# **Holdings Report**

Data as of December 26, 2019

Security Name	Security Classification	Cpn	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value <sup>(1)</sup>
ABN Amro Bank NV, Amsterdam TD	TIME DEPOSIT	1.60	12/30/2019		750,000,000	1.62	\$750,000,000	\$750,000,000
Albion Capital LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/27/2020		50,000,000	1.99	\$49,913,333	\$49,924,267
Anglesea Funding LLC, Apr 17, 2020	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	2.05	4/17/2020	1/21/2020	50,000,000	2.08	\$50,000,000	\$50,004,462
Anglesea Funding LLC, Jun 10, 2020	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	1.99	6/10/2020	1/13/2020	10,000,000	2.02	\$10,000,000	\$9,999,999
Anglesea Funding LLC, Jun 12, 2020	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	1.99	6/12/2020	1/16/2020	88,000,000	2.02	\$88,000,000	\$87,999,990
Antalis S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/7/2020		150,000,000	1.78	\$149,912,500	\$149,913,050
Antalis S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/31/2020		100,000,000	1.88	\$99,815,000	\$99,803,400
Antalis S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		12/30/2019		120,720,000	1.67	\$120,697,868	\$120,698,150
Atlantic Asset Securitization LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/6/2020		100,000,000	2.17	\$99,934,917	\$99,948,514
Atlantic Asset Securitization LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/6/2020		25,000,000	2.17	\$24,983,729	\$24,987,129
Atlantic Asset Securitization LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/3/2020		122,026,000	1.91	\$121,592,672	\$121,578,151
Atlantic Asset Securitization LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/4/2020		98,000,000	2.04	\$97,624,333	\$97,635,040
Atlantic Asset Securitization LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/5/2020		25,000,000	1.92	\$24,908,125	\$24,905,549
Australia & New Zealand Banking Group, Melbourne TD	TIME DEPOSIT	1.56	12/27/2019		750,000,000	1.58	\$750,000,000	\$750,000,000
Australia & New Zealand Banking Group, Melbourne, Jan 17, 2020	VARIABLE RATE CERTIFICATE OF DEPOSIT	2.14	1/17/2020	1/17/2020	50,000,000	2.17	\$50,000,000	\$50,011,582
BNP Paribas SA, Feb 03, 2020	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.89	2/3/2020	1/3/2020	100,000,000	1.92	\$99,999,751	\$100,016,569
BPCE SA CP4-2	COMMERCIAL PAPER - 4-2		2/7/2020		80,000,000	1.89	\$79,822,267	\$79,820,738
Bank of America N.A. Triparty Repo Overnight Fixed	REPO TRIPARTY OVERNIGHT FIXED	1.51	12/27/2019		2,790,000,000	1.53	\$2,790,000,000	\$2,790,000,000
Bank of Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	2.70	3/19/2020		105,000,000	2.72	\$105,000,000	\$105,160,389
Bank of Montreal, Apr 27, 2020	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.88	4/27/2020	12/27/2019	100,000,000	1.91	\$100,000,000	\$100,016,199
Bank of Montreal, Dec 04, 2020	VARIABLE RATE CERTIFICATE OF DEPOSIT	2.02	12/4/2020	3/4/2020	200,000,000	2.05	\$200,000,000	\$199,999,416
Bank of Montreal, Jan 06, 2020	VARIABLE RATE CERTIFICATE OF DEPOSIT	2.11	1/6/2020	1/6/2020	100,000,000	2.14	\$100,000,000	\$100,014,669
Bank of Montreal, May 08, 2020	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.75	5/8/2020	12/27/2019	50,000,000	1.77	\$50,000,000	\$50,020,879
Bank of Nova Scotia, Toronto, Dec 10, 2020	VARIABLE RATE CERTIFICATE OF DEPOSIT	2.01	12/10/2020	3/10/2020	100,000,000	2.04	\$100,000,000	\$100,000,000
Bank of Nova Scotia, Toronto, Jul 10, 2020	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.84	7/10/2020	12/27/2019	50,000,000	1.87	\$50,000,000	\$49,999,939
Bank of Nova Scotia, Toronto, May 18, 2020	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.91	5/18/2020	1/20/2020	50,000,000	1.94	\$50,000,000	\$49,999,805
Bank of Nova Scotia, Toronto, May 29, 2020	VARIABLE RATE COMMERCIAL PAPER - 4-2	1.85	5/29/2020	12/30/2019	80,000,000	1.88	\$79,998,759	\$79,993,998
Bank of Nova Scotia, Toronto, Sep 03, 2020	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.91	9/3/2020	12/27/2019	100,000,000	1.94	\$100,000,000	\$100,019,903
Barton Capital S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/3/2020		60,000,000	1.84	\$59,975,867	\$59,978,186
Bedford Row Funding Corp., Apr 23, 2020	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	1.97	4/23/2020	1/23/2020	47,000,000	1.99	\$47,000,000	\$46,992,426
Bedford Row Funding Corp., Aug 20, 2020	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	2.01	8/20/2020	1/21/2020	35,000,000	2.04	\$35,000,000	\$35,004,464
Bedford Row Funding Corp., Jan 09, 2020	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	2.18	1/9/2020	1/9/2020	5,000,000	2.21	\$5,000,000	\$5,000,209
Bedford Row Funding Corp., Mar 09, 2020	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	1.89	3/9/2020	1/9/2020	60,000,000	1.92	\$60,000,000	\$60,006,949
Bruce T. Brown 2017 Irrevocable Trust, Series 2017, Oct 01, 2042	VARIABLE RATE DEMAND NOTE	1.70	10/1/2042	1/2/2020	5,185,000	1.70	\$5,185,000	\$5,185,000
CHARTA, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/10/2020		125,000,000	1.88	\$124,518,229	\$124,509,115
CRC Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/20/2020		75,000,000	1.87	\$74,785,333	\$74,773,083
CRC Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/6/2020		67,000,000	1.88	\$66,755,543	\$66,744,179
Canadian Imperial Bank of Commerce, Dec 04, 2020	VARIABLE RATE CERTIFICATE OF DEPOSIT	2.02		3/4/2020	75,000,000	2.05	\$75,000,000	\$74,999,781
Canadian Imperial Bank of Commerce, Dec 27, 2019	VARIABLE RATE CERTIFICATE OF DEPOSIT	2.32		12/27/2019	100,000,000	2.35	\$100,000,237	\$100,000,000
Canadian Imperial Bank of Commerce, Feb 28, 2020	VARIABLE RATE CERTIFICATE OF DEPOSIT		2/28/2020	12/27/2019	100,000,000	1.85	\$100,000,000	\$100,000,004
Canadian Imperial Bank of Commerce, Jun 08, 2020							¢100,000,000	Q.00,000,004
	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.81	6/8/2020	12/27/2019	100,000,000	1.84	\$100,000,000	\$99,995,589

# **Holdings Report**

Data as of December 26, 2019

Cabase Insert Kan Commend Page Co. LLC CPASD3   VARIABLE FART CHETTECATE OF DEPOSIT   101   10100000   10200000   10200000   10200000   10200000   10200000   10200000   102000000   102000000   10200000   102000000   <	Security Name	Security Classification	Cpn	Maturity	Rate Reset	Par	Current Yield	Amort Cost <sup>(2)</sup>	Mkt Value <sup>(1)</sup>
Calass Add Datasets Quant Shaper Call LG CPASSAN   COMMERCIAL PAPER - ARG SNO   297000   210   Status Quant Shaper Call LG CPASSAN   Status Quant Shaper Call CG PASSAN   297000   Commercial Paper Call LG CPASSAN   Status Quant Shaper Call CG PASSAN   Status Quant Shaper Call	Canadian Imperial Bank of Commerce, May 01, 2020	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.89	5/1/2020	1/2/2020	100,000,000	1.91	\$100,000,000	\$100,055,193
Construction   CDMME ROLI   CDMME ROLI   SPACE	Canadian Imperial Bank of Commerce, May 15, 2020	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.91	5/15/2020	1/15/2020	100,000,000	1.94	\$100,000,000	\$100,037,179
Order grand and bases met back OPCOMMERCUL PAPERS12000S12000S12000S120000S120000S1200000S12000000S120000000S12000000000000000000000000000000000000	Collateralized Commercial Paper Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		2/7/2020		25,000,000	2.17	\$24,936,694	\$24,942,936
Continues autors CP   COMMENCAL INPERT   211/2020   213/20200   213/2020   2	Collateralized Commercial Paper Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		2/24/2020		50,000,000	2.10	\$49,829,167	\$49,842,500
DNB Rear AAB CP42   COMMERCIAL PAPER 4.2   Y13020   U0000000   2.00   99.779.0000   9	Credit Agricole Corporate and Investment Bank CP	COMMERCIAL PAPER		2/10/2020		37,000,000	1.75	\$36,918,682	\$36,911,023
DZ Bark AG Deutsche Zentral-Genossenzuhalbark CDYAN   CERTIFICATE OF DEPOSIT - YANKEE   188   292020   150.000.00   188   150.000.00   543.987.00     DZ Bark AG Doutsche Zentral-Genossenzuhalbark CDYAN   CERTIFICATE OF DEPOSIT - YANKEE   188   3002000   190   450.000.00   188   500.000.00   190   450.000.00   549.987.20     D2 Bark AG Deutsche Zentral-Genossenzuhalbark CDYAN   CERTIFICATE OF DEPOSIT   000   282020   100.000.00   190   459.04.00   549.987.20     D2 Bark AG Deutsche Zentral-Genossenzuhalbark EDD   EURO CERTIFICATE OF DEPOSIT   000   326202   100.000.00   211   459.959.107   559.859.27     DZ Bark AG Deutsche Zentral-Genossenzuhalbark EDD   EURO CERTIFICATE OF DEPOSIT   000   3270020   100.000.00   218   459.959.00   550.005.7     Deutsche Zentral-Genossenzuhalbark EDD   EURO CERTIFICATE OF DEPOSIT   100   472.900.00   138   450.000.00   138   450.000.00   138   450.000.00   138   450.000.00   138   450.000.00   138   450.000.00   158   450.000.00   158   450.000.00	Credit Suisse, Zurich CP	COMMERCIAL PAPER		5/1/2020		25,000,000	2.04	\$24,823,611	\$24,829,785
22 Barx AG Deudsche Zanntal-Genosenschaftsahn COYAN   CERTIFICATE DF DEPOSIT - YANKEE   1.86   202020   100.0000   1.99   S00.0000   44.000-7     22 Barx AG Deudsche Zanntal-Genosenschaftsahn COYAN   CERTIFICATE OF DEPOSIT - YANKEE   1.87   3702020   00.00000   2.10   S50.00000   44.000-7     22 Barx AG Deudsche Zanntal-Genosenschaftsahn EDD   EURO CERTIFICATE OF DEPOSIT   0.00   370200   100.00000   2.10   S59.947.212   939.940.407   939.950.407   9	DNB Bank ASA CP4-2	COMMERCIAL PAPER - 4-2		2/13/2020		100,000,000	2.03	\$99,730,500	\$99,771,469
D2 Bark AG Deusshe Zentral-Genosenschaftbark CDYAN   CERTIFICATE OF DEPOSIT - YANKEE   18   3/32200   50.000.00   191   \$0.000.00   54.99.84     D2 Bark AG Deusshe Zentral-Genosenschaftbark CDYAN   CERTIFICATE OF DEPOSIT - YANKEE   1.87   3/12/200   50.000.000   1.91   \$0.000.000   54.99.84     D2 Bark AG Deusshe Zentral-Genosenschaftbark EDD   EURO CERTIFICATE OF DEPOSIT   0.00   362020   100.00000   2.11   \$9.89.84.47   \$9.69.84.3     D2 Bark AG Deusshe Zentral-Genosenschaftbark EDD   EURO CERTIFICATE OF DEPOSIT   0.00   362020   50.000.000   1.83   \$50.000.000   1.83   \$50.000.000   1.93   \$50.000.000   1.93   \$50.000.000   1.93   \$50.000.000   1.93   \$50.000.000   1.93   \$50.000.000   1.93   \$50.000.000   1.93   \$50.000.000   1.93   \$50.000.000   1.93   \$50.000.000   1.93   \$50.000.000   1.93   \$50.000.000   1.93   \$50.000.000   1.93   \$50.000.000   1.93   \$50.000.000   1.93   \$50.000.000   50.000.000   50.000.000   50.000.000   \$50.000.000   \$50.00	DZ Bank AG Deutsche Zentral-Genossenschaftbank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	1.86	2/3/2020		150,000,000	1.89	\$150,000,000	\$149,993,613
D2 Bark AG Deutsche Zentral-Genossenschultbark EDV   GETFIFICATE OF DEPOSIT - VANKEE   1,8   310 2020   50,000,000   210   \$50,000,000   210   \$50,000,000   210   \$50,000,000   210   \$50,000,000   210   \$50,000,000   210   \$50,000,000   210   \$50,000,000   210   \$50,000,000   210   \$50,000,000   210   \$50,000,000   210   \$50,000,000   210   \$50,000,000   210   \$50,000,000	DZ Bank AG Deutsche Zentral-Genossenschaftbank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	1.86	2/20/2020		100,000,000	1.89	\$100,000,000	\$99,987,266
D2 Bank AG Deutsche Zuntral Genossenschaftsbank ECD   EURO CERTIFICATE OF DEPOSIT   0.00   228/202   100,000,000   2.10   \$\$9,084.272   \$\$9,084.27     D2 Bank AG Deutsche Zuntral Genossenschaftsbank ECD   EURO CERTIFICATE OF DEPOSIT   0.00   36/2020   100,000,000   2.11   \$\$9,084.27   \$99,082.27     D2 Bank AG Deutsche Zuntral Genossenschaftsbank ECD   EURO CERTIFICATE OF DEPOSIT   1.00   42/2020   50,000,000   2.13   \$\$0,000,000	DZ Bank AG Deutsche Zentral-Genossenschaftbank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	1.88	3/3/2020		50,000,000	1.91	\$50,000,000	\$49,994,700
D2 Bark AG Budsche Zentral-Gemossendratistank ECD   EURO CERTIFICATE OF DEPOSIT   0.00   36/2020   100,000,000   2.11   \$99,594,407   \$99,594,207     D2 Bark AG Deutsche Zentral-Gemossendratistank ECD   EURO CERTIFICATE OF DEPOSIT   1.00   4/22020   60,000,000   1.18   \$99,694,643   \$98,823     Dark AG Deutsche Zentral-Gemossendratistank ECD   EURO CERTIFICATE OF DEPOSIT   1.00   4/22020   60,000,000   1.41   \$99,694,643   \$99,829,20   \$99,829,70   \$99,829,70   \$99,829,70   \$99,829,70   \$99,829,70   \$99,829,70   \$99,829,70   \$99,829,70   \$99,829,70   \$99,829,70   \$99,829,70   \$99,829,70   \$99,829,70   \$99,829,70   \$99,829,70   \$99,829,70   \$99,829,70   \$99,829,70   \$99,829,70 <td>DZ Bank AG Deutsche Zentral-Genossenschaftbank CDYAN</td> <td>CERTIFICATE OF DEPOSIT - YANKEE</td> <td>1.87</td> <td>3/10/2020</td> <td></td> <td>50,000,000</td> <td>1.90</td> <td>\$50,000,000</td> <td>\$49,994,647</td>	DZ Bank AG Deutsche Zentral-Genossenschaftbank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	1.87	3/10/2020		50,000,000	1.90	\$50,000,000	\$49,994,647
D2 Bank AG Deutsche Zentral-Genossenschaftsbank ECD   EURO CERTIFICATE OF DEPOSIT   0.00   3272020   100,000,000   2.18   399.456,463   399.526,1     D2 Bank AG Deutsche Zentral-Genossenschaftsbank ECD   EURO CERTIFICATE OF DEPOSIT   190   422020   60,000,000   1,31   \$50,000,000   \$50,000,000   1,50   \$50,000,000   1,94   \$30,202,000   \$302,222,00   \$50,000,000   1,94   \$30,202,000   \$302,222,00   \$302,000,000   1,94   \$30,202,000   \$302,222,00   \$302,000,000   1,94   \$30,202,000   \$302,222,00   \$302,000,000   1,94   \$30,202,000   \$302,222,00   \$300,000,000   1,94   \$30,202,000   \$302,222,00   \$300,000,000   \$302,222,00   \$300,000,000   \$302,000,000,000   \$302,0	DZ Bank AG Deutsche Zentral-Genossenschaftsbank ECD	EURO CERTIFICATE OF DEPOSIT	0.00	2/26/2020		100,000,000	2.10	\$99,647,212	\$99,682,743
D2   D2 <thd2< th="">   D2   D2   D2<!--</td--><td>DZ Bank AG Deutsche Zentral-Genossenschaftsbank ECD</td><td>EURO CERTIFICATE OF DEPOSIT</td><td>0.00</td><td>3/6/2020</td><td></td><td>100,000,000</td><td>2.11</td><td>\$99,594,047</td><td>\$99,636,269</td></thd2<>	DZ Bank AG Deutsche Zentral-Genossenschaftsbank ECD	EURO CERTIFICATE OF DEPOSIT	0.00	3/6/2020		100,000,000	2.11	\$99,594,047	\$99,636,269
Displays Government Cash Management Fund   OVERNIGHT MUTUAL FUND   1.50   12/13/2019   1.32,82.89   1.52   S13,928.58   S13,228.55     European Investment Bank CP   COMMERCIAL PAPER   52/87/020   100,000,000   1.94   S99,202,000   S99,252,6     European Investment Bank CP   COMMERCIAL PAPER   52/87/020   61/9/202   23,000,000   1.97   S23,081,021   S23,080,00   3.98   S33,080,00   S39,090,00   S39,090,00   S39,090,00   S39,090,00   S100,000,00   1.43   S100,000,00	DZ Bank AG Deutsche Zentral-Genossenschaftsbank ECD	EURO CERTIFICATE OF DEPOSIT	0.00	3/27/2020		100,000,000	2.18	\$99,456,463	\$99,528,181
Commercial investment Bank CP   COMMERCIAL PAPER   5/26/2020   100.000.00   1,94   \$99,202.00   \$99,252.6     European Investment Bank CP   COMMERCIAL PAPER   5/28/2020   150,000.00   1,97   \$343,006.20   \$148,864.2     Fainary Finance Co. LLC CPABS4.2   COMMERCIAL PAPER - ABS-4(2)   6/19/2020   2,26/2020   100,000.00   2/7   \$50,000.00   \$99,997.7     Geneave Funding LLC, My 28, 2020   VARIABLE RATE EDMAND NOTE   2/0   \$26/2020   100,000.00   2/7   \$50,000.00   \$99,997.7     Gorban Funding LLC, My 28, 2020   VARIABLE RATE EDMAND NOTE   2/0   \$26/2020   100,000.00   1/3   \$40,799.44   \$40,799.44     BBC Seaucristics (SSA), Incr. Report Party Overnight Fixed   REP OTRPARTY OVERNICHT FIXED   1/1   10/1/2042   1/2/2020   4,260.00   1/0   \$44,89.44   \$40,907.1     Institutional Prime Value Obligations Fund, Class IS   MUTUAL FUND NONEY MARKET   1/0   1/1/2020   \$710.07.01   1/0   \$741,320.0   \$731,452.10   \$741,320.0   \$731,452.10   \$740,920.0   \$731,452.10   \$741,920.0   \$731,452.10   \$741,920.	DZ Bank AG Deutsche Zentral-Genossenschaftsbank ECD	EURO CERTIFICATE OF DEPOSIT	1.90	4/2/2020		50,000,000	1.93	\$50,000,000	\$50,005,710
European Investment Bank CP   COMMERCIAL PAPER   528/2020   150,000,000   1.92   \$148,800,083   \$148,864,2     Fairway Finance Co. LLC CPABS4-2   COMMERCIAL PAPER - ABS-4(2)   619/200   132,000,00   1.97   \$23,081,201   \$23,080,200   \$23,980,200   \$24,981,201   \$23,081,201   \$23,080,201   \$23,080,201   \$23,080,201   \$23,080,201   \$23,080,201   \$23,080,201   \$23,080,201	Dreyfus Government Cash Management Fund	OVERNIGHT MUTUAL FUND	1.50	12/13/2019		13,928,589	1.52	\$13,928,589	\$13,928,589
Falway Finance Co. LLC CPABS4-2   COMMERCIAL PAPER - ABS-4(2)   6/19/2020   23,300,000   1,97   \$23,081,291   \$23,081,291     Foundation Properties, Inc, Sep 01, 2035   VARIABLE RATE DEMAND NOTE   2,02   8/12020   3,980,000   2,05   \$3,980,000   \$3,980,000   \$3,980,000   \$3,980,000   \$3,980,000   \$3,980,000   \$2,07   \$100,000,000   \$2,07   \$100,000,000   \$2,07   \$100,000,000   \$2,07   \$100,000,000   \$2,07   \$100,000,000   \$2,07   \$100,000,000   \$2,07   \$100,000,000	European Investment Bank CP	COMMERCIAL PAPER		5/26/2020		100,000,000	1.94	\$99,202,000	\$99,252,667
Foundation Properties, Inc., Sep 01, 2035   VARIABLE RATE DEMAND NOTE   2.02   9/12035   1/12/2020   3,980,000   2.05   \$3,980,000   \$3,980,000   \$3,980,000   \$3,980,000   \$3,980,000   \$3,980,000   \$100,000,000   2.07   \$100,000,000   \$3,980,000   \$39,980,000   \$39,980,000   \$3,980,000   \$3,980,000   \$3,980,000   \$50,000,000   \$3,980,000   \$50,000,000   \$3,980,000   \$50,000,000   \$3,980,000   \$50,000,000   \$3,980,000   \$50,000,000   \$3,980,000   \$50,000,000   \$3,980,000   \$50,000,000   \$3,980,000   \$50,000,000   \$3,980,000   \$50,000,000   \$1,000,000   <	European Investment Bank CP	COMMERCIAL PAPER		5/28/2020		150,000,000	1.92	\$148,800,083	\$148,864,250
Glencove Funding LLC, May 28, 2020   VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)   2.04   5/28/2020   2/26/2020   100.000.000   2.07   \$100.000.000   \$99.993.7     Gorham Funding Corp. CPABS4-2   COMMERCIAL PAPER-ABS-4(2)   3/11/2020   50.000.000   1.94   \$49,799.444   \$49,789.444     HBBC Securities (USA), Inc. Repo Tin Party Overnight Fixed   REPO TINPARTY OVERNIGHT FIXED   1.51   12/27/2019   12/2020   4.260.000   1.70   \$410.000.000   \$44.96.000   \$410.000.000   \$41.800.000.000   \$41.800.000.000   \$41.800.000.000   \$41.800.000.000   \$41.800.000.000   \$41.800.000.000   \$41.800.000.000   \$41.800.000.000   \$41.800.000.000   \$41.800.000.000   \$41.800.000.000   \$41.800.000.000   \$41.810.000.000.000   \$41.810.000.000.000   \$4	Fairway Finance Co. LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/19/2020		23,300,000	1.97	\$23,081,291	\$23,083,455
Goltam Funding Corp. CPABS4-2   COMMERCIAL PAPER - ABS- 4(2)   3/11/2020   50.000.000   1.94   \$49,799,444   \$49,789,9     HSBC Seourities (USA), Inc. Repo Tri Party Overnight Fixed   REPO TRIPARTY OVERNIGHT FIXED   1.51   12/27/2019   120,000.000   1.53   \$100,000.000   \$100,000.000   1.53   \$100,000.000   \$100,000.000   1.53   \$100,000.000   \$140,22020   4280,000   1.70   \$42,800.00   \$78,130.200   \$78,99,444   \$49,949,44   \$49,949,44   \$49,949,44   \$49,949,44   \$49,949,44   \$49,949,44   \$49,949,444   \$49,949,444   \$49,949,444	Foundation Properties, Inc., Sep 01, 2035	VARIABLE RATE DEMAND NOTE	2.02	9/1/2035	1/2/2020	3,980,000	2.05	\$3,980,000	\$3,980,000
HSBC Securities (USA), Inc. Repo Tri Party Overnight Fixed   REPO TRIPARTY OVERNIGHT FIXED   1.51   12/27/2019   100.000.00   1.53   \$100.000.00     Henry Andrew Brown, III 2017 Irrevocable Trust, Series 2017, Oct 01, 2042   VARIABLE RATE DEMAND NOTE   1.70   10//2042   1/2/2020   4.260.000   1.70   \$4.260.000   \$4.260.000   \$4.260.000   54.260.000   54.260.000   57.01.130.200   \$7.01.200   \$7.00.200   \$1.89   \$7.09.200   \$1.89   \$7.09.200   \$1.89   \$7.09.200   \$1.89   \$7.09.200   \$1.89   \$7.09.200   \$1.89   \$7.09.200   \$1.80 <td>Glencove Funding LLC, May 28, 2020</td> <td>VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)</td> <td>2.04</td> <td>5/28/2020</td> <td>2/26/2020</td> <td>100,000,000</td> <td>2.07</td> <td>\$100,000,000</td> <td>\$99,999,705</td>	Glencove Funding LLC, May 28, 2020	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	2.04	5/28/2020	2/26/2020	100,000,000	2.07	\$100,000,000	\$99,999,705
Henry Andrew Brown, III 2017 Inevocable Trust, Series 2017, Oct 01, 2042   VARIABLE RATE DEMAND NOTE   1.70   10/1/2042   1/2/2020   4,260,000   1.70   \$4,260,000   \$4,260,000   \$4,260,000   \$4,260,000   \$4,260,000   \$4,260,000   \$5	Gotham Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/11/2020		50,000,000	1.94	\$49,799,444	\$49,789,945
Institutional Prime Value Obligations Fund, Class IS   MUTUAL FUND MONEY MARKET   1.80   12/27/2019   781,067,011   1.80   \$781,130,200   \$781,145,11     LMA-Americas LLC CPABS4-2   COMMERCIAL PAPER - ABS-4(2)   1/15/2020   50,000,000   2.04   \$49,944,444   \$49,940,7     Longship Funding LLC CPABS4-2   COMMERCIAL PAPER - ABS-4(2)   1/15/2020   75,000,000   1.83   \$99,885,00   \$99,900,7     Longship Funding LLC CPABS4-2   COMMERCIAL PAPER - ABS-4(2)   1/16/2020   100,000,000   1.83   \$74,922,600   \$74,921,45,11     Longship Funding LLC CPABS4-2   COMMERCIAL PAPER - ABS-4(2)   1/16/2020   100,000,000   1.83   \$99,895,000   \$99,900,7     Longship Funding LLC CPABS4-2   COMMERCIAL PAPER - ABS-4(2)   1/17/2020   75,000,000   1.83   \$749,17,500   \$749,91,83     MUFG Bank Lid. CDYAN   CERTIFICATE OF DEPOSIT - YANKEE   1.91   4/12/200   100,000,000   1.94   \$100,000,000   \$25,000,000   \$25,000,000   \$25,000,000   \$25,000,000   \$25,000,000   \$25,000,000,000   \$25,000,000,000   \$25,000,000,000   \$25,000,000,000   \$25,000,000,000 </td <td>HSBC Securities (USA), Inc. Repo Tri Party Overnight Fixed</td> <td>REPO TRIPARTY OVERNIGHT FIXED</td> <td>1.51</td> <td>12/27/2019</td> <td></td> <td>100,000,000</td> <td>1.53</td> <td>\$100,000,000</td> <td>\$100,000,000</td>	HSBC Securities (USA), Inc. Repo Tri Party Overnight Fixed	REPO TRIPARTY OVERNIGHT FIXED	1.51	12/27/2019		100,000,000	1.53	\$100,000,000	\$100,000,000
LMA-Americas LLC CPABS-12   COMMERCIAL PAPER - ABS-4(2)   1/15/2020   50.000,000   2.04   \$49,94,444   \$49,940,70     Longship Funding LLC CPABS-2   COMMERCIAL PAPER - ABS-4(2)   1/15/2020   75,000,000   1.89   \$74,922,500   \$74,929,22     Longship Funding LLC CPABS4-2   COMMERCIAL PAPER - ABS-4(2)   1/16/2020   100,000,000   1.83   \$99,895,000   \$99,900,7     Longship Funding LLC CPABS4-2   COMMERCIAL PAPER - ABS-4(2)   1/17/2020   75,000,000   1.83   \$74,917,500   \$74,921,444     MUFG Bank Ltd. CDYAN   CERTIFICATE OF DEPOSIT - YANKEE   2.05   1/29/2020   79,000,000   2.08   \$79,000,000   \$70,018,33     MUFG Bank Ltd. CDYAN   CERTIFICATE OF DEPOSIT - YANKEE   1.91   4/14/2020   100,000,000   1.94   \$25,000,000   \$100,010,33     MUFG Bank Ltd. CDYAN   CERTIFICATE OF DEPOSIT - YANKEE   2.05   2/18/2020   150,000,000   2.08   \$100,000,000   \$100,010,33     MUFG Bank Ltd. CDYAN   CERTIFICATE OF DEPOSIT - YANKEE   2.05   2/18/2020   150,000,000   2.08   \$44,000,000   \$100,010,03	Henry Andrew Brown, III 2017 Irrevocable Trust, Series 2017, Oct 01, 2042	VARIABLE RATE DEMAND NOTE	1.70	10/1/2042	1/2/2020	4,260,000	1.70	\$4,260,000	\$4,260,000
Longship Funding LLC CPABS4-2   COMMERCIAL PAPER - ABS- 4(2)   1/15/2020   75,000,000   1.89   \$74,922,500   \$74,922,500   \$74,922,500   \$74,922,500   \$74,922,500   \$74,922,500   \$74,922,500   \$74,922,500   \$74,922,500   \$74,922,500   \$74,922,500   \$74,922,500   \$74,922,500   \$74,921,400   \$99,900,70   \$183   \$99,895,000   \$89,900,70   \$183   \$\$74,917,500   \$74,921,400   \$74,921,400   \$74,921,400   \$74,921,400   \$74,917,500   \$74,921,400   \$74,917,500   \$74,921,400   \$74,917,500   \$74,921,400   \$74,917,500   \$74,921,400   \$74,917,500   \$74,921,400   \$74,917,500   \$74,921,400   \$74,917,500   \$74,921,400   \$74,917,500   \$74,921,400   \$74,917,500   \$74,921,400   \$74,917,500   \$74,921,400   \$74,917,500   \$74,921,400   \$74,917,500   \$74,921,400   \$74,917,500   \$74,921,400   \$74,917,500   \$74,921,400   \$74,917,500   \$74,921,400   \$74,917,500   \$74,921,400   \$74,917,500   \$74,921,400   \$74,917,500   \$74,921,400   \$74,917,500   \$74,917,500   \$74,912,500   \$74,917,500   \$74,910,500<	Institutional Prime Value Obligations Fund, Class IS	MUTUAL FUND MONEY MARKET	1.80	12/27/2019	12/27/2019	781,067,011	1.80	\$781,130,200	\$781,145,118
Longship Funding LLC CPABS4-2   COMMERCIAL PAPER - ABS- 4(2)   1/16/2020   100,000,000   1.83   \$99,895,000   \$99,907,7     Longship Funding LLC CPABS4-2   COMMERCIAL PAPER - ABS- 4(2)   1/17/2020   75,000,000   1.83   \$74,917,500   \$74,921,4     MUFG Bank Ltd, CDYAN   CERTIFICATE OF DEPOSIT - YANKEE   2.05   1/29/2020   79,000,000   2.08   \$79,000,000   \$25,002,00     MUFG Bank Ltd, CDYAN   CERTIFICATE OF DEPOSIT - YANKEE   1.91   4/27/2020   25,000,000   1.94   \$25,000,000   \$25,002,00     MUFG Bank Ltd, CDYAN   CERTIFICATE OF DEPOSIT - YANKEE   1.91   4/14/2020   100,000,000   1.94   \$100,000,000   \$100,010,3     MUFG Bank Ltd, CDYAN   CERTIFICATE OF DEPOSIT - YANKEE   2.05   2/18/2020   150,000,000   2.08   \$150,000,000   \$100,010,3     MUFG Bank Ltd, CDYAN   CERTIFICATE OF DEPOSIT - YANKEE   2.03   2/24/2020   34,000,000   2.08   \$150,000,000   \$140,010,33     MUFG Bank Ltd, CDYAN   CERTIFICATE OF DEPOSIT - YANKEE   2.03   2/24/2020   34,000,000   2.08   \$34,000,000   \$	LMA-Americas LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/15/2020		50,000,000	2.04	\$49,944,444	\$49,940,750
Longship Funding LLC CPABS4-2   COMMERCIAL PAPER - ABS- 4(2)   1/17/2020   75,000,000   1.83   \$74,917,500   \$74,921,4     MUFG Bank Ltd. CDYAN   CERTIFICATE OF DEPOSIT - YANKEE   2.05   1/29/2020   79,000,000   2.08   \$79,000,000   \$25,000,000   1.94   \$25,000,000   1.94   \$25,000,000   \$25,000,000   1.94   \$25,000,000   \$1,94   \$25,000,000   \$1,94   \$100,000,000   \$100,010,03   \$100,010,03   \$100,010,03   \$100,010,000	Longship Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/15/2020		75,000,000	1.89	\$74,922,500	\$74,929,292
MUFG Bank Ltd. CDYAN   CERTIFICATE OF DEPOSIT - YANKEE   2.05   1/29/2020   79,000,000   2.08   \$79,000,000   \$79,018,3     MUFG Bank Ltd. CDYAN   CERTIFICATE OF DEPOSIT - YANKEE   1.91   4/27/2020   25,000,000   1.94   \$25,000,000   \$25,002,00     MUFG Bank Ltd. CDYAN   CERTIFICATE OF DEPOSIT - YANKEE   1.91   4/14/2020   100,000,000   1.94   \$100,000,000   \$100,010,3     MUFG Bank Ltd. CDYAN   CERTIFICATE OF DEPOSIT - YANKEE   1.91   4/14/2020   100,000,000   2.08   \$150,000,000   \$100,010,3     MUFG Bank Ltd. CDYAN   CERTIFICATE OF DEPOSIT - YANKEE   2.05   2/18/2020   150,000,000   2.08   \$150,000,000   \$150,053,4     MUFG Bank Ltd. CDYAN   CERTIFICATE OF DEPOSIT - YANKEE   2.03   2/24/2020   34,000,000   2.06   \$34,000,000   \$34,012,2     MUFG Bank Ltd. ECD (USD)   EURO CERTIFICATE OF DEPOSIT   0.00   4/14/2020   100,000,000   1.93   \$99,3423,249   \$99,344,6     MUFG Bank Ltd. ECD (USD)   EURO CERTIFICATE OF DEPOSIT   0.00   6/16/2020   75,000,000   1.94 <t< td=""><td>Longship Funding LLC CPABS4-2</td><td>COMMERCIAL PAPER - ABS- 4(2)</td><td></td><td>1/16/2020</td><td></td><td>100,000,000</td><td>1.83</td><td>\$99,895,000</td><td>\$99,900,717</td></t<>	Longship Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/16/2020		100,000,000	1.83	\$99,895,000	\$99,900,717
MUFG Bank Ltd. CDYAN   CERTIFICATE OF DEPOSIT - YANKEE   1.91   4/27/2020   25,000,000   1.94   \$25,000,000   \$26,000,000   \$25,000,000   \$26,000,000   \$25,000,000   \$26,000,000   \$25,000,000   \$26,000,000   \$26,000,000   \$26,000,000   \$26,000,000   \$26,000,000   \$26,000,000   \$20,000,00	Longship Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/17/2020		75,000,000	1.83	\$74,917,500	\$74,921,488
MUFG Bank Ltd. CDYAN CERTIFICATE OF DEPOSIT - YANKEE 1.91 4/14/2020 100,000,000 1.94 \$100,000,000 \$100,010,3   MUFG Bank Ltd. CDYAN CERTIFICATE OF DEPOSIT - YANKEE 2.05 2/18/2020 150,000,000 2.08 \$150,000,000 \$140,010,3   MUFG Bank Ltd. CDYAN CERTIFICATE OF DEPOSIT - YANKEE 2.03 2/24/2020 34,000,000 2.06 \$34,000,000 \$34,012,2   MUFG Bank Ltd. CDYAN CERTIFICATE OF DEPOSIT - YANKEE 2.03 2/24/2020 34,000,000 1.93 \$99,423,249 \$99,344,60   MUFG Bank Ltd. ECD (USD) EURO CERTIFICATE OF DEPOSIT 0.00 4/14/2020 100,000,000 1.94 \$74,318,224 \$74,309,74   MUFG Bank Ltd. ECD (USD) EURO CERTIFICATE OF DEPOSIT 0.00 6/16/2020 75,000,000 1.92 \$100,000,000 \$100,016,77   MUFG Bank Ltd., Feb 10, 2020 VARIABLE RATE CERTIFICATE OF DEPOSIT 1.89 2/10/2020 1/8/2020 100,000,000 1.92 \$100,000,000 \$100,016,77   Malayan Banking Berhad, New York CPLOC COMMERCIAL PAPER - LOC 4/20/2020 20,000,000 2.05 \$14,903,333 \$14,908,11   Mahahattan A	MUFG Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	2.05	1/29/2020		79,000,000	2.08	\$79,000,000	\$79,018,395
MUFG Bank Ltd. CDYAN CERTIFICATE OF DEPOSIT - YANKEE 2.05 2/18/2020 150,000,000 2.08 \$150,000,000 \$150,053,4   MUFG Bank Ltd. CDYAN CERTIFICATE OF DEPOSIT - YANKEE 2.03 2/24/2020 34,000,000 2.06 \$34,000,000 \$34,012,2   MUFG Bank Ltd. CDYAN EURO CERTIFICATE OF DEPOSIT - YANKEE 2.03 2/24/2020 100,000,000 1.93 \$99,423,249 \$99,344,6   MUFG Bank Ltd. ECD (USD) EURO CERTIFICATE OF DEPOSIT 0.00 6/16/2020 75,000,000 1.94 \$74,318,224 \$74,309,7   MUFG Bank Ltd. ECD (USD) EURO CERTIFICATE OF DEPOSIT 0.00 6/16/2020 100,000,000 1.92 \$100,000,000 \$19,871,411 \$19,877,4   MUFG Bank Ltd., Feb 10, 2020 VARIABLE RATE CERTIFICATE OF DEPOSIT 1.89 2/10/2020 1/18/2020 100,000,000 1.92 \$100,000,000 \$19,871,111 \$19,877,4   Malayan Banking Berhad, New York CPLOC COMMERCIAL PAPER - LOC 4/20/2020 15,000,000 2.05 \$14,903,333 \$14,908,71   Manhattan Asset Funding Company LLC CPABS4-2 COMMERCIAL PAPER - ABS- 4(2) 1/17/2020 100,000,000 2.18 \$99,869,833 \$9	MUFG Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	1.91	4/27/2020		25,000,000	1.94	\$25,000,000	\$25,002,029
MUFG Bank Ltd. CDYAN CERTIFICATE OF DEPOSIT - YANKEE 2.03 2/24/2020 34,000,000 2.06 \$34,000,000 \$34,012,2   MUFG Bank Ltd. ECD (USD) EURO CERTIFICATE OF DEPOSIT 0.00 4/14/2020 100,000,000 1.93 \$99,423,249 \$99,344,60   MUFG Bank Ltd. ECD (USD) EURO CERTIFICATE OF DEPOSIT 0.00 6/16/2020 75,000,000 1.94 \$74,318,224 \$74,309,70   MUFG Bank Ltd., Feb 10, 2020 VARIABLE RATE CERTIFICATE OF DEPOSIT 1.89 2/10/2020 1/8/2020 100,000,000 1.92 \$100,000,000 \$190,016,70   Malayan Banking Berhad, New York CPLOC COMMERCIAL PAPER - LOC 4/20/2020 20,000,000 2.05 \$14,903,333 \$14,908,14   Manhattan Asset Funding Company LLC CPABS4-2 COMMERCIAL PAPER - ABS- 4(2) 1/17/2020 100,000,000 2.18 \$99,869,833 \$99,887,60	MUFG Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	1.91	4/14/2020		100,000,000	1.94	\$100,000,000	\$100,010,366
MUFG Bank Ltd. ECD (USD) EURO CERTIFICATE OF DEPOSIT 0.00 4/14/2020 100,000,000 1.93 \$99,423,249 \$99,344,6   MUFG Bank Ltd. ECD (USD) EURO CERTIFICATE OF DEPOSIT 0.00 6/16/2020 75,000,000 1.94 \$74,318,224 \$74,309,7   MUFG Bank Ltd., Feb 10, 2020 VARIABLE RATE CERTIFICATE OF DEPOSIT 1.89 2/10/2020 1/8/2020 100,000,000 1.92 \$100,000,000	MUFG Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	2.05	2/18/2020		150,000,000	2.08	\$150,000,000	\$150,053,492
MUFG Bank Ltd. ECD (USD) EURO CERTIFICATE OF DEPOSIT 0.00 6/16/2020 75,000,000 1.94 \$74,318,224 \$74,309,7   MUFG Bank Ltd., Feb 10, 2020 VARIABLE RATE CERTIFICATE OF DEPOSIT 1.89 2/10/2020 1/8/2020 100,000,000 1.92 \$100,000,000 \$100,016,7   Malayan Banking Berhad, New York CPLOC COMMERCIAL PAPER - LOC 4/20/2020 20,000,000 2.05 \$19,871,111 \$19,877,4   Malayan Banking Berhad, New York CPLOC COMMERCIAL PAPER - LOC 4/20/2020 15,000,000 2.05 \$14,903,333 \$14,908,10   Manhattan Asset Funding Company LLC CPABS4-2 COMMERCIAL PAPER - ABS- 4(2) 1/17/2020 100,000,000 2.18 \$99,869,833 \$99,887,6   Manhattan Asset Funding Company LLC CPABS4-2 COMMERCIAL PAPER - ABS- 4(2) 2/11/2020 25,000,000 2.04 \$24,934,722 \$24,937,32	MUFG Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	2.03	2/24/2020		34,000,000	2.06	\$34,000,000	\$34,012,272
MUFG Bank Ltd., Feb 10, 2020 VARIABLE RATE CERTIFICATE OF DEPOSIT 1.89 2/10/2020 1/8/2020 100,000,000 1.92 \$100,000,000 \$100,016,7   Malayan Banking Berhad, New York CPLOC COMMERCIAL PAPER - LOC 4/20/2020 20,000,000 2.05 \$19,871,111 \$19,877,4   Malayan Banking Berhad, New York CPLOC COMMERCIAL PAPER - LOC 4/20/2020 15,000,000 2.05 \$14,903,333 \$14,908,13   Manhattan Asset Funding Company LLC CPABS4-2 COMMERCIAL PAPER - ABS- 4(2) 1/17/2020 100,000,000 2.18 \$99,869,833 \$99,887,6   Manhattan Asset Funding Company LLC CPABS4-2 COMMERCIAL PAPER - ABS- 4(2) 2/11/2020 25,000,000 2.04 \$24,934,722 \$2	MUFG Bank Ltd. ECD (USD)	EURO CERTIFICATE OF DEPOSIT	0.00	4/14/2020		100,000,000	1.93	\$99,423,249	\$99,344,600
Malayan Banking Berhad, New York CPLOC COMMERCIAL PAPER - LOC 4/20/2020 20,000,000 2.05 \$19,871,111 \$19,877,44   Malayan Banking Berhad, New York CPLOC COMMERCIAL PAPER - LOC 4/20/2020 15,000,000 2.05 \$14,903,333 \$14,908,14   Manhattan Asset Funding Company LLC CPABS4-2 COMMERCIAL PAPER - ABS- 4(2) 1/17/2020 100,000,000 2.18 \$99,869,833 \$99,887,60   Manhattan Asset Funding Company LLC CPABS4-2 COMMERCIAL PAPER - ABS- 4(2) 2/11/2020 25,000,000 2.04 \$24,934,722 \$24,937,723	MUFG Bank Ltd. ECD (USD)	EURO CERTIFICATE OF DEPOSIT	0.00	6/16/2020		75,000,000	1.94	\$74,318,224	\$74,309,727
Malayan Banking Berhad, New York CPLOC COMMERCIAL PAPER - LOC 4/20/2020 15,000,000 2.05 \$14,903,333 \$14,908,13   Manhattan Asset Funding Company LLC CPABS4-2 COMMERCIAL PAPER - ABS- 4(2) 1/17/2020 100,000,000 2.18 \$99,869,833 \$99,887,6   Manhattan Asset Funding Company LLC CPABS4-2 COMMERCIAL PAPER - ABS- 4(2) 2/11/2020 25,000,000 2.04 \$24,934,722 \$24,937,32	MUFG Bank Ltd., Feb 10, 2020	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.89	2/10/2020	1/8/2020	100,000,000	1.92	\$100,000,000	\$100,016,770
Manhattan Asset Funding Company LLC CPABS4-2   COMMERCIAL PAPER - ABS- 4(2)   1/17/2020   100,000,000   2.18   \$99,869,833   \$99,887,6     Manhattan Asset Funding Company LLC CPABS4-2   COMMERCIAL PAPER - ABS- 4(2)   2/11/2020   25,000,000   2.04   \$24,934,722   \$24,937,33	Malayan Banking Berhad, New York CPLOC	COMMERCIAL PAPER - LOC		4/20/2020		20,000,000	2.05	\$19,871,111	\$19,877,491
Manhattan Asset Funding Company LLC CPABS4-2   COMMERCIAL PAPER - ABS- 4(2)   2/11/2020   25,000,000   2.04   \$24,934,722   \$24,937,3	Malayan Banking Berhad, New York CPLOC	COMMERCIAL PAPER - LOC		4/20/2020		15,000,000	2.05	\$14,903,333	\$14,908,118
	Manhattan Asset Funding Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/17/2020		100,000,000	2.18	\$99,869,833	\$99,887,678
Manhattan Asset Funding Company LLC CPABS4-2 COMMERCIAL PAPER - ABS- 4(2) 3/9/2020 50,000,000 1.89 \$49,808,833 \$49,801,7	Manhattan Asset Funding Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/11/2020		25,000,000	2.04	\$24,934,722	\$24,937,333
	Manhattan Asset Funding Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/9/2020		50,000,000	1.89	\$49,808,833	\$49,801,742

# **Holdings Report**

Data as of December 26, 2019

Security Name	Security Classification	Cpn	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value <sup>(1)</sup>
Manhattan Asset Funding Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/10/2020		25,000,000	1.94	\$24,901,042	\$24,899,479
Manhattan Asset Funding Company LLC, Feb 06, 2020	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	1.81	2/6/2020	12/27/2019	25,000,000	1.84	\$25,000,000	\$25,004,647
Mike P. Sturdivant, Sr. Family Trust, Series 2016, Nov 01, 2036	VARIABLE RATE DEMAND NOTE	1.75	11/1/2036	1/2/2020	2,200,000	1.75	\$2,200,000	\$2,200,000
Mississippi Business Finance Corp., Kohler Project, Jun 01, 2022	VARIABLE RATE DEMAND NOTE	1.97	6/1/2022	1/2/2020	10,000,000	1.97	\$10,000,000	\$10,000,000
Mizuho Bank Ltd. ECD (USD London)	EURO CERTIFICATE OF DEPOSIT	1.95	3/5/2020		100,000,000	1.98	\$100,000,000	\$99,993,171
Mizuho Bank Ltd. ECD (USD London)	EURO CERTIFICATE OF DEPOSIT	2.03	1/31/2020		50,000,000	2.05	\$50,000,000	\$49,997,329
Mizuho Bank Ltd. ECD (USD London)	EURO CERTIFICATE OF DEPOSIT	2.03	1/21/2020		100,000,000	2.06	\$100,000,000	\$100,000,000
Mizuho Securities USA, Inc REPO TRIPARTY OVERNIGHT FIXED	REPO TRIPARTY OVERNIGHT FIXED	1.52	12/27/2019		515,000,000	1.54	\$515,000,000	\$515,000,000
National Australia Bank Ltd., Melbourne CP4-2	COMMERCIAL PAPER - 4-2		3/16/2020		75,000,000	2.11	\$74,652,375	\$74,696,419
National Australia Bank Ltd., Melbourne CP4-2	COMMERCIAL PAPER - 4-2		3/19/2020		100,000,000	2.69	\$99,393,333	\$99,578,600
National Australia Bank Ltd., Melbourne, Mar 31, 2020	VARIABLE RATE EUR CERTIFICATE OF DEPOSIT	2.20	3/31/2020	12/30/2019	20,000,000	2.24	\$20,000,000	\$19,998,955
National Australia Bank Ltd., Melbourne, May 19, 2020	VARIABLE RATE COMMERCIAL PAPER - 4-2	1.92	5/19/2020	1/20/2020	100,000,000	1.95	\$100,000,000	\$99,997,932
National Australia Bank Ltd., Melbourne, Nov 25, 2020	VARIABLE RATE EUR CERTIFICATE OF DEPOSIT	2.04	11/25/2020	2/25/2020	100,000,000	2.07	\$100,000,000	\$99,981,544
Nationwide Building Society ECD (USD)	EURO CERTIFICATE OF DEPOSIT	0.00	1/3/2020		50,000,000	1.95	\$49,978,694	\$49,977,788
Old Line Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/23/2020		50,000,000	2.92	\$49,890,333	\$49,927,472
Old Line Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/20/2020		100,000,000	2.03	\$99,692,000	\$99,709,889
Old Line Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/20/2020		70,000,000	2.10	\$69,776,778	\$69,796,922
Old Line Funding, LLC, Apr 23, 2020	COMMERCIAL PAPER ASSET BACKED CALLABLE		4/23/2020		50,000,000	1.95	\$49,684,319	\$49,694,236
Old Line Funding, LLC, Apr 24, 2020	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	1.87	4/24/2020	12/27/2019	30,000,000	1.90	\$30,000,000	\$30,003,340
Old Line Funding, LLC, Jan 31, 2020	COMMERCIAL PAPER ASSET BACKED CALLABLE	1.86	1/31/2020	12/31/2019	74,000,000	1.88	\$74,000,000	\$74,001,611
Old Line Funding, LLC, Nov 19, 2020	COMMERCIAL PAPER ASSET BACKED CALLABLE	2.04	11/19/2020	2/19/2020	50,000,000	2.07	\$50,000,000	\$49,999,867
Royal Bank of Canada, Apr 27, 2020	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.83	4/27/2020	12/27/2019	100,000,000	1.86	\$100,000,000	\$100,006,287
Royal Bank of Canada, Jan 03, 2020	VARIABLE RATE CERTIFICATE OF DEPOSIT	2.30	1/3/2020	1/3/2020	100,000,000	2.33	\$100,000,000	\$100,002,664
Royal Bank of Canada, Mar 09, 2020	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.82	3/9/2020	12/27/2019	150,000,000	1.85	\$150,000,000	\$150,005,246
Royal Bank of Canada, Mar 12, 2020	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.83	3/12/2020	12/27/2019	100,000,000	1.86	\$100,000,000	\$100,001,676
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/25/2020		50,000,000	1.90	\$49,842,417	\$49,835,724
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/24/2020		40,000,000	1.94	\$39,812,111	\$39,811,023
Starbird Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/3/2020		100,000,000	2.12	\$99,774,667	\$99,787,233
Starbird Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/10/2020		63,950,000	1.90	\$63,700,861	\$63,692,202
Starbird Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/20/2020		50,000,000	1.92	\$49,778,056	\$49,771,917
Starbird Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/8/2020		100,000,000	1.92	\$99,456,889	\$99,443,889
Sumitomo Mitsui Banking Corp. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	1.95	4/21/2020		20,000,000	1.98	\$20,000,000	\$20,004,938
Sumitomo Mitsui Banking Corp. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	1.92	4/23/2020		65,000,000	1.95	\$65,000,000	\$65,009,571
Sumitomo Mitsui Banking Corp. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	1.93	4/29/2020		25,000,000	1.96	\$25,000,000	\$25,004,673
Sumitomo Mitsui Banking Corp., Apr 03, 2020	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.90	4/3/2020	1/6/2020	100,000,000	1.92	\$100,000,000	\$100,000,000
Sumitomo Mitsui Banking Corp., Apr 24, 2020	VARIABLE RATE CERTIFICATE OF DEPOSIT	2.05	4/24/2020	1/24/2020	65,000,000	2.05	\$65,007,277	\$65,010,501
Sumitomo Mitsui Banking Corp., Jan 27, 2020	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.88	1/27/2020	12/27/2019	50,000,000	1.91	\$50,000,000	\$50,000,294
Sumitomo Mitsui Trust Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	1.88	2/12/2020		25,000,000	1.90	\$25,000,000	\$25,001,357
Sumitomo Mitsui Trust Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	1.90	4/7/2020		200,000,000	1.93	\$200,000,000	\$199,951,404
Sumitomo Mitsui Trust Bank Ltd., Feb 04, 2020	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.90	2/4/2020	1/6/2020	90,000,000	1.93	\$90,000,000	\$90,016,898
Sumitomo Mitsui Trust Bank Ltd., Feb 06, 2020	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.92	2/6/2020	1/6/2020	100,000,000	1.95	\$100,000,000	\$100,000,000
Thunder Bay Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/20/2020		28,250,000	2.03	\$28,162,990	\$28,166,901

# **Holdings Report**

Data as of December 26, 2019

Security Name	Security Classification	Cpn	Maturity	Rate Reset	Par	Current Yield	Amort Cost <sup>(2)</sup>	Mkt Value <sup>(1)</sup>
Thunder Bay Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/22/2020		50,000,000	1.95	\$49,527,639	\$49,577,361
Thunder Bay Funding, LLC, Feb 05, 2020	COMMERCIAL PAPER ASSET BACKED CALLABLE	1.85	2/5/2020	1/6/2020	100,000,000	1.88	\$100,000,000	\$99,999,981
Thunder Bay Funding, LLC, Feb 07, 2020	COMMERCIAL PAPER ASSET BACKED CALLABLE	1.80	2/7/2020	12/27/2019	60,000,000	1.83	\$60,000,000	\$59,999,988
Thunder Bay Funding, LLC, Mar 05, 2020	COMMERCIAL PAPER ASSET BACKED CALLABLE	1.85	3/5/2020	1/6/2020	60,000,000	1.88	\$60,000,000	\$60,000,000
Thunder Bay Funding, LLC, Mar 19, 2020	COMMERCIAL PAPER ASSET BACKED CALLABLE	1.94	3/19/2020	1/21/2020	50,000,000	1.97	\$50,000,000	\$50,000,490
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	2.00	2/27/2020		100,000,000	2.03	\$100,000,000	\$99,998,007
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	1.88	3/2/2020		100,000,000	1.91	\$100,000,000	\$99,984,338
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	2.00	3/23/2020		75,000,000	2.03	\$75,000,000	\$75,000,365
Toronto Dominion Bank CP4-2	COMMERCIAL PAPER - 4-2		4/14/2020		5,000,000	1.93	\$4,971,125	\$4,969,246
Toronto Dominion Bank ECD	EURO CERTIFICATE OF DEPOSIT	2.07	2/28/2020		75,000,000	2.10	\$75,000,000	\$75,009,489
Toronto Dominion Bank, Feb 27, 2020	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.85	2/27/2020	12/27/2019	50,000,000	1.88	\$50,000,000	\$50,001,375
Toronto Dominion Bank, Jul 16, 2020	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.87	7/16/2020	12/27/2019	25,000,000	1.90	\$25,000,000	\$25,004,030
Toronto Dominion Bank, Jul 24, 2020	VARIABLE RATE CERTIFICATE OF DEPOSIT	2.02	7/24/2020	1/24/2020	50,000,000	2.05	\$50,000,000	\$50,003,286
Toronto Dominion Bank, Nov 13, 2020	VARIABLE RATE COMMERCIAL PAPER - 4-2	2.05	11/13/2020	2/13/2020	25,000,000	2.08	\$25,000,000	\$25,004,235
Toronto Dominion Bank, Sep 28, 2020	VARIABLE RATE CERTIFICATE OF DEPOSIT	2.29	9/28/2020	3/26/2020	75,000,000	2.32	\$75,000,000	\$75,055,440
Toronto Dominion Bank, Sep 30, 2020	VARIABLE RATE COMMERCIAL PAPER - 4-2	2.28	9/30/2020	12/30/2019	50,000,000	2.31	\$50,000,000	\$50,037,248
Toyota Credit Canada Inc., Feb 21, 2020	VARIABLE RATE COMMERCIAL PAPER	1.85	2/21/2020	12/30/2019	50,000,000	1.88	\$50,000,000	\$50,000,000
Toyota Credit De Puerto Rico Corp. CP	COMMERCIAL PAPER		2/21/2020		50,000,000	2.03	\$49,843,250	\$49,854,967
Toyota Motor Credit Corp., Apr 14, 2020	VARIABLE RATE COMMERCIAL PAPER	2.10	4/14/2020	1/16/2020	25,000,000	2.13	\$25,000,000	\$25,000,000
Toyota Motor Credit Corp., Feb 14, 2020	VARIABLE RATE COMMERCIAL PAPER	1.94	2/14/2020	1/21/2020	75,000,000	1.96	\$75,000,000	\$75,011,882
Toyota Motor Credit Corp., Feb 18, 2020	VARIABLE RATE COMMERCIAL PAPER	1.98	2/18/2020	1/21/2020	50,000,000	2.00	\$50,000,000	\$50,011,306
UnitedHealth Group, Inc. CP4-2	COMMERCIAL PAPER - 4-2		12/30/2019		100,000,000	1.78	\$99,980,556	\$99,980,067
Westpac Banking Corp. Ltd., Sydney, Dec 04, 2020	VARIABLE RATE COMMERCIAL PAPER - 4-2	2.04	12/4/2020	3/4/2020	150,000,000	2.07	\$150,000,000	\$149,999,783
Westpac Banking Corp. Ltd., Sydney, Dec 07, 2020	VARIABLE RATE CERTIFICATE OF DEPOSIT	2.04	12/7/2020	3/9/2020	150,000,000	2.06	\$150,000,000	\$149,999,483
Westpac Banking Corp. Ltd., Sydney, Dec 11, 2020	VARIABLE RATE CERTIFICATE OF DEPOSIT	2.04	12/11/2020	3/11/2020	18,000,000	2.07	\$18,000,000	\$17,999,960
Westpac Banking Corp. Ltd., Sydney, Feb 10, 2020	VARIABLE RATE COMMERCIAL PAPER - 4-2	1.85	2/10/2020	12/27/2019	40,000,000	1.88	\$40,000,000	\$40,003,518
Westpac Banking Corp. Ltd., Sydney, Feb 14, 2020	VARIABLE RATE COMMERCIAL PAPER - 4-2	1.83	2/14/2020	12/27/2019	100,000,000	1.86	\$100,000,000	\$100,007,110
Westpac Banking Corp. Ltd., Sydney, Feb 27, 2020	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.83	2/27/2020	12/27/2019	100,000,000	1.86	\$100,000,000	\$100,007,672
Westpac Banking Corp. Ltd., Sydney, Jun 12, 2020	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.81	6/12/2020	12/27/2019	81,000,000	1.84	\$81,000,000	\$80,999,855
Westpac Banking Corp. Ltd., Sydney, Mar 13, 2020	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.82	3/13/2020	12/27/2019	100,000,000	1.85	\$100,000,000	\$100,007,872
					16 206 866 600		\$16 283 376 000	¢40 004 500 700

16,296,866,600 \$16,283,376,909 \$16,284,538,762

(1) Market values of the portfolio securities are provided by the Custodian and the Manager has no responsibility for the accuracy thereof. The Manager acknowledges that it is the source for other data contained herein.(2) Amortized cost is calculated using a straight-line method.

Note: The data included in this report is unaudited.

## Florida Prime Summary Report Data as of December 26, 2019



		Portfolio Composition	
Portfolio Composition	Asset Backed Commercial Paper - Fixed	Asset Backed Commercial Paper - Fixed	15.4
	<b>R</b> Asset Restured Communical Denser, Election	Asset Backed Commercial Paper - Floating	5.2
	Asset Backed Commercial Paper - Floating	Bank Instrument - Fixed	23.7
	Bank Instrument - Fixed	Bank Instrument - Floating	20.0
		Corporate CP - Fixed	5.2
	Bank Instrument - Floating	Corporate CP - Floating	4.6
		Corporate Notes - Floating	0.2
	Corporate CP - Fixed	Government	0.0
	- Companying CD - Flooting	Mutual Funds - Money Market	4.8
	Corporate CP - Floating	Repo	20.9
	■Corporate Notes - Floating	Total % of Portfolio:	100.0
	Government	Effective Average Maturity(can't exceed 60 days)	
			30.3 Days
	Mutual Funds - Money Market		
	■Repo		

#### Top Holdings(excluding Repurchase Agreements)

Australia & New Zealand Banking Group, Melbourne	4.9
Federated Institutional Prime Value Obligations Fund	4.8
Mitsubishi UFJ Financial Group, Inc.	4.7
ABN Amro Bank NV	4.6
Westpac Banking Corp. Ltd., Sydney	4.5
DZ Bank AG Deutsche Zentral-Genossenschaftsbank	4.3
Toronto Dominion Bank	3.9
Canadian Imperial Bank of Commerce	3.9
Royal Bank of Canada	3.7
Bank of Montreal	3.4
Total % of Portfolio:	42.6
S&P Credit Quality Composition(at least 50%	A-1+)

S&P Credit Quality Composition(at least 50% A-1+)				
A-1+	68.2			
A-1	31.8			
Total % of Portfolio:	100.0			

Effective Maturity Schedule	Eff	Final
1-7 days	49.0	36.9
8-30 days	16.6	7.3
31-90 days	26.0	31.0
91-180 days	8.4	16.9
181+ days	0.0	7.9
Total % of Portfolio:	100.0	100.0

#### Illiquid Securities(can't exceed 10%)

0.00%

Portfolio holdings are shown as of the date indicated. Since market conditions fluctuate suddenly and frequently, the portfolio holdings may change and this list is not indicative of future portfolio composition. These portfolio holdings are not intended to be and do not constitute recommendations that others buy, sell, or hold any of the securities listed.

Past performance is no guarantee of future results.

An explanation of the significance of such ratings may be obtained from the companies furnishing the ratings. The ratings reflect only the view of such organizations at the time such ratings were given and Federated does not make any representation as to the appropriateness of the ratings. There is no assurance that such ratings will continue for any given period of time or that they will not be revised downward or withdrawn entirely by said rating companies, if in the judgment of said rating companies, circumstances so warrant. Any such downward revision or withdrawal of such ratings may have an adverse effect on the market price on the Investments.

Note: The data included in this report is unaudited. Amounts above are the value of investments. Income accruals, payables and uninvested cash are not included.