LTD,CDYAN	09/17/21	06/10/21	06/10/21	50,000,000	50,000,000	0	50,000,000	0
MIZUHO BANK LTD,CDYAN	09/17/21	06/10/21	06/10/21	50,000,000	50,000,000	0	50,000,000	0
MIZUHO BANK LTD,CDYAN	09/17/21	06/10/21	06/10/21	50,000,000	50,000,000	0	50,000,000	0
MIZUHO BANK LTD,CDYAN	09/17/21	06/10/21	06/10/21	30,000,000	30,000,000	0	30,000,000	0
NRW,BANK CP4-2CP4-2	07/02/21	06/24/21	06/25/21	50,000,000	49,999,514	0	49,999,514	0
NRW,BANK CP4-2CP4-2	07/02/21	06/24/21	06/25/21	50,000,000	49,999,514	0	49,999,514	0
NRW,BANK CP4-2CP4-2	07/02/21	06/24/21	06/25/21	50,000,000	49,999,514	0	49,999,514	0
NRW,BANK CP4-2CP4-2	07/02/21	06/24/21	06/25/21	50,000,000	49,999,514	0	49,999,514	0
NRW,BANK CP4-2CP4-2	07/06/21	06/29/21	06/29/21	50,000,000	49,999,611	0	49,999,611	0
NRW,BANK CP4-2CP4-2	07/06/21	06/29/21	06/29/21	50,000,000	49,999,611	0	49,999,611	0
NRW,BANK CP4-2CP4-2	07/06/21	06/29/21	06/29/21	50,000,000	49,999,611	0	49,999,611	0
NRW,BANK CP4-2CP4-2	07/06/21	06/29/21	06/29/21	50,000,000	49,999,611	0	49,999,611	0
NRW,BANK CP4-2CP4-2	07/07/21	06/29/21	06/29/21	50,000,000	49,999,444	0	49,999,444	0
NRW,BANK CP4-2CP4-2	07/07/21	06/29/21	06/29/21	50,000,000	49,999,444	0	49,999,444	0
NRW,BANK CP4-2CP4-2	07/07/21	06/29/21	06/29/21	50,000,000	49,999,444	0	49,999,444	0
NRW,BANK CP4-2CP4-2	08/06/21	06/04/21	06/04/21	50,000,000	49,994,313	0	49,994,313	0
NRW,BANK CP4-2CP4-2	08/06/21	06/04/21	06/04/21	25,000,000	24,997,156	0	24,997,156	0
NRW,BANK CP4-2CP4-2	08/06/21	06/04/21	06/04/21	50,000,000	49,994,313	0	49,994,313	0
NRW,BANK CP4-2CP4-2	08/24/21	06/29/21	06/30/21	50,000,000	49,993,507	0	49,993,507	0
NRW,BANK CP4-2CP4-2	08/24/21	06/29/21	06/30/21	50,000,000	49,993,507	0	49,993,507	0
NRW,BANK CP4-2CP4-2	08/30/21	06/30/21	06/30/21	50,000,000	49,993,646	0	49,993,646	0
NATIONAL AUSTRALIA CP4-2	09/07/21	06/08/21	06/08/21	50,000,000	49,991,153	0	49,991,153	0
NATIONWIDE BUILDINGCP4-2	07/09/21	06/07/21	06/07/21	50,000,000	49,997,556	0	49,997,556	0
NATIONWIDE BUILDINGCP4-2	07/09/21	06/07/21	06/07/21	50,000,000	49,997,556	0	49,997,556	0
NATIONWIDE BUILDINGCP4-2	07/09/21	06/07/21	06/07/21	50,000,000	49,997,556	0	49,997,556	0
NATIONWIDE BUILDINGCP4-2	07/09/21	06/07/21	06/07/21	50,000,000	49,997,556	0	49,997,556	0
NATIONWIDE BUILDINGCP4-2	07/12/21	06/07/21	06/07/21	50,000,000	49,997,326	0	49,997,326	0
NATIONWIDE BUILDINGCP4-2	07/12/21	06/07/21	06/07/21	50,000,000	49,997,326	0	49,997,326	0
NATIONWIDE BUILDINGCP4-2	07/12/21	06/08/21	06/08/21	50,000,000	49,997,403	0	49,997,403	0
NATIONWIDE BUILDINGCP4-2	07/12/21	06/08/21	06/08/21	50,000,000	49,997,403	0	49,997,403	0
NATIONWIDE BUILDINGCP4-2	07/12/21	06/08/21	06/08/21	50,000,000	49,997,403	0	49,997,403	0
NATIONWIDE BUILDINGCP4-2	07/12/21	06/08/21	06/08/21	50,000,000	49,997,403	0	49,997,403	0
NATIONWIDE BUILDINGCP4-2	07/20/21	06/23/21	06/23/21	16,000,000	15,998,920	0	15,998,920	0
NATIONWIDE BUILDINGCP4-2	07/23/21	06/23/21	06/23/21	50,000,000	49,996,250	0	49,996,250	0
NATIONWIDE BUILDINGCP4-2	07/23/21	06/23/21	06/23/21	50,000,000	49,996,250	0	49,996,250	0
NATIONWIDE BUILDINGCP4-2	07/23/21	06/23/21	06/23/21	50,000,000	49,996,250	0	49,996,250	0
NEDERLANDSE WATERS CCP4-2	06/17/21	06/09/21	06/10/21	50,000,000	49,999,611	0	49,999,611	0
NEDERLANDSE WATERS CCP4-2	06/17/21	06/09/21	06/10/21	50,000,000	49,999,611	0	49,999,611	0
NEDERLANDSE WATERS CCP4-2	06/17/21	06/09/21	06/10/21	25,000,000	24,999,806	0	24,999,806	0
NEDERLANDSE WATERS CCP4-2	06/17/21	06/09/21	06/10/21	50,000,000	49,999,611	0	49,999,611	0
NEDERLANDSE WATERS CCP4-2	06/29/21	06/21/21	06/22/21	50,000,000	49,999,174	0	49,999,174	0
NEDERLANDSE WATERS CCP4-2	06/29/21	06/21/21	06/22/21	50,000,000	49,999,174	0	49,999,174	0
NEDERLANDSE WATERS CCP4-2	06/29/21	06/22/21	06/22/21	50,000,000	49,999,222	0	49,999,222	0
NEDERLANDSE WATERS CCP4-2	06/29/21	06/22/21	06/22/21	50,000,000	49,999,222	0	49,999,222	0
NEDERLANDSE WATERS CCP4-2	06/29/21	06/22/21	06/22/21	50,000,000	49,999,222	0	49,999,222	0
NEDERLANDSE WATERS CCP4-2	06/29/21	06/22/21	06/22/21	50,000,000	49,999,222	0	49,999,222	0
NEDERLANDSE WATERS CCP4-2	06/29/21	06/22/21	06/22/21	4,420,000	4,419,931	0	4,419,931	0
OLD LINE FUNDING, LLC	09/20/21	06/03/21	06/03/21	50,000,000	49,984,861	0	49,984,861	0
OLD LINE FUNDING, LLC	09/20/21	06/03/21	06/03/21	50,000,000	49,984,861	0	49,984,861	0
OLD LINE FUNDING, LLC	10/18/21	06/10/21	06/11/21	50,000,000	49,982,083	0	49,982,083	0
OLD LINE FUNDING, LLC	12/15/21	06/15/21	06/17/21	50,000,000	49,972,347	0	49,972,347	0
ROYAL BANK OF CANADA CP4-2	06/21/22	06/22/21	06/22/21	50,000,000	49,893,833	0	49,893,833	0
ROYAL BANK OF CANADA CP4-2	06/21/22	06/22/21	06/22/21	33,500,000	33,428,868	0	33,428,868	0

TRADING ACTIVITY FOR JUNE 2021

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
SOCIETE GENERALE, PCP4-2	08/02/21	06/03/21	06/03/21	50,000,000	49,993,333	0	49,993,333	0
SOCIETE GENERALE, PCP4-2	08/02/21	06/03/21	06/03/21	50,000,000	49,993,333	0	49,993,333	0
SOCIETE GENERALE, PCP4-2	08/02/21	06/03/21	06/03/21	50,000,000	49,993,333	0	49,993,333	0
SOCIETE GENERALE, PCP4-2	08/02/21	06/03/21	06/03/21	50,000,000	49,993,333	0	49,993,333	0
SUMITOMO MITSUI TRUCDYAN	06/11/21	06/04/21	06/04/21	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	06/11/21	06/04/21	06/04/21	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	06/11/21	06/04/21	06/04/21	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	06/11/21	06/04/21	06/04/21	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	09/17/21	06/10/21	06/10/21	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	09/17/21	06/10/21	06/10/21	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	06/18/21	06/11/21	06/11/21	45,000,000	45,000,000	0	45,000,000	0
SUMITOMO MITSUI TRUCDYAN	06/18/21	06/11/21	06/11/21	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	06/23/21	06/16/21	06/16/21	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	06/23/21	06/16/21	06/16/21	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	06/23/21	06/16/21	06/16/21	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	06/23/21	06/16/21	06/16/21	50,000,000	50,000,000	0	50,000,000	0
THUNDER BAY FUNDING, LLC	12/15/21	06/15/21	06/17/21	50,000,000	49,972,347	0	49,972,347	0
TOTAL CAPITAL CANADCP4-2	09/07/21	06/09/21	06/09/21	22,000,000	21,995,600	0	21,995,600	0
TOTAL CAPITAL CANADCP4-2	09/07/21	06/09/21	06/09/21	50,000,000	49,990,000	0	49,990,000	0
TOYOTA CREDIT DE PUCP	03/04/22	06/08/21	06/08/21	25,000,000	24,970,111	0	24,970,111	0
UNITED STATES TREASURY FLOATING RATE NOTE	04/30/23	06/03/21	06/04/21	50,000,000	50,007,718	2,424	50,010,142	0
UNITED STATES TREASURY FLOATING RATE NOTE	04/30/23	06/03/21	06/04/21	50,000,000	50,007,718	2,424	50,010,142	0
UNITED STATES TREASURY FLOATING RATE NOTE	04/30/23	06/03/21	06/04/21	50,000,000	50,006,754	2,424	50,009,177	0
UNITED STATES TREASURY FLOATING RATE NOTE	04/30/23	06/03/21	06/04/21	25,000,000	25,003,377	1,212	25,004,589	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	06/03/21	06/03/21	1,757,922	1,757,922	0	1,757,922	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	06/07/21	06/07/21	406,297	406,297	0	406,297	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	06/08/21	06/08/21	284,813	284,813	0	284,813	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	06/09/21	06/09/21	1,294,586	1,294,586	0	1,294,586	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	06/10/21	06/10/21	6,086	6,086	0	6,086	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	06/15/21	06/15/21	516,638	516,638	0	516,638	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	06/18/21	06/18/21	4,828,054	4,828,054	0	4,828,054	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	06/22/21	06/22/21	379,444	379,444	0	379,444	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	06/24/21	06/24/21	1,138,289	1,138,289	0	1,138,289	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	06/28/21	06/28/21	807,859	807,859	0	807,859	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	06/29/21	06/29/21	1,414,310	1,414,310	0	1,414,310	0
FEDERATED INS PRM VAL OB-IS	12/01/50	06/30/21	06/30/21	799,680,128	800,000,000	0	800,000,000	0
MIZUHO TRIPARTY	06/02/21	06/01/21	06/01/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	06/02/21	06/01/21	06/01/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	06/02/21	06/01/21	06/01/21	83,000,000	83,000,000	0	83,000,000	0
BANK OF AMERICA TRIPARTY	06/03/21	06/02/21	06/02/21	230,000,000	230,000,000	0	230,000,000	0
MIZUHO TRIPARTY	06/03/21	06/02/21	06/02/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	06/03/21	06/02/21	06/02/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	06/04/21	06/03/21	06/03/21	136,000,000	136,000,000	0	136,000,000	0
MIZUHO TRIPARTY	06/04/21	06/03/21	06/03/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	06/04/21	06/03/21	06/03/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	06/07/21	06/04/21	06/04/21	155,000,000	155,000,000	0	155,000,000	0
MIZUHO TRIPARTY	06/07/21	06/04/21	06/04/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	06/07/21	06/04/21	06/04/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	06/08/21	06/07/21	06/07/21	130,000,000	130,000,000	0	130,000,000	0
MIZUHO TRIPARTY	06/08/21	06/07/21	06/07/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	06/08/21	06/07/21	06/07/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	06/09/21	06/08/21	06/08/21	210,000,000	210,000,000	0	210,000,000	0
MIZUHO TRIPARTY	06/09/21	06/08/21	06/08/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	06/09/21	06/08/21	06/08/21	100,000,000	100,000,000	0	100,000,000	0
MIZUHO TRIPARTY	06/10/21	06/09/21	06/09/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	06/10/21	06/09/21	06/09/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	06/10/21	06/09/21	06/09/21	210,000,000	210,000,000	0	210,000,000	0
MIZUHO TRIPARTY	06/11/21	06/10/21	06/10/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	06/11/21	06/10/21	06/10/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	06/11/21	06/10/21	06/10/21	250,000,000	250,000,000	0	250,000,000	0
MIZUHO TRIPARTY	06/14/21	06/11/21	06/11/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	06/14/21	06/11/21	06/11/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	06/14/21	06/11/21	06/11/21	197,000,000	197,000,000	0	197,000,000	0
BANK OF AMERICA TRIPARTY	06/15/21	06/14/21	06/14/21	367,000,000	367,000,000	0	367,000,000	0
MIZUHO TRIPARTY	06/15/21	06/14/21	06/14/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	06/15/21	06/14/21	06/14/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	06/16/21	06/15/21	06/15/21	235,000,000	235,000,000	0	235,000,000	0
MIZUHO TRIPARTY	06/16/21	06/15/21	06/15/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	06/16/21	06/15/21	06/15/21	100,000,000	100,000,000	0	100,000,000	0

TRADING ACTIVITY FOR JUNE 2021

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
MIZUHO TRIPARTY	06/17/21	06/16/21	06/16/21	50,000,000	50,000,000	0	50,000,000	0
HSBC TRIPARTY	06/17/21	06/16/21	06/16/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	06/17/21	06/16/21	06/16/21	70,000,000	70,000,000	0	70,000,000	0
BANK OF AMERICA TRIPARTY	06/18/21	06/17/21	06/17/21	310,000,000	310,000,000	0	310,000,000	0
MIZUHO TRIPARTY	06/18/21	06/17/21	06/17/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	06/18/21	06/17/21	06/17/21	100,000,000	100,000,000	0	100,000,000	0
MIZUHO TRIPARTY	06/21/21	06/18/21	06/18/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	06/21/21	06/18/21	06/18/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	06/21/21	06/18/21	06/18/21	520,000,000	520,000,000	0	520,000,000	0
MIZUHO TRIPARTY	06/22/21	06/21/21	06/21/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	06/22/21	06/21/21	06/21/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	06/22/21	06/21/21	06/21/21	210,000,000	210,000,000	0	210,000,000	0
MIZUHO TRIPARTY	06/23/21	06/22/21	06/22/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	06/23/21	06/22/21	06/22/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	06/23/21	06/22/21	06/22/21	255,000,000	255,000,000	0	255,000,000	0
MIZUHO TRIPARTY	06/24/21	06/23/21	06/23/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	06/24/21	06/23/21	06/23/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	06/24/21	06/23/21	06/23/21	222,000,000	222,000,000	0	222,000,000	0
MIZUHO TRIPARTY	06/25/21	06/24/21	06/24/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	06/25/21	06/24/21	06/24/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	06/25/21	06/24/21	06/24/21	185,000,000	185,000,000	0	185,000,000	0
MIZUHO TRIPARTY	06/28/21	06/25/21	06/25/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	06/28/21	06/25/21	06/25/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	06/28/21	06/25/21	06/25/21	345,000,000	345,000,000	0	345,000,000	0
BANK OF AMERICA TRIPARTY	06/29/21	06/28/21	06/28/21	226,000,000	226,000,000	0	226,000,000	0
MIZUHO TRIPARTY	06/29/21	06/28/21	06/28/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	06/29/21	06/28/21	06/28/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	06/30/21	06/29/21	06/29/21	55,000,000	55,000,000	0	55,000,000	0
MIZUHO TRIPARTY	06/30/21	06/29/21	06/29/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	06/30/21	06/29/21	06/29/21	100,000,000	100,000,000	0	100,000,000	0
MIZUHO TRIPARTY	07/01/21	06/30/21	06/30/21	25,000,000	25,000,000	0	25,000,000	0
HSBC TRIPARTY	07/01/21	06/30/21	06/30/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	07/01/21	06/30/21	06/30/21	4,000,000	4,000,000	0	4,000,000	0
<i>Total Buys</i>				36,124,616,425	36,123,977,015	8,483	36,123,985,497	0
<i>Cash Closes</i>								
OLD LINE FUNDING, LLC, JU	07/12/21	06/03/21	06/03/21	100,000,000	99,972,917	0	99,972,917	(0)
OLD LINE FUNDING, LLC, JU	07/19/21	06/17/21	06/17/21	50,000,000	49,992,000	0	49,992,000	0
THUNDER BAY FUNDING, LLC,	07/19/21	06/17/21	06/17/21	36,000,000	35,994,240	0	35,994,240	0
<i>Total Cash Closes</i>				186,000,000	185,959,157	0	185,959,157	(0)
<i>Deposits</i>								
ABN AMRO BANK NV,ATD 0.07 20210623	06/23/21	06/16/21	06/16/21	40,000,000	40,000,000	0	40,000,000	0
AUSTRALIA NEW ZEATD 0.07 20210623	06/23/21	06/16/21	06/16/21	495,000,000	495,000,000	0	495,000,000	0
COOPERATIEVE RABOBATD 0.07 20210623	06/23/21	06/16/21	06/16/21	545,000,000	545,000,000	0	545,000,000	0
ABN AMRO BANK NV,ATD 0.07 20210616	06/16/21	06/09/21	06/09/21	35,000,000	35,000,000	0	35,000,000	0
AUSTRALIA NEW ZEATD 0.07 20210616	06/16/21	06/09/21	06/09/21	490,000,000	490,000,000	0	490,000,000	0
CREDIT SUISSE AG TDTDCAY 0.05 20210610	06/10/21	06/09/21	06/09/21	500,000,000	500,000,000	0	500,000,000	0
COOPERATIEVE RABOBATD 0.07 20210616	06/16/21	06/09/21	06/09/21	545,000,000	545,000,000	0	545,000,000	0
MIZUHO BANK LTD,TDTD 0.05 20210610	06/10/21	06/09/21	06/09/21	180,000,000	180,000,000	0	180,000,000	0
SVENSKA HANDELSBANKTD 0.08 20210622	06/22/21	06/21/21	06/21/21	300,000,000	300,000,000	0	300,000,000	0
ABN AMRO BANK NV,ATD 0.07 20210609	06/09/21	06/02/21	06/02/21	45,000,000	45,000,000	0	45,000,000	0
AUSTRALIA NEW ZEATD 0.07 20210609	06/09/21	06/02/21	06/02/21	490,000,000	490,000,000	0	490,000,000	0
SVENSKA HANDELSBANKTD 0.04 20210603	06/03/21	06/02/21	06/02/21	350,000,000	350,000,000	0	350,000,000	0
CREDIT SUISSE AG TDTDCAY 0.05 20210603	06/03/21	06/02/21	06/02/21	900,000,000	900,000,000	0	900,000,000	0
COOPERATIEVE RABOBATD 0.1 20210701	07/01/21	06/24/21	06/24/21	340,000,000	340,000,000	0	340,000,000	0
SVENSKA HANDELSBANKTD 0.08 20210625	06/25/21	06/24/21	06/24/21	125,000,000	125,000,000	0	125,000,000	0
COOPERATIEVE RABOBATD 0.1 20210624	06/24/21	06/17/21	06/17/21	340,000,000	340,000,000	0	340,000,000	0
CREDIT AGRICOLE CORTD 0.08 20210618	06/18/21	06/17/21	06/17/21	190,000,000	190,000,000	0	190,000,000	0
ABN AMRO BANK NV,ATD 0.08 20210618	06/18/21	06/17/21	06/17/21	15,000,000	15,000,000	0	15,000,000	0
SVENSKA HANDELSBANKTD 0.08 20210629	06/29/21	06/28/21	06/28/21	600,000,000	600,000,000	0	600,000,000	0
ABN AMRO BANK NV,ATD 0.07 20210617	06/17/21	06/10/21	06/10/21	30,000,000	30,000,000	0	30,000,000	0
CREDIT SUISSE AG TDTDCAY 0.05 20210611	06/11/21	06/10/21	06/10/21	500,000,000	500,000,000	0	500,000,000	0
COOPERATIEVE RABOBATD 0.07 20210617	06/17/21	06/10/21	06/10/21	350,000,000	350,000,000	0	350,000,000	0
ABN AMRO BANK NV,ATD 0.07 20210610	06/10/21	06/03/21	06/03/21	25,000,000	25,000,000	0	25,000,000	0
COOPERATIEVE RABOBATD 0.07 20210609	06/09/21	06/03/21	06/03/21	350,000,000	350,000,000	0	350,000,000	0
COOPERATIEVE RABOBATD 0.07 20210610	06/10/21	06/03/21	06/03/21	350,000,000	350,000,000	0	350,000,000	0
CREDIT SUISSE AG TDTDCAY 0.05 20210604	06/04/21	06/03/21	06/03/21	900,000,000	900,000,000	0	900,000,000	0
SVENSKA HANDELSBANKTD 0.04 20210604	06/04/21	06/03/21	06/03/21	200,000,000	200,000,000	0	200,000,000	0
ABN AMRO BANK NV,ATD 0.05 20210615	06/15/21	06/14/21	06/14/21	350,000,000	350,000,000	0	350,000,000	0
CREDIT AGRICOLE CORTD 0.04 20210615	06/15/21	06/14/21	06/14/21	245,000,000	245,000,000	0	245,000,000	0

TRADING ACTIVITY FOR JUNE 2021

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
ABN AMRO BANK NV,ATD 0.09 20210702	07/02/21	06/25/21	06/25/21	485,000,000	485,000,000	0	485,000,000	0
AUSTRALIA NEW ZEATD 0.1 20210702	07/02/21	06/25/21	06/25/21	100,000,000	100,000,000	0	100,000,000	0
SVENSKA HANDELSBANKTD 0.08 20210628	06/28/21	06/25/21	06/25/21	365,000,000	365,000,000	0	365,000,000	0
MIZUHO BANK LTD,TDTD 0.05 20210608	06/08/21	06/07/21	06/07/21	190,000,000	190,000,000	0	190,000,000	0
ABN AMRO BANK NV,ATD 0.07 20210614	06/14/21	06/07/21	06/07/21	350,000,000	350,000,000	0	350,000,000	0
CREDIT SUISSE AG TDTDCAY 0.05 20210608	06/08/21	06/07/21	06/07/21	900,000,000	900,000,000	0	900,000,000	0
ABN AMRO BANK NV,ATD 0.09 20210625	06/25/21	06/18/21	06/18/21	490,000,000	490,000,000	0	490,000,000	0
AUSTRALIA NEW ZEATD 0.07 20210608	06/08/21	06/01/21	06/01/21	100,000,000	100,000,000	0	100,000,000	0
CREDIT SUISSE AG TDTDCAY 0.05 20210602	06/02/21	06/01/21	06/01/21	900,000,000	900,000,000	0	900,000,000	0
ABN AMRO BANK NV,ATD 0.09 20210706	07/06/21	06/29/21	06/29/21	355,000,000	355,000,000	0	355,000,000	0
AUSTRALIA NEW ZEATD 0.1 20210706	07/06/21	06/29/21	06/29/21	80,000,000	80,000,000	0	80,000,000	0
CREDIT AGRICOLE CORTD 0.08 20210630	06/30/21	06/29/21	06/29/21	500,000,000	500,000,000	0	500,000,000	0
SVENSKA HANDELSBANKTD 0.08 20210630	06/30/21	06/29/21	06/29/21	650,000,000	650,000,000	0	650,000,000	0
CREDIT SUISSE AG TDTDCAY 0.05 20210614	06/14/21	06/11/21	06/11/21	500,000,000	500,000,000	0	500,000,000	0
ABN AMRO BANK NV,ATD 0.07 20210618	06/18/21	06/11/21	06/11/21	480,000,000	480,000,000	0	480,000,000	0
AUSTRALIA NEW ZEATD 0.1 20210629	06/29/21	06/22/21	06/22/21	75,000,000	75,000,000	0	75,000,000	0
ABN AMRO BANK NV,ATD 0.09 20210629	06/29/21	06/22/21	06/22/21	350,000,000	350,000,000	0	350,000,000	0
CREDIT SUISSE AG TDTDCAY 0.05 20210607	06/07/21	06/04/21	06/04/21	900,000,000	900,000,000	0	900,000,000	0
ABN AMRO BANK NV,ATD 0.07 20210611	06/11/21	06/04/21	06/04/21	480,000,000	480,000,000	0	480,000,000	0
MIZUHO BANK LTD,TDTD 0.05 20210607	06/07/21	06/04/21	06/04/21	190,000,000	190,000,000	0	190,000,000	0
ABN AMRO BANK NV,ATD 0.07 20210622	06/22/21	06/15/21	06/15/21	350,000,000	350,000,000	0	350,000,000	0
AUSTRALIA NEW ZEATD 0.07 20210622	06/22/21	06/15/21	06/15/21	90,000,000	90,000,000	0	90,000,000	0
AUSTRALIA NEW ZEATD 0.07 20210615	06/15/21	06/08/21	06/08/21	90,000,000	90,000,000	0	90,000,000	0
CREDIT SUISSE AG TDTDCAY 0.05 20210609	06/09/21	06/08/21	06/08/21	895,000,000	895,000,000	0	895,000,000	0
MIZUHO BANK LTD,TDTD 0.05 20210609	06/09/21	06/08/21	06/08/21	180,000,000	180,000,000	0	180,000,000	0
ABN AMRO BANK NV,ATD 0.07 20210607	06/07/21	06/01/21	06/01/21	350,000,000	350,000,000	0	350,000,000	0
ABN AMRO BANK NV,ATD 0.09 20210707	07/07/21	06/30/21	06/30/21	40,000,000	40,000,000	0	40,000,000	0
AUSTRALIA NEW ZEATD 0.1 20210707	07/07/21	06/30/21	06/30/21	570,000,000	570,000,000	0	570,000,000	0
COOPERATIVE RABOBATD 0.1 20210707	07/07/21	06/30/21	06/30/21	540,000,000	540,000,000	0	540,000,000	0
SVENSKA HANDELSBANKTD 0.03 20210701	07/01/21	06/30/21	06/30/21	500,000,000	500,000,000	0	500,000,000	0
SVENSKA HANDELSBANKTD 0.03 20210701	07/01/21	06/30/21	06/30/21	180,000,000	180,000,000	0	180,000,000	0
AUSTRALIA NEW ZEATD 0.1 20210630	06/30/21	06/23/21	06/23/21	575,000,000	575,000,000	0	575,000,000	0
COOPERATIVE RABOBATD 0.1 20210630	06/30/21	06/23/21	06/23/21	545,000,000	545,000,000	0	545,000,000	0
CREDIT AGRICOLE CORTD 0.09 20210629	06/29/21	06/23/21	06/23/21	150,000,000	150,000,000	0	150,000,000	0
SVENSKA HANDELSBANKTD 0.08 20210624	06/24/21	06/23/21	06/23/21	150,000,000	150,000,000	0	150,000,000	0
ABN AMRO BANK NV,ATD 0.09 20210630	06/30/21	06/23/21	06/23/21	45,000,000	45,000,000	0	45,000,000	0
Total Deposits				23,515,000,000	23,515,000,000	0	23,515,000,000	0
Maturities								
ANTALIS S.A, CPABS4CPABS4	06/07/21	06/07/21	06/07/21	180,000,000	180,000,000	0	180,000,000	0
ANTALIS S.A, CPABS4CPABS4	06/11/21	06/11/21	06/11/21	120,010,000	120,010,000	0	120,010,000	0
ANTALIS S.A, CPABS4CPABS4	06/18/21	06/18/21	06/18/21	70,000,000	70,000,000	0	70,000,000	0
ANTALIS S.A, CPABS4CPABS4	06/25/21	06/25/21	06/25/21	125,000,000	125,000,000	0	125,000,000	0
AUSTRALIA NEW ZEACP4-2	06/23/21	06/23/21	06/23/21	81,000,000	81,000,000	0	81,000,000	0
AUSTRALIA NEW ZEACP4-2	06/25/21	06/25/21	06/25/21	104,300,000	104,300,000	0	104,300,000	0
BPCE SA CP4-2CP4-2	06/01/21	06/01/21	06/01/21	100,000,000	100,000,000	0	100,000,000	0
BPCE SA CP4-2CP4-2	06/04/21	06/04/21	06/04/21	16,750,000	16,750,000	0	16,750,000	0
BOFA SECURITIES, INCP4-2	06/07/21	06/07/21	06/07/21	150,000,000	150,000,000	0	150,000,000	0
BOFA SECURITIES, INCP4-2	06/10/21	06/10/21	06/10/21	100,000,000	100,000,000	0	100,000,000	0
BANQUE ET CAISSE D'CP	06/02/21	06/02/21	06/02/21	150,000,000	150,000,000	0	150,000,000	0
BARTON CAPITAL S.A,CPABS4	06/18/21	06/18/21	06/18/21	100,000,000	100,000,000	0	100,000,000	0
BEDFORD ROW FUNDINGCPABS4	06/07/21	06/07/21	06/07/21	35,000,000	35,000,000	0	35,000,000	0
BEDFORD ROW FUNDINGCPABS4	06/17/21	06/17/21	06/17/21	50,000,000	50,000,000	0	50,000,000	0
N.V.BANK NEDERLANDCP4-2	06/04/21	06/04/21	06/04/21	250,000,000	250,000,000	0	250,000,000	0
N.V.BANK NEDERLANDCP4-2	06/22/21	06/22/21	06/22/21	200,000,000	200,000,000	0	200,000,000	0
CHARTA, LLC CPABS4-CPABS4	06/17/21	06/17/21	06/17/21	50,000,000	50,000,000	0	50,000,000	0
CIESCO, LLC CPABS4-CPABS4	06/28/21	06/28/21	06/28/21	20,000,000	20,000,000	0	20,000,000	0
COLLATERALIZED COMMCPABS3	06/01/21	06/01/21	06/01/21	121,000,000	121,000,000	0	121,000,000	0
COLLATERALIZED COMMCPABS3	06/02/21	06/02/21	06/02/21	50,000,000	50,000,000	0	50,000,000	0
COLLATERALIZED COMMCPABS3	06/04/21	06/04/21	06/04/21	30,000,000	30,000,000	0	30,000,000	0
COLLATERALIZED COMMCPABS3	06/07/21	06/07/21	06/07/21	95,000,000	95,000,000	0	95,000,000	0
CREDIT AGRICOLE CORCP	06/01/21	06/01/21	06/01/21	100,000,000	100,000,000	0	100,000,000	0
CREDIT AGRICOLE CORCP	06/14/21	06/14/21	06/14/21	30,000,000	30,000,000	0	30,000,000	0
CREDIT AGRICOLE CORCDYAN	06/03/21	06/03/21	06/03/21	200,000,000	200,000,000	0	200,000,000	0
CREDIT AGRICOLE CORCDYAN	06/02/21	06/02/21	06/02/21	300,000,000	300,000,000	0	300,000,000	0
CREDIT AGRICOLE CORCDYAN	06/02/21	06/02/21	06/02/21	200,000,000	200,000,000	0	200,000,000	0
CREDIT AGRICOLE CORCDYAN	06/08/21	06/08/21	06/08/21	200,000,000	200,000,000	0	200,000,000	0
CREDIT AGRICOLE CORCDYAN	06/09/21	06/09/21	06/09/21	250,000,000	250,000,000	0	250,000,000	0
CREDIT AGRICOLE CORCDYAN	06/11/21	06/11/21	06/11/21	250,000,000	250,000,000	0	250,000,000	0
CREDIT AGRICOLE CORCDYAN	06/14/21	06/14/21	06/14/21	200,000,000	200,000,000	0	200,000,000	0
CREDIT AGRICOLE CORCDYAN	06/16/21	06/16/21	06/16/21	350,000,000	350,000,000	0	350,000,000	0

TRADING ACTIVITY FOR JUNE 2021

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
CREDIT AGRICOLE CORCDYAN	06/18/21	06/18/21	06/18/21	300,000,000	300,000,000	0	300,000,000	0
CREDIT AGRICOLE CORCDYAN	06/22/21	06/22/21	06/22/21	245,000,000	245,000,000	0	245,000,000	0
CREDIT AGRICOLE CORCDYAN	06/23/21	06/23/21	06/23/21	150,000,000	150,000,000	0	150,000,000	0
CREDIT AGRICOLE CORCDYAN	06/25/21	06/25/21	06/25/21	480,000,000	480,000,000	0	480,000,000	0
CREDIT AGRICOLE CORCDYAN	06/29/21	06/29/21	06/29/21	255,000,000	255,000,000	0	255,000,000	0
CREDIT INDUSTRIEL ECP4-2	06/02/21	06/02/21	06/02/21	443,600,000	443,600,000	0	443,600,000	0
CREDIT INDUSTRIEL ECP4-2	06/03/21	06/03/21	06/03/21	853,300,000	853,300,000	0	853,300,000	0
CREDIT INDUSTRIEL ECP4-2	06/04/21	06/04/21	06/04/21	772,217,000	772,217,000	0	772,217,000	0
CREDIT INDUSTRIEL ECP4-2	06/07/21	06/07/21	06/07/21	530,000,000	530,000,000	0	530,000,000	0
CREDIT INDUSTRIEL ECP4-2	06/08/21	06/08/21	06/08/21	500,000,000	500,000,000	0	500,000,000	0
CREDIT INDUSTRIEL ECP4-2	06/09/21	06/09/21	06/09/21	688,000,000	688,000,000	0	688,000,000	0
CREDIT INDUSTRIEL ECP4-2	06/10/21	06/10/21	06/10/21	763,000,000	763,000,000	0	763,000,000	0
CREDIT INDUSTRIEL ECP4-2	06/11/21	06/11/21	06/11/21	500,000,000	500,000,000	0	500,000,000	0
CREDIT INDUSTRIEL ECP4-2	06/14/21	06/14/21	06/14/21	500,000,000	500,000,000	0	500,000,000	0
CREDIT INDUSTRIEL ECP4-2	06/15/21	06/15/21	06/15/21	850,000,000	850,000,000	0	850,000,000	0
CREDIT INDUSTRIEL ECP4-2	06/16/21	06/16/21	06/16/21	895,000,000	895,000,000	0	895,000,000	0
CREDIT INDUSTRIEL ECP4-2	06/17/21	06/17/21	06/17/21	900,000,000	900,000,000	0	900,000,000	0
CREDIT INDUSTRIEL ECP4-2	06/18/21	06/18/21	06/18/21	885,000,000	885,000,000	0	885,000,000	0
CREDIT INDUSTRIEL ECP4-2	06/21/21	06/21/21	06/21/21	880,000,000	880,000,000	0	880,000,000	0
CREDIT INDUSTRIEL ECP4-2	06/22/21	06/22/21	06/22/21	885,000,000	885,000,000	0	885,000,000	0
CREDIT INDUSTRIEL ECP4-2	06/23/21	06/23/21	06/23/21	885,000,000	885,000,000	0	885,000,000	0
CREDIT INDUSTRIEL ECP4-2	06/24/21	06/24/21	06/24/21	885,000,000	885,000,000	0	885,000,000	0
CREDIT INDUSTRIEL ECP4-2	06/25/21	06/25/21	06/25/21	885,000,000	885,000,000	0	885,000,000	0
CREDIT INDUSTRIEL ECP4-2	06/28/21	06/28/21	06/28/21	880,000,000	880,000,000	0	880,000,000	0
CREDIT INDUSTRIEL ECP4-2	06/29/21	06/29/21	06/29/21	885,000,000	885,000,000	0	885,000,000	0
CREDIT INDUSTRIEL ECP4-2	06/30/21	06/30/21	06/30/21	885,000,000	885,000,000	0	885,000,000	0
NATIONAL AUSTRALIA ECD	06/01/21	06/01/21	06/01/21	100,000,000	100,000,000	0	100,000,000	0
DZ BANK AG DEUTSCHECP4-2	06/15/21	06/15/21	06/15/21	100,000,000	100,000,000	0	100,000,000	0
DZ BANK AG DEUTSCHECP4-2	06/23/21	06/23/21	06/23/21	85,000,000	85,000,000	0	85,000,000	0
ERSTE ABWICKLUNGSANCP4-2	06/08/21	06/08/21	06/08/21	200,000,000	200,000,000	0	200,000,000	0
ERSTE ABWICKLUNGSANCP4-2	06/09/21	06/09/21	06/09/21	175,000,000	175,000,000	0	175,000,000	0
GOTHAM FUNDING CORPCPABS4	06/04/21	06/04/21	06/04/21	100,000,000	100,000,000	0	100,000,000	0
GOTHAM FUNDING CORPCPABS4	06/17/21	06/17/21	06/17/21	75,000,000	75,000,000	0	75,000,000	0
KFW CP4-2CP4-2	06/17/21	06/17/21	06/17/21	100,000,000	100,000,000	0	100,000,000	0
LONGSHIP FUNDING LLCPCABS4	06/07/21	06/07/21	06/07/21	125,000,000	125,000,000	0	125,000,000	0
LONGSHIP FUNDING LLCPCABS4	06/11/21	06/11/21	06/11/21	50,000,000	50,000,000	0	50,000,000	0
MUGF BANK LTD, CDYACDYAN	06/23/21	06/23/21	06/23/21	40,000,000	40,000,000	0	40,000,000	0
MANHATTAN ASSET FUNCPABS4	06/28/21	06/28/21	06/28/21	137,444,000	137,444,000	0	137,444,000	0
MANHATTAN ASSET FUNCPABS4	06/29/21	06/29/21	06/29/21	48,000,000	48,000,000	0	48,000,000	0
NATIONWIDE BUILDINGCP4-2	06/02/21	06/02/21	06/02/21	250,000,000	250,000,000	0	250,000,000	0
NATIONWIDE BUILDINGCP4-2	06/07/21	06/07/21	06/07/21	300,000,000	300,000,000	0	300,000,000	0
NATIONWIDE BUILDINGCP4-2	06/08/21	06/08/21	06/08/21	250,000,000	250,000,000	0	250,000,000	0
NATIONWIDE BUILDINGCP4-2	06/21/21	06/21/21	06/21/21	30,000,000	30,000,000	0	30,000,000	0
NEDERLANDSE WATERSCCP4-2	06/17/21	06/17/21	06/17/21	175,000,000	175,000,000	0	175,000,000	0
NEDERLANDSE WATERSCCP4-2	06/29/21	06/29/21	06/29/21	304,420,000	304,420,000	0	304,420,000	0
OLD LINE FUNDING, LLC, JU	06/11/21	06/11/21	06/11/21	50,000,000	50,000,000	0	50,000,000	0
SHEFFIELD RECEIVABLECPABS4	06/17/21	06/17/21	06/17/21	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	06/04/21	06/04/21	06/04/21	100,000,000	100,000,000	0	100,000,000	0
SUMITOMO MITSUI TRUCDYAN	06/17/21	06/17/21	06/17/21	150,000,000	150,000,000	0	150,000,000	0
SUMITOMO MITSUI TRUCDYAN	06/01/21	06/01/21	06/01/21	205,000,000	205,000,000	0	205,000,000	0
SUMITOMO MITSUI TRUCDYAN	06/11/21	06/11/21	06/11/21	200,000,000	200,000,000	0	200,000,000	0
SUMITOMO MITSUI TRUCDYAN	06/18/21	06/18/21	06/18/21	95,000,000	95,000,000	0	95,000,000	0
SUMITOMO MITSUI TRUCDYAN	06/23/21	06/23/21	06/23/21	200,000,000	200,000,000	0	200,000,000	0
TORONTO DOMINION BACDYAN	06/16/21	06/16/21	06/16/21	50,000,000	50,000,000	0	50,000,000	0
TORONTO DOMINION BACDYAN	06/07/21	06/07/21	06/07/21	100,000,000	100,000,000	0	100,000,000	0
TORONTO DOMINION BACP4-2	06/04/21	06/04/21	06/04/21	140,000,000	140,000,000	0	140,000,000	0
TOYOTA FINANCE AUSTCP	06/08/21	06/08/21	06/08/21	100,000,000	100,000,000	0	100,000,000	0
TOYOTA CREDIT DE PUCP	06/01/21	06/01/21	06/01/21	50,000,000	50,000,000	0	50,000,000	0
UNITEDHEALTH GROUPCP4-2	06/04/21	06/04/21	06/04/21	54,900,000	54,900,000	0	54,900,000	0
UNITED STATES CASH MANAGEMENT BILL	06/29/21	06/29/21	06/29/21	250,000,000	250,000,000	0	250,000,000	0
BANK OF AMERICA TRIPARTY	06/01/21	06/01/21	06/01/21	345,000,000	345,000,000	0	345,000,000	0
MIZUHO TRIPARTY	06/01/21	06/01/21	06/01/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	06/01/21	06/01/21	06/01/21	100,000,000	100,000,000	0	100,000,000	0
MIZUHO TRIPARTY	06/02/21	06/02/21	06/02/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	06/02/21	06/02/21	06/02/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	06/02/21	06/02/21	06/02/21	83,000,000	83,000,000	0	83,000,000	0
BANK OF AMERICA TRIPARTY	06/03/21	06/03/21	06/03/21	230,000,000	230,000,000	0	230,000,000	0
MIZUHO TRIPARTY	06/03/21	06/03/21	06/03/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	06/03/21	06/03/21	06/03/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	06/04/21	06/04/21	06/04/21	136,000,000	136,000,000	0	136,000,000	0
MIZUHO TRIPARTY	06/04/21	06/04/21	06/04/21	150,000,000	150,000,000	0	150,000,000	0

TRADING ACTIVITY FOR JUNE 2021

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
HSBC TRIPARTY	06/04/21	06/04/21	06/04/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	06/07/21	06/07/21	06/07/21	155,000,000	155,000,000	0	155,000,000	0
MIZUHO TRIPARTY	06/07/21	06/07/21	06/07/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	06/07/21	06/07/21	06/07/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	06/08/21	06/08/21	06/08/21	130,000,000	130,000,000	0	130,000,000	0
MIZUHO TRIPARTY	06/08/21	06/08/21	06/08/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	06/08/21	06/08/21	06/08/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	06/09/21	06/09/21	06/09/21	210,000,000	210,000,000	0	210,000,000	0
MIZUHO TRIPARTY	06/09/21	06/09/21	06/09/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	06/09/21	06/09/21	06/09/21	100,000,000	100,000,000	0	100,000,000	0
MIZUHO TRIPARTY	06/10/21	06/10/21	06/10/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	06/10/21	06/10/21	06/10/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	06/10/21	06/10/21	06/10/21	210,000,000	210,000,000	0	210,000,000	0
MIZUHO TRIPARTY	06/11/21	06/11/21	06/11/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	06/11/21	06/11/21	06/11/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	06/11/21	06/11/21	06/11/21	250,000,000	250,000,000	0	250,000,000	0
MIZUHO TRIPARTY	06/14/21	06/14/21	06/14/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	06/14/21	06/14/21	06/14/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	06/14/21	06/14/21	06/14/21	197,000,000	197,000,000	0	197,000,000	0
BANK OF AMERICA TRIPARTY	06/15/21	06/15/21	06/15/21	367,000,000	367,000,000	0	367,000,000	0
MIZUHO TRIPARTY	06/15/21	06/15/21	06/15/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	06/15/21	06/15/21	06/15/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	06/16/21	06/16/21	06/16/21	235,000,000	235,000,000	0	235,000,000	0
MIZUHO TRIPARTY	06/16/21	06/16/21	06/16/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	06/16/21	06/16/21	06/16/21	100,000,000	100,000,000	0	100,000,000	0
MIZUHO TRIPARTY	06/17/21	06/17/21	06/17/21	50,000,000	50,000,000	0	50,000,000	0
HSBC TRIPARTY	06/17/21	06/17/21	06/17/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	06/17/21	06/17/21	06/17/21	70,000,000	70,000,000	0	70,000,000	0
BANK OF AMERICA TRIPARTY	06/18/21	06/18/21	06/18/21	310,000,000	310,000,000	0	310,000,000	0
MIZUHO TRIPARTY	06/18/21	06/18/21	06/18/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	06/18/21	06/18/21	06/18/21	100,000,000	100,000,000	0	100,000,000	0
MIZUHO TRIPARTY	06/21/21	06/21/21	06/21/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	06/21/21	06/21/21	06/21/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	06/21/21	06/21/21	06/21/21	520,000,000	520,000,000	0	520,000,000	0
MIZUHO TRIPARTY	06/22/21	06/22/21	06/22/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	06/22/21	06/22/21	06/22/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	06/22/21	06/22/21	06/22/21	210,000,000	210,000,000	0	210,000,000	0
MIZUHO TRIPARTY	06/23/21	06/23/21	06/23/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	06/23/21	06/23/21	06/23/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	06/23/21	06/23/21	06/23/21	255,000,000	255,000,000	0	255,000,000	0
MIZUHO TRIPARTY	06/24/21	06/24/21	06/24/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	06/24/21	06/24/21	06/24/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	06/24/21	06/24/21	06/24/21	222,000,000	222,000,000	0	222,000,000	0
MIZUHO TRIPARTY	06/25/21	06/25/21	06/25/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	06/25/21	06/25/21	06/25/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	06/25/21	06/25/21	06/25/21	185,000,000	185,000,000	0	185,000,000	0
MIZUHO TRIPARTY	06/28/21	06/28/21	06/28/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	06/28/21	06/28/21	06/28/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	06/28/21	06/28/21	06/28/21	345,000,000	345,000,000	0	345,000,000	0
BANK OF AMERICA TRIPARTY	06/29/21	06/29/21	06/29/21	226,000,000	226,000,000	0	226,000,000	0
MIZUHO TRIPARTY	06/29/21	06/29/21	06/29/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	06/29/21	06/29/21	06/29/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	06/30/21	06/30/21	06/30/21	55,000,000	55,000,000	0	55,000,000	0
MIZUHO TRIPARTY	06/30/21	06/30/21	06/30/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	06/30/21	06/30/21	06/30/21	100,000,000	100,000,000	0	100,000,000	0
ABN AMRO BANK NV,ATD 0.07 20210601	06/01/21	06/01/21	06/01/21	345,000,000	345,000,000	0	345,000,000	0
ABN AMRO BANK NV,ATD 0.07 20210623	06/23/21	06/23/21	06/23/21	40,000,000	40,000,000	0	40,000,000	0
AUSTRALIA NEW ZEATD 0.07 20210623	06/23/21	06/23/21	06/23/21	495,000,000	495,000,000	0	495,000,000	0
COOPERATIEVE RABOBATD 0.07 20210623	06/23/21	06/23/21	06/23/21	545,000,000	545,000,000	0	545,000,000	0
ABN AMRO BANK NV,ATD 0.07 20210616	06/16/21	06/16/21	06/16/21	35,000,000	35,000,000	0	35,000,000	0
AUSTRALIA NEW ZEATD 0.07 20210616	06/16/21	06/16/21	06/16/21	490,000,000	490,000,000	0	490,000,000	0
CREDIT SUISSE AG TDTDCAY 0.05 20210610	06/10/21	06/10/21	06/10/21	500,000,000	500,000,000	0	500,000,000	0
COOPERATIEVE RABOBATD 0.07 20210616	06/16/21	06/16/21	06/16/21	545,000,000	545,000,000	0	545,000,000	0
MIZUHO BANK LTD,TDTD 0.05 20210610	06/10/21	06/10/21	06/10/21	180,000,000	180,000,000	0	180,000,000	0
SVENSKA HANDELSBANKTD 0.08 20210622	06/22/21	06/22/21	06/22/21	300,000,000	300,000,000	0	300,000,000	0
ABN AMRO BANK NV,ATD 0.07 20210609	06/09/21	06/09/21	06/09/21	45,000,000	45,000,000	0	45,000,000	0
AUSTRALIA NEW ZEATD 0.07 20210609	06/09/21	06/09/21	06/09/21	490,000,000	490,000,000	0	490,000,000	0
SVENSKA HANDELSBANKTD 0.04 20210603	06/03/21	06/03/21	06/03/21	350,000,000	350,000,000	0	350,000,000	0
CREDIT SUISSE AG TDTDCAY 0.05 20210603	06/03/21	06/03/21	06/03/21	900,000,000	900,000,000	0	900,000,000	0
COOPERATIEVE RABOBATD 0.06 20210602	06/02/21	06/02/21	06/02/21	480,000,000	480,000,000	0	480,000,000	0
ABN AMRO BANK NV,ATD 0.07 20210602	06/02/21	06/02/21	06/02/21	50,000,000	50,000,000	0	50,000,000	0

TRADING ACTIVITY FOR JUNE 2021

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
AUSTRALIA NEW ZEATD 0.07 20210602	06/02/21	06/02/21	06/02/21	490,000,000	490,000,000	0	490,000,000	0
SVENSKA HANDELSBANKTD 0.08 20210625	06/25/21	06/25/21	06/25/21	125,000,000	125,000,000	0	125,000,000	0
COOPERATIEVE RABOBATD 0.1 20210624	06/24/21	06/24/21	06/24/21	340,000,000	340,000,000	0	340,000,000	0
CREDIT AGRICOLE CORTD 0.08 20210618	06/18/21	06/18/21	06/18/21	190,000,000	190,000,000	0	190,000,000	0
ABN AMRO BANK NV,ATD 0.08 20210618	06/18/21	06/18/21	06/18/21	15,000,000	15,000,000	0	15,000,000	0
SVENSKA HANDELSBANKTD 0.08 20210629	06/29/21	06/29/21	06/29/21	600,000,000	600,000,000	0	600,000,000	0
ABN AMRO BANK NV,ATD 0.07 20210617	06/17/21	06/17/21	06/17/21	30,000,000	30,000,000	0	30,000,000	0
CREDIT SUISSE AG TDTDCAY 0.05 20210611	06/11/21	06/11/21	06/11/21	500,000,000	500,000,000	0	500,000,000	0
COOPERATIEVE RABOBATD 0.07 20210617	06/17/21	06/17/21	06/17/21	350,000,000	350,000,000	0	350,000,000	0
ABN AMRO BANK NV,ATD 0.07 20210610	06/10/21	06/10/21	06/10/21	25,000,000	25,000,000	0	25,000,000	0
COOPERATIEVE RABOBATD 0.07 20210609	06/09/21	06/09/21	06/09/21	350,000,000	350,000,000	0	350,000,000	0
COOPERATIEVE RABOBATD 0.07 20210610	06/10/21	06/10/21	06/10/21	350,000,000	350,000,000	0	350,000,000	0
CREDIT SUISSE AG TDTDCAY 0.05 20210604	06/04/21	06/04/21	06/04/21	900,000,000	900,000,000	0	900,000,000	0
SVENSKA HANDELSBANKTD 0.04 20210604	06/04/21	06/04/21	06/04/21	200,000,000	200,000,000	0	200,000,000	0
ABN AMRO BANK NV,ATD 0.05 20210615	06/15/21	06/15/21	06/15/21	350,000,000	350,000,000	0	350,000,000	0
CREDIT AGRICOLE CORTD 0.04 20210615	06/15/21	06/15/21	06/15/21	245,000,000	245,000,000	0	245,000,000	0
ABN AMRO BANK NV,ATD 0.07 20210603	06/03/21	06/03/21	06/03/21	30,000,000	30,000,000	0	30,000,000	0
COOPERATIEVE RABOBATD 0.06 20210603	06/03/21	06/03/21	06/03/21	430,000,000	430,000,000	0	430,000,000	0
SVENSKA HANDELSBANKTD 0.08 20210628	06/28/21	06/28/21	06/28/21	365,000,000	365,000,000	0	365,000,000	0
MIZUHO BANK LTD,TDTD 0.05 20210608	06/08/21	06/08/21	06/08/21	190,000,000	190,000,000	0	190,000,000	0
ABN AMRO BANK NV,ATD 0.07 20210614	06/14/21	06/14/21	06/14/21	350,000,000	350,000,000	0	350,000,000	0
CREDIT SUISSE AG TDTDCAY 0.05 20210608	06/08/21	06/08/21	06/08/21	900,000,000	900,000,000	0	900,000,000	0
ABN AMRO BANK NV,ATD 0.09 20210625	06/25/21	06/25/21	06/25/21	490,000,000	490,000,000	0	490,000,000	0
AUSTRALIA NEW ZEATD 0.07 20210608	06/08/21	06/08/21	06/08/21	100,000,000	100,000,000	0	100,000,000	0
CREDIT SUISSE AG TDTDCAY 0.05 20210602	06/02/21	06/02/21	06/02/21	900,000,000	900,000,000	0	900,000,000	0
CREDIT AGRICOLE CORTD 0.08 20210630	06/30/21	06/30/21	06/30/21	500,000,000	500,000,000	0	500,000,000	0
SVENSKA HANDELSBANKTD 0.08 20210630	06/30/21	06/30/21	06/30/21	650,000,000	650,000,000	0	650,000,000	0
CREDIT SUISSE AG TDTDCAY 0.05 20210614	06/14/21	06/14/21	06/14/21	500,000,000	500,000,000	0	500,000,000	0
ABN AMRO BANK NV,ATD 0.07 20210618	06/18/21	06/18/21	06/18/21	480,000,000	480,000,000	0	480,000,000	0
AUSTRALIA NEW ZEATD 0.1 20210629	06/29/21	06/29/21	06/29/21	75,000,000	75,000,000	0	75,000,000	0
ABN AMRO BANK NV,ATD 0.09 20210629	06/29/21	06/29/21	06/29/21	350,000,000	350,000,000	0	350,000,000	0
CREDIT SUISSE AG TDTDCAY 0.05 20210607	06/07/21	06/07/21	06/07/21	900,000,000	900,000,000	0	900,000,000	0
ABN AMRO BANK NV,ATD 0.07 20210611	06/11/21	06/11/21	06/11/21	480,000,000	480,000,000	0	480,000,000	0
MIZUHO BANK LTD,TDTD 0.05 20210607	06/07/21	06/07/21	06/07/21	190,000,000	190,000,000	0	190,000,000	0
ABN AMRO BANK NV,ATD 0.07 20210622	06/22/21	06/22/21	06/22/21	350,000,000	350,000,000	0	350,000,000	0
AUSTRALIA NEW ZEATD 0.07 20210622	06/22/21	06/22/21	06/22/21	90,000,000	90,000,000	0	90,000,000	0
SVENSKA HANDELSBANKTD 0.02 20210601	06/01/21	06/01/21	06/01/21	600,000,000	600,000,000	0	600,000,000	0
MIZUHO BANK LTD,TDTD 0.05 20210601	06/01/21	06/01/21	06/01/21	200,000,000	200,000,000	0	200,000,000	0
CREDIT AGRICOLE CORTD 0.03 20210601	06/01/21	06/01/21	06/01/21	100,000,000	100,000,000	0	100,000,000	0
ABN AMRO BANK NV,ATD 0.07 20210604	06/04/21	06/04/21	06/04/21	480,000,000	480,000,000	0	480,000,000	0
AUSTRALIA NEW ZEATD 0.07 20210615	06/15/21	06/15/21	06/15/21	90,000,000	90,000,000	0	90,000,000	0
CREDIT SUISSE AG TDTDCAY 0.05 20210609	06/09/21	06/09/21	06/09/21	895,000,000	895,000,000	0	895,000,000	0
MIZUHO BANK LTD,TDTD 0.05 20210609	06/09/21	06/09/21	06/09/21	180,000,000	180,000,000	0	180,000,000	0
ABN AMRO BANK NV,ATD 0.07 20210607	06/07/21	06/07/21	06/07/21	350,000,000	350,000,000	0	350,000,000	0
AUSTRALIA NEW ZEATD 0.075 20210601	06/01/21	06/01/21	06/01/21	100,000,000	100,000,000	0	100,000,000	0
AUSTRALIA NEW ZEATD 0.1 20210630	06/30/21	06/30/21	06/30/21	575,000,000	575,000,000	0	575,000,000	0
COOPERATIEVE RABOBATD 0.1 20210630	06/30/21	06/30/21	06/30/21	545,000,000	545,000,000	0	545,000,000	0
CREDIT AGRICOLE CORTD 0.09 20210629	06/29/21	06/29/21	06/29/21	150,000,000	150,000,000	0	150,000,000	0
SVENSKA HANDELSBANKTD 0.08 20210624	06/24/21	06/24/21	06/24/21	150,000,000	150,000,000	0	150,000,000	0
ABN AMRO BANK NV,ATD 0.09 20210630	06/30/21	06/30/21	06/30/21	45,000,000	45,000,000	0	45,000,000	0
Total Maturities				60,273,941,000	60,273,941,000	0	60,273,941,000	0
Sells								
DREYFUS GOVT CASH MGMT FUND	02/01/22	06/01/21	06/01/21	1,246,520	1,246,520	0	1,246,520	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	06/02/21	06/02/21	92,604	92,604	0	92,604	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	06/04/21	06/04/21	510,127	510,127	0	510,127	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	06/11/21	06/11/21	1,228,630	1,228,630	0	1,228,630	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	06/14/21	06/14/21	1,987,777	1,987,777	0	1,987,777	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	06/16/21	06/16/21	1,102,142	1,102,142	0	1,102,142	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	06/17/21	06/17/21	34,298	34,298	0	34,298	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	06/21/21	06/21/21	3,374,926	3,374,926	0	3,374,926	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	06/23/21	06/23/21	1,254,553	1,254,553	0	1,254,553	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	06/25/21	06/25/21	1,566,553	1,566,553	0	1,566,553	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	06/30/21	06/30/21	1,314,522	1,314,522	0	1,314,522	0
Total Sells				13,712,651	13,712,651	0	13,712,651	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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