



MONTHLY SUMMARY REPORT

State Board of Administration of Florida

December 2019

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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 December 1, 2019, through December 31, 2019, 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 December 31, 2019)

Total Participants
739

Florida PRIME™
Total Participant Balance
\$16,099,402,852

Total Number of Accounts
1,369

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

MARKET CONDITIONS

The stereotype of trading in the liquidity markets is that it's a ho-hum job. No battling for deals like those in a stock exchange; just grab whatever offer that comes along. Well, not only is that unconditionally wrong, 2020 might force traders for money markets and the like to be as fierce as those in any sector.

With the Federal Reserve on hold, the yield curve relatively flat and the economy on a low-growth path, liquidity-market firms will contest for every basis point they can get. Relative outperformance will go to those best at identifying situations that can lead to an advantage. There will be periods when the yield curve offers a little more value, giving portfolio managers, analysts and traders opportunity to set them apart.

Key to this is how much money flows into the sector. Perhaps it won't rise to the level of the tremendous growth of 2019 but liquidity products should experience solid inflows. There are plenty of people who are uncomfortable about the ebullience of the equity market right now or foresee volatility stemming from the presidential election. If they want to take some of their winnings off the table, the liquidity markets can provide a good home for them. In the current environment, they can offer a competitive return. In this regard, 2020 should see liquidity products taking their traditional role of being an asset class that works in tandem with the equity and fixed-income portions of an investor's portfolio.

The Fed was able to ward off volatility in the repo market in the days spanning year-end. Some market participants were concerned rates might spike as they did in September. But through overnight and term operations, the Fed made almost \$500 billion available to primary dealers on Dec. 31. This move proved successful—dealers took down roughly half of it—and repo rates traded well within the federal funds target range.

But policymakers have much more work to do. They would like to avoid intervening daily and even periodically on stress dates such as corporate tax deadlines or quarter-ends and they have established that increasing bank reserves is the most effective means. We think the target is \$1.5 trillion in reserves. The Fed should reach that level in spring of 2020. Then policymakers have to make some more decisions.

Will they back away from being such a major force in the marketplace? Will they continue to cut back on Treasury bill purchases? Would they just end the program or pare the amount from \$60 billion a month to \$50 billion to \$40 billion? We don't think the Fed has worked out the plan yet. Obviously the decision will have enormous consequences for cash managers, especially on the level of supply.

The Treasury yield curve ended December with 1-month at 1.47%, 3-month at 1.55% and 6-month at 1.59%. Libor ended December with 1-month at 1.76%, 3-month at 1.91% and 6-month at 1.91%.

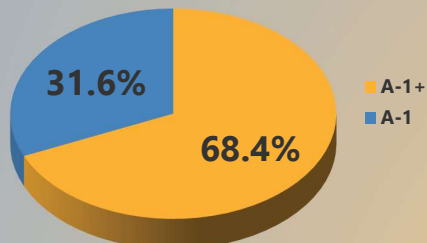
INVESTMENT STRATEGY

Tax collecting season was in full force in December, and the Pool received inflows to the tune of \$2.8 billion. That increased total assets under management to \$16.1 billion and pulled the portfolio's weighted average maturity (WAM) and weighted average life (WAL) in by one day to 31 and 66 days, respectively.

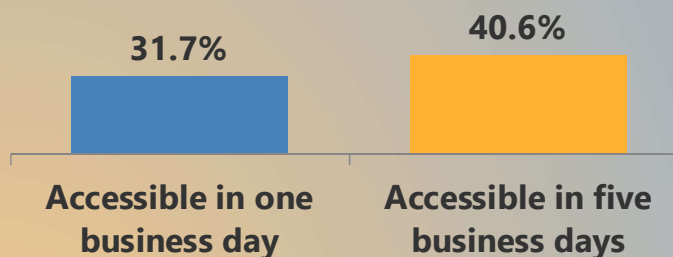
The gross yield of the fund rose due to elevated repo rates over year-end, increasing from 1.85% to 1.89%. Portfolio purchases in December centered on asset-backed commercial paper, which comprised nearly a quarter of Pool assets at 23%, and fixed-rate bank paper which was nearly half (44%).

PORTFOLIO COMPOSITION FOR DECEMBER 2019

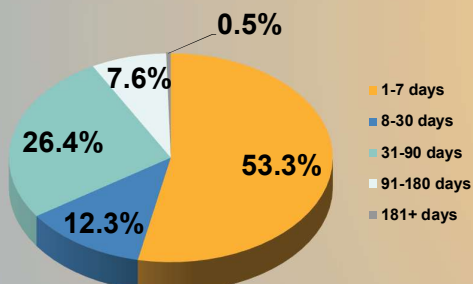
CREDIT QUALITY COMPOSITION



HIGHLY LIQUID HOLDINGS



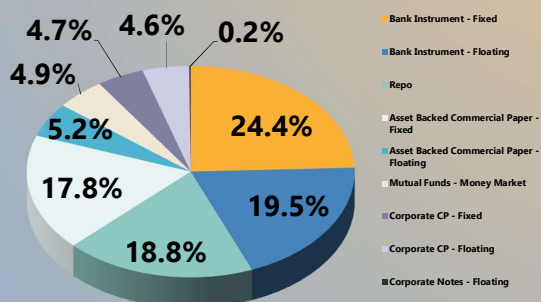
EFFECTIVE MATURITY SCHEDULE



TOP HOLDINGS & AVG. MATURITY

1. Bank of Nova Scotia, Toronto	4.9%
2. Federated Institutional Prime Value Obligations Fund	4.8%
3. Mitsubishi UFJ Financial Group, Inc.	4.7%
4. Australia & New Zealand Banking Group, Melbourne	4.6%
5. Westpac Banking Corp. Ltd., Sydney	4.6%
6. DZ Bank AG Deutsche Zentral-Genossenschaftsbank	4.3%
7. Toronto Dominion Bank	3.9%
8. Royal Bank of Canada	3.7%
9. Bank of Montreal	3.4%
10. Sumitomo Mitsui Financial Group, Inc.	3.4%

PORTFOLIO COMPOSITION



Average Effective Maturity (WAM)

31 Days

Weighted Average Life (Spread WAL)

66 Days

Percentages based on total value of investments

FUND PERFORMANCE THROUGH DECEMBER 2019

Florida PRIME Performance Data			
	Annualized Net Participant Yield ¹	Net-of-Fee Benchmark ²	Above (Below) Benchmark
One Month	1.85%	1.67%	0.17%
Three Months	1.96%	1.82%	0.13%
One Year	2.41%	2.21%	0.20%
Three Years	1.94%	1.66%	0.28%
Five Years	1.34%	1.09%	0.26%
Ten Years	0.79%	0.59%	0.20%
Since 1/96	2.58%	2.36%	0.22%

Note: Net asset value at month end: \$16,100.8 million, which includes investments at market value, plus all cash, accrued interest receivable and payables.

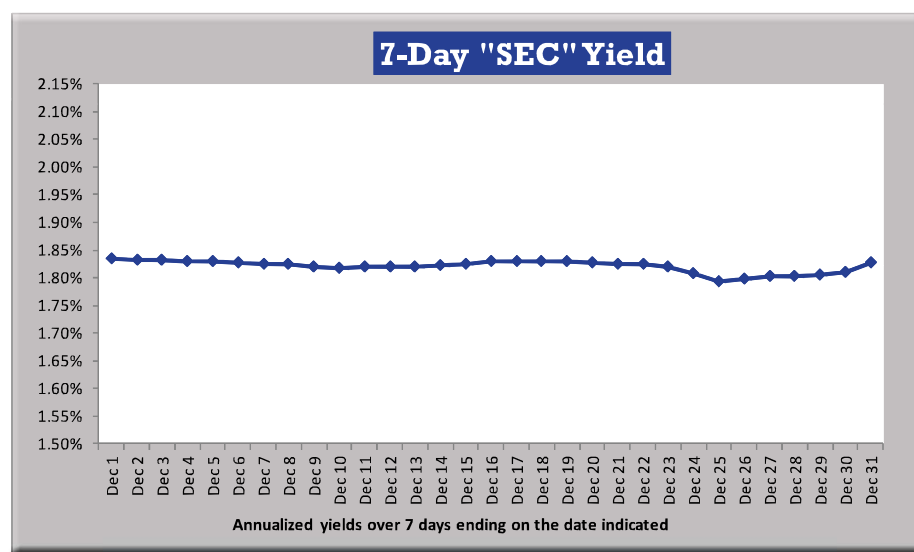
¹Net of fees. Participant yield is calculated on a 365-day basis and includes adjustments for expenses and other accounting items to reflect realized earnings by participants.

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 DECEMBER 2019

Summary of Cash Flows		
Opening Balance (12/01/19)	\$	13,224,985,948
Participant Deposits		7,775,741,385
Gross Earnings		24,146,280
Participant Withdrawals		(4,925,056,079)
Fees		(414,682)
Closing Balance (12/31/19)	\$	16,099,402,852
Net Change over Month	\$	2,874,416,904

Detailed Fee Disclosure		
December 2019	Amount	Basis Point Equivalent*
SBA Client Service, Account Mgt. & Fiduciary Oversight Fee	\$ 129,429.65	1.06
Federated Investment Management Fee	247,626.80	2.03
BNY Mellon Custodial Fee**	22,316.61	0.18
Bank of America Transfer Agent Fee	5,913.05	0.05
S&P Rating Maintenance Fee	4,021.92	0.03
Audit/External Review Fees	5,374.21	0.04
Total Fees	\$ 414,682.24	3.39

*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 \$14,662,194,400.

**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 DECEMBER 2019

Security Name	Security Classification	Cpn	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
Albion Capital LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		1/27/2020		50,000,000	1.99	\$49,929,583	\$49,936,850	\$7,267
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	\$50,005,737	\$5,737
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	\$10,000,169	\$169
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	\$87,999,996	-\$4
Antalis S.A. CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		1/3/2020		150,000,000	1.72	\$149,971,667	\$149,977,188	\$5,521
Antalis S.A. CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		1/6/2020		68,000,000	1.72	\$67,977,522	\$67,979,442	\$1,919
Antalis S.A. CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		1/7/2020		150,000,000	1.78	\$149,941,667	\$149,947,209	\$5,542
Antalis S.A. CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		1/31/2020		100,000,000	1.88	\$99,845,833	\$99,840,694	-\$5,139
Atlantic Asset Securitization LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		1/6/2020		125,000,000	2.17	\$124,963,021	\$124,964,709	\$1,688
Atlantic Asset Securitization LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		3/3/2020		122,026,000	1.91	\$121,630,907	\$121,629,873	-\$1,034
Atlantic Asset Securitization LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		3/4/2020		98,000,000	2.04	\$97,657,000	\$97,676,470	\$19,470
Atlantic Asset Securitization LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		3/5/2020		25,000,000	1.92	\$24,916,000	\$24,916,132	\$132
Australia & New Zealand Banking Group, Melbourne TD	TIME DEPOSIT	2.00	1/3/2020		700,000,000	2.03	\$700,000,000	\$700,000,000	\$0
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	\$50,010,829	\$10,829
Bank of America N.A. Repo Triparty Term Fixed 7 or More Days	REPO TRIPARTY TERM FIXED >= 7 DAYS	1.53	1/2/2020		2,425,000,000	1.55	\$2,425,000,000	\$2,425,000,000	\$0
Bank of Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	2.70	3/19/2020		105,000,000	2.72	\$105,000,000	\$105,177,236	\$177,236
Bank of Montreal, Apr 27, 2020	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.97	4/27/2020	1/27/2020	100,000,000	2.00	\$100,000,000	\$100,005,103	\$5,103
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	\$199,999,402	-\$598
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	\$100,009,631	\$9,631
Bank of Montreal, May 08, 2020	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.75	5/8/2020	12/30/2019	50,000,000	1.77	\$50,000,000	\$50,023,652	\$23,652
Bank of Nova Scotia, Toronto TD	TIME DEPOSIT	1.75	1/6/2020		400,000,000	1.77	\$400,000,000	\$400,000,000	\$0
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	\$0
Bank of Nova Scotia, Toronto, Jul 10, 2020	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.84	7/10/2020	12/30/2019	50,000,000	1.87	\$50,000,000	\$50,005,119	\$5,119
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	\$49,994,241	-\$5,759
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	\$79,998,791	\$79,990,266	-\$8,525
Bank of Nova Scotia, Toronto, Sep 03, 2020	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.91	9/3/2020	12/30/2019	100,000,000	1.94	\$100,000,000	\$100,019,560	\$19,560
Barton Capital S.A. CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		1/3/2020		60,000,000	1.84	\$59,987,933	\$59,991,445	\$3,512

See notes at end of table.

INVENTORY OF HOLDINGS FOR DECEMBER 2019

Security Name	Security Classification	Cpa	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
Barton Capital S.A. CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		1/6/2020		175,000,000	1.80	\$174,939,431	\$174,948,667	\$9,237
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	\$46,988,571	-\$11,429
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	\$35,002,379	\$2,379
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	\$5,000,125	\$125
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	\$60,009,220	\$9,220
BNP Paribas SA, Feb 03, 2020	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.89	2/3/2020	1/3/2020	100,000,000	1.92	\$99,999,777	\$100,016,549	\$16,772
BPCE SA CP4-2	COMMERCIAL PAPER - 4-2		2/7/2020		80,000,000	1.89	\$79,838,800	\$79,844,200	\$5,400
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	\$0
Canadian Imperial Bank of Commerce, Dec 04, 2020	VARIABLE RATE CERTIFICATE OF DEPOSIT	2.02	12/4/2020	3/4/2020	75,000,000	2.05	\$75,000,000	\$74,999,776	-\$224
Canadian Imperial Bank of Commerce, Feb 28, 2020	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.82	2/28/2020	12/30/2019	100,000,000	1.85	\$100,000,000	\$99,999,990	-\$10
Canadian Imperial Bank of Commerce, Jun 08, 2020	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.81	6/8/2020	12/30/2019	100,000,000	1.84	\$100,000,000	\$100,004,282	\$4,282
Canadian Imperial Bank of Commerce, Jun 12, 2020	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.73	6/12/2020	12/30/2019	55,000,000	1.75	\$55,000,000	\$54,977,514	-\$22,486
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	\$100,044,517	\$44,517
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	\$100,028,894	\$28,894
CHARTA, LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		3/10/2020		125,000,000	1.88	\$124,556,771	\$124,561,771	\$5,001
Collateralized Commercial Paper Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		2/7/2020		25,000,000	2.17	\$24,945,527	\$24,952,500	\$6,973
Collateralized Commercial Paper Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		2/24/2020		50,000,000	2.10	\$49,846,250	\$49,862,500	\$16,250
Cooperative Rabobank UA TD	TIME DEPOSIT	1.80	1/6/2020		500,000,000	1.83	\$500,000,000	\$500,000,000	\$0
CRC Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		2/20/2020		75,000,000	1.87	\$74,808,334	\$74,803,438	-\$4,896
CRC Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		3/6/2020		67,000,000	1.88	\$66,775,370	\$66,772,021	-\$3,349
Credit Agricole Corporate and Investment Bank CP	COMMERCIAL PAPER		2/10/2020		37,000,000	1.75	\$36,929,289	\$36,921,748	-\$7,541
Credit Suisse, Zurich CP	COMMERCIAL PAPER		5/1/2020		25,000,000	2.04	\$24,831,944	\$24,836,486	\$4,542
DNB Bank ASA CP4-2	COMMERCIAL PAPER - 4-2		2/13/2020		100,000,000	2.03	\$99,763,500	\$99,797,722	\$34,222
Dreyfus Government Cash Management Fund	OVERNIGHT MUTUAL FUND	1.51	1/2/2020		5,738,544	1.53	\$5,738,544	\$5,738,544	\$0
DZ Bank AG Deutsche Zentral-Genossenschaftsbank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	1.86	2/3/2020		150,000,000	1.89	\$150,000,000	\$149,998,901	-\$1,100
DZ Bank AG Deutsche Zentral-Genossenschaftsbank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	1.86	2/20/2020		100,000,000	1.89	\$100,000,000	\$99,992,009	-\$7,991
DZ Bank AG Deutsche Zentral-Genossenschaftsbank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	1.88	3/3/2020		50,000,000	1.91	\$50,000,000	\$49,995,132	-\$4,869
DZ Bank AG Deutsche Zentral-Genossenschaftsbank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	1.87	3/10/2020		50,000,000	1.90	\$50,000,000	\$49,995,245	-\$4,755

See notes at end of table.

INVENTORY OF HOLDINGS FOR DECEMBER 2019

Security Name	Security Classification	Cpn	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
DZ Bank AG Deutsche Zentral-Genossenschaftsbank ECD	EURO CERTIFICATE OF DEPOSIT	0.00	2/26/2020		100,000,000	2.10	\$99,763,500	\$99,711,087	-\$52,413
DZ Bank AG Deutsche Zentral-Genossenschaftsbank ECD	EURO CERTIFICATE OF DEPOSIT	0.00	3/6/2020		100,000,000	2.11	\$99,616,917	\$99,665,622	\$48,705
DZ Bank AG Deutsche Zentral-Genossenschaftsbank ECD	EURO CERTIFICATE OF DEPOSIT	0.00	3/27/2020		100,000,000	2.18	\$99,480,096	\$99,559,697	\$79,601
DZ Bank AG Deutsche Zentral-Genossenschaftsbank ECD	EURO CERTIFICATE OF DEPOSIT	1.90	4/2/2020		50,000,000	1.93	\$50,000,000	\$50,008,577	\$8,577
European Investment Bank CP	COMMERCIAL PAPER		5/26/2020		100,000,000	1.94	\$99,223,000	\$99,264,183	\$41,183
European Investment Bank CP	COMMERCIAL PAPER		5/28/2020		150,000,000	1.92	\$148,831,250	\$148,881,879	\$50,629
Fairway Finance Co. LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		6/19/2020		23,300,000	1.97	\$23,088,747	\$23,091,931	\$3,184
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	\$0
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	\$100,000,425	\$425
Gotham Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		3/11/2020		50,000,000	1.94	\$49,815,278	\$49,811,160	-\$4,118
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	\$0
HSBC Securities (USA), Inc. Repo Tri-party Term Fixed 7 or More Days	REPO TRIPARTY TERM FIXED >= 7 DAYS	1.70	1/2/2020		100,000,000	1.72	\$100,000,000	\$100,000,000	\$0
Institutional Prime Value Obligations Fund, Class IS	MUTUAL FUND MONEY MARKET	1.81	1/2/2020	1/2/2020	781,067,011	1.81	\$781,130,200	\$781,223,225	\$93,025
LMA-Americas LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		1/15/2020		50,000,000	2.04	\$49,961,111	\$49,959,584	-\$1,528
Longship Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		1/15/2020		75,000,000	1.89	\$74,945,750	\$74,947,813	\$2,063
Longship Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		1/16/2020		100,000,000	1.83	\$99,925,000	\$99,925,556	\$556
Longship Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		1/17/2020		75,000,000	1.83	\$74,940,000	\$74,940,464	\$464
Malayan Banking Berhad, New York CPLOC	COMMERCIAL PAPER - LOC		4/20/2020		35,000,000	2.05	\$34,786,111	\$34,799,275	\$13,164
Manhattan Asset Funding Company LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		1/17/2020		100,000,000	2.18	\$99,905,333	\$99,916,936	\$11,603
Manhattan Asset Funding Company LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		2/11/2020		25,000,000	2.04	\$24,943,056	\$24,947,208	\$4,153
Manhattan Asset Funding Company LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		3/9/2020		50,000,000	1.89	\$49,824,333	\$49,822,900	-\$1,433
Manhattan Asset Funding Company LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		3/10/2020		25,000,000	1.94	\$24,908,958	\$24,910,070	\$1,111
Manhattan Asset Funding Company LLC, Feb 06, 2020	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	1.81	2/6/2020	12/30/2019	25,000,000	1.84	\$25,000,000	\$25,004,936	\$4,936
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	\$0
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	\$0
Mizuho Bank Ltd. ECD (USD London)	EURO CERTIFICATE OF DEPOSIT	1.95	3/5/2020		100,000,000	1.98	\$100,000,000	\$99,999,506	-\$494
Mizuho Bank Ltd. ECD (USD London)	EURO CERTIFICATE OF DEPOSIT	2.03	1/31/2020		50,000,000	2.05	\$50,000,000	\$50,002,936	\$2,936

See notes at end of table.

INVENTORY OF HOLDINGS FOR DECEMBER 2019

Security Name	Security Classification	Cpn	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
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	\$0
Mizuho Securities USA, Inc. - REPO TRIPARTY TERM FIXED >= 7 DAYS	REPO TRIPARTY TERM FIXED >= 7 DAYS	1.56	1/2/2020		515,000,000	1.58	\$515,000,000	\$515,000,000	\$0
MUFG Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	2.05	1/29/2020		79,000,000	2.08	\$79,000,000	\$79,015,982	\$15,982
MUFG Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	1.91	4/27/2020		25,000,000	1.94	\$25,000,000	\$25,002,233	\$2,233
MUFG Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	1.91	4/14/2020		100,000,000	1.94	\$100,000,000	\$100,010,625	\$10,625
MUFG Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	2.05	2/18/2020		150,000,000	2.08	\$150,000,000	\$150,048,858	\$48,858
MUFG Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	2.03	2/24/2020		34,000,000	2.06	\$34,000,000	\$34,011,330	\$11,330
MUFG Bank Ltd. ECD (USD)	EURO CERTIFICATE OF DEPOSIT	0.00	4/14/2020		100,000,000	1.93	\$99,444,222	\$99,344,600	-\$99,622
MUFG Bank Ltd. ECD (USD)	EURO CERTIFICATE OF DEPOSIT	0.00	6/16/2020		75,000,000	1.94	\$74,341,869	\$74,331,218	-\$10,652
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	\$100,016,241	\$16,241
National Australia Bank Ltd., Melbourne CP4-2	COMMERCIAL PAPER - 4-2		3/16/2020		75,000,000	2.11	\$74,678,125	\$74,719,433	\$41,308
National Australia Bank Ltd., Melbourne CP4-2	COMMERCIAL PAPER - 4-2		3/19/2020		100,000,000	2.69	\$99,436,666	\$99,609,828	\$173,162
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	\$19,998,991	-\$1,009
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	\$99,988,200	-\$11,800
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	\$99,981,759	-\$18,241
Nationwide Building Society ECD (USD)	EURO CERTIFICATE OF DEPOSIT	0.00	1/3/2020		50,000,000	1.95	\$49,977,441	\$49,991,877	\$14,436
Old Line Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		1/23/2020		50,000,000	2.92	\$49,913,834	\$49,944,513	\$30,678
Old Line Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		2/20/2020		170,000,000	2.03	\$169,525,694	\$169,573,725	\$48,031
Old Line Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		7/1/2020		75,000,000	1.91	\$74,291,083	\$74,340,437	\$49,354
Old Line Funding, LLC, Apr 23, 2020	COMMERCIAL PAPER ASSET BACKED CALLABLE		4/23/2020		50,000,000	1.95	\$49,694,931	\$49,713,734	\$18,803
Old Line Funding, LLC, Apr 24, 2020	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	1.87	4/24/2020	12/30/2019	30,000,000	1.90	\$30,000,000	\$30,003,156	\$3,156
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	\$74,001,646	\$1,646
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	\$50,003,795	\$3,795
Royal Bank of Canada, Apr 27, 2020	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.83	4/27/2020	12/30/2019	100,000,000	1.86	\$100,000,000	\$100,006,090	\$6,090
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	\$100,000,000	\$0
Royal Bank of Canada, Mar 09, 2020	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.82	3/9/2020	12/30/2019	150,000,000	1.85	\$150,000,000	\$150,004,851	\$4,851

See notes at end of table.

INVENTORY OF HOLDINGS FOR DECEMBER 2019

Security Name	Security Classification	Cpn	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
Royal Bank of Canada, Mar 12, 2020	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.83	3/12/2020	12/30/2019	100,000,000	1.86	\$100,000,000	\$100,005,341	\$5,341
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		2/25/2020		50,000,000	1.90	\$49,857,917	\$49,856,734	-\$1,183
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		3/24/2020		40,000,000	1.94	\$39,824,778	\$39,826,587	\$1,809
Starbird Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		2/3/2020		100,000,000	2.12	\$99,809,334	\$99,825,278	\$15,944
Starbird Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		3/10/2020		63,950,000	1.90	\$63,720,793	\$63,718,714	-\$2,079
Starbird Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		3/20/2020		50,000,000	1.92	\$49,793,722	\$49,792,222	-\$1,500
Starbird Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		4/8/2020		100,000,000	1.92	\$99,488,222	\$99,483,000	-\$5,222
Sumitomo Mitsui Banking Corp. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	1.95	4/21/2020		20,000,000	1.98	\$20,000,000	\$20,005,007	\$5,007
Sumitomo Mitsui Banking Corp. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	1.92	4/23/2020		65,000,000	1.95	\$65,000,000	\$65,010,096	\$10,096
Sumitomo Mitsui Banking Corp. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	1.93	4/29/2020		25,000,000	1.96	\$25,000,000	\$25,004,446	\$4,446
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	\$0
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	\$65,006,915	\$65,001,648	-\$5,268
Sumitomo Mitsui Banking Corp., Jan 27, 2020	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.97	1/27/2020	1/27/2020	50,000,000	2.00	\$50,000,000	\$50,003,318	\$3,318
Sumitomo Mitsui Trust Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	1.88	2/12/2020		25,000,000	1.90	\$25,000,000	\$25,001,710	\$1,710
Sumitomo Mitsui Trust Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	1.90	4/7/2020		200,000,000	1.93	\$200,000,000	\$199,956,178	-\$43,822
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	\$90,016,717	\$16,717
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	\$0
Thunder Bay Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		2/20/2020		28,250,000	2.03	\$28,172,313	\$28,177,883	\$5,570
Thunder Bay Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		4/2/2020		30,000,000	1.90	\$29,858,192	\$29,861,430	\$3,238
Thunder Bay Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		6/22/2020		50,000,000	1.95	\$49,543,472	\$49,594,000	\$50,528
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	\$99,999,992	-\$8
Thunder Bay Funding, LLC, Feb 07, 2020	COMMERCIAL PAPER ASSET BACKED CALLABLE	1.80	2/7/2020	12/30/2019	60,000,000	1.83	\$60,000,000	\$59,999,993	-\$7
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	\$0
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	\$50,000,431	\$431
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	2.00	2/27/2020		100,000,000	2.03	\$100,000,000	\$100,022,015	\$22,015
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	1.88	3/2/2020		100,000,000	1.91	\$100,000,000	\$100,002,606	\$2,606

See notes at end of table.

INVENTORY OF HOLDINGS FOR DECEMBER 2019

Security Name	Security Classification	Cpn	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	2.00	3/23/2020		75,000,000	2.03	\$75,000,000	\$75,019,892	\$19,892
Toronto Dominion Bank CP4-2	COMMERCIAL PAPER - 4-2		4/14/2020		5,000,000	1.93	\$4,972,175	\$4,972,292	\$117
Toronto Dominion Bank ECD	EURO CERTIFICATE OF DEPOSIT	2.07	2/28/2020		75,000,000	2.10	\$75,000,000	\$75,029,048	\$29,048
Toronto Dominion Bank, Feb 27, 2020	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.85	2/27/2020	12/30/2019	50,000,000	1.88	\$50,000,000	\$50,002,782	\$2,782
Toronto Dominion Bank, Jul 16, 2020	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.87	7/16/2020	12/30/2019	25,000,000	1.90	\$25,000,000	\$25,006,619	\$6,619
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	\$50,002,936	\$2,936
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	\$25,004,188	\$4,188
Toronto Dominion Bank, Sep 28, 2020	VARIABLE RATE CERTIFICATE OF DEPOSIT	2.15	9/28/2020	3/26/2020	75,000,000	2.18	\$75,000,000	\$75,054,599	\$54,599
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	\$50,036,684	\$36,684
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	\$0
Toyota Credit De Puerto Rico Corp. CP	COMMERCIAL PAPER		2/21/2020		50,000,000	2.03	\$49,859,750	\$49,868,339	\$8,589
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	\$0
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	\$75,011,476	\$11,476
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	\$50,010,786	\$10,786
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	\$150,013,376	\$13,376
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	\$150,013,268	\$13,268
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	\$18,001,626	\$1,626
Westpac Banking Corp. Ltd., Sydney, Feb 10, 2020	VARIABLE RATE COMMERCIAL PAPER - 4-2	1.85	2/10/2020	12/30/2019	40,000,000	1.88	\$40,000,000	\$40,003,170	\$3,170
Westpac Banking Corp. Ltd., Sydney, Feb 14, 2020	VARIABLE RATE COMMERCIAL PAPER - 4-2	1.83	2/14/2020	12/30/2019	100,000,000	1.86	\$100,000,000	\$100,006,456	\$6,456
Westpac Banking Corp. Ltd., Sydney, Feb 27, 2020	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.83	2/27/2020	12/30/2019	100,000,000	1.86	\$100,000,000	\$100,007,102	\$7,102
Westpac Banking Corp. Ltd., Sydney, Jun 12, 2020	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.81	6/12/2020	12/30/2019	81,000,000	1.84	\$81,000,000	\$81,003,392	\$3,392
Westpac Banking Corp. Ltd., Sydney, Mar 13, 2020	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.82	3/13/2020	12/30/2019	100,000,000	1.85	\$100,000,000	\$100,007,381	\$7,381
Total Value of Assets					16,200,956,556		\$16,187,718,546	\$16,189,117,489	\$1,398,943

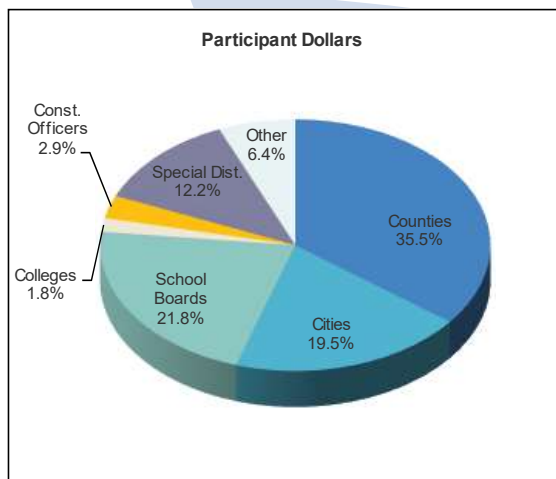
Notes: The data included in this report is unaudited. Amounts above are the value of investments. Income accruals, payables and uninvested cash are not included. Amortizations/accretions are reported with a one-day lag in the above valuations.

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.

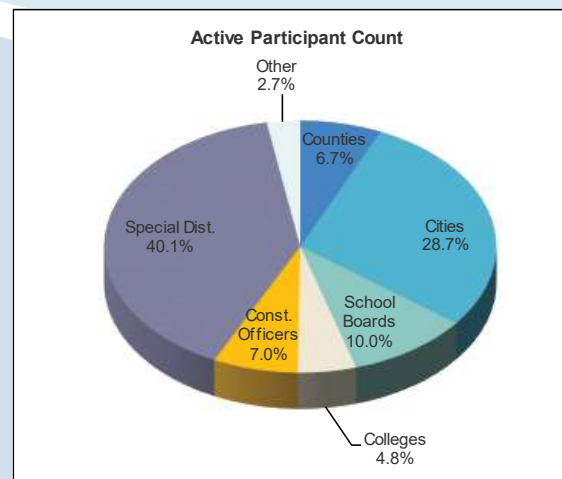
² Amortized cost is calculated using a straight line method.

PARTICIPANT CONCENTRATION DATA - AS OF DECEMBER 2019

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	1.8%	4.8%
Top 10	33.5%	1.4%	Top 10	1.6%	1.4%
\$100 million or more	66.3%	6.0%	\$100 million or more	0.0%	0.0%
\$10 million up to \$100 million	28.8%	17.3%	\$10 million up to \$100 million	1.5%	1.0%
\$1 million up to \$10 million	4.4%	24.4%	\$1 million up to \$10 million	0.3%	1.6%
Under \$1 million	0.4%	52.3%	Under \$1 million	0.01%	2.2%
Counties	35.5%	6.7%	Constitutional Officers	2.9%	7.0%
Top 10	28.0%	1.4%	Top 10	1.6%	1.4%
\$100 million or more	33.0%	2.2%	\$100 million or more	1.2%	0.1%
\$10 million up to \$100 million	2.2%	1.4%	\$10 million up to \$100 million	1.3%	1.0%
\$1 million up to \$10 million	0.3%	1.1%	\$1 million up to \$10 million	0.4%	2.2%
Under \$1 million	0.0%	2.1%	Under \$1 million	0.0%	3.7%
Municipalities	19.5%	28.7%	Special Districts	12.2%	40.1%
Top 10	8.5%	1.4%	Top 10	7.3%	1.4%
\$100 million or more	7.4%	1.1%	\$100 million or more	4.7%	0.7%
\$10 million up to \$100 million	10.4%	6.6%	\$10 million up to \$100 million	6.1%	3.6%
\$1 million up to \$10 million	1.5%	8.4%	\$1 million up to \$10 million	1.2%	7.8%
Under \$1 million	0.1%	12.6%	Under \$1 million	0.3%	28.0%
School Boards	21.8%	10.0%	Other	6.4%	2.7%
Top 10	14.6%	1.4%	Top 10	6.1%	1.4%
\$100 million or more	15.3%	1.5%	\$100 million or more	4.8%	0.4%
\$10 million up to \$100 million	6.0%	3.2%	\$10 million up to \$100 million	1.3%	0.7%
\$1 million up to \$10 million	0.5%	2.3%	\$1 million up to \$10 million	0.2%	1.0%
Under \$1 million	0.0%	3.0%	Under \$1 million	0.0%	0.7%



Total Fund Value: \$16,099,402,852



Total Active Participant Count: 729

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

COMPLIANCE WITH INVESTMENT POLICY FOR DECEMBER 2019

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, the SBA conducts 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. IPS parameters with risk rankings of "High" are subject to independent verification by SBA Risk Management and Compliance. 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) ²	Pass ²
<u>Demand Feature and Guarantor Diversification</u>	
First Tier securities issued by or subject to demand features and guarantees of a non-controlled person ²	Pass
First Tier securities issued by or subject to demand features and guarantees of a controlled person ²	Pass
<u>Money Market Mutual Funds</u>	
Invested in any one Money Market Mutual Fund	Pass ²
<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 DECEMBER 2019

Security Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
Buys								
ANGLESEA FUNDING LLC	06/10/20	12/12/19	12/13/19	10,000,000	10,000,000	0	10,000,000	0
ANGLESEA FUNDING LLC	06/12/20	12/13/19	12/16/19	50,000,000	50,000,000	0	50,000,000	0
ANGLESEA FUNDING LLC	06/12/20	12/13/19	12/16/19	38,000,000	38,000,000	0	38,000,000	0
ANTALIS S.A, CPABS4CPABS4	01/03/20	12/27/19	12/27/19	50,000,000	49,983,472	0	49,983,472	0
ANTALIS S.A, CPABS4CPABS4	01/03/20	12/27/19	12/27/19	50,000,000	49,983,472	0	49,983,472	0
ANTALIS S.A, CPABS4CPABS4	01/03/20	12/27/19	12/27/19	50,000,000	49,983,472	0	49,983,472	0
ANTALIS S.A, CPABS4CPABS4	01/06/20	12/30/19	12/30/19	50,000,000	49,983,472	0	49,983,472	0
ANTALIS S.A, CPABS4CPABS4	01/06/20	12/30/19	12/30/19	18,000,000	17,994,050	0	17,994,050	0
ANTALIS S.A, CPABS4CPABS4	01/07/20	12/04/19	12/05/19	50,000,000	49,919,792	0	49,919,792	0
ANTALIS S.A, CPABS4CPABS4	01/07/20	12/04/19	12/05/19	50,000,000	49,919,792	0	49,919,792	0
ANTALIS S.A, CPABS4CPABS4	01/07/20	12/04/19	12/05/19	50,000,000	49,919,792	0	49,919,792	0
ANTALIS S.A, CPABS4CPABS4	01/31/20	12/02/19	12/02/19	50,000,000	49,845,833	0	49,845,833	0
ANTALIS S.A, CPABS4CPABS4	01/31/20	12/02/19	12/02/19	50,000,000	49,845,833	0	49,845,833	0
ANTALIS S.A, CPABS4CPABS4	12/23/19	12/16/19	12/16/19	50,000,000	49,983,958	0	49,983,958	0
ANTALIS S.A, CPABS4CPABS4	12/23/19	12/16/19	12/16/19	50,000,000	49,983,958	0	49,983,958	0
ANTALIS S.A, CPABS4CPABS4	12/23/19	12/16/19	12/16/19	50,000,000	49,983,958	0	49,983,958	0
ANTALIS S.A, CPABS4CPABS4	12/30/19	12/23/19	12/23/19	50,000,000	49,983,958	0	49,983,958	0
ANTALIS S.A, CPABS4CPABS4	12/30/19	12/23/19	12/23/19	20,720,000	20,713,352	0	20,713,352	0
ANTALIS S.A, CPABS4CPABS4	12/30/19	12/23/19	12/23/19	50,000,000	49,983,958	0	49,983,958	0
ATLANTIC ASSET SECUCPABS4	03/03/20	12/10/19	12/10/19	50,000,000	49,780,667	0	49,780,667	0
ATLANTIC ASSET SECUCPABS4	03/03/20	12/10/19	12/10/19	22,026,000	21,929,379	0	21,929,379	0
ATLANTIC ASSET SECUCPABS4	03/03/20	12/10/19	12/10/19	50,000,000	49,780,667	0	49,780,667	0
ATLANTIC ASSET SECUCPABS4	03/04/20	12/16/19	12/16/19	50,000,000	49,780,556	0	49,780,556	0
ATLANTIC ASSET SECUCPABS4	03/04/20	12/16/19	12/16/19	48,000,000	47,789,333	0	47,789,333	0
ATLANTIC ASSET SECUCPABS4	03/05/20	12/12/19	12/12/19	25,000,000	24,889,750	0	24,889,750	0
BANK OF MONTREAL/CHICAGO IL	12/04/20	12/04/19	12/04/19	50,000,000	50,000,000	0	50,000,000	0
BANK OF MONTREAL/CHICAGO IL	12/04/20	12/04/19	12/04/19	50,000,000	50,000,000	0	50,000,000	0
BANK OF MONTREAL/CHICAGO IL	12/04/20	12/04/19	12/04/19	50,000,000	50,000,000	0	50,000,000	0
BANK OF MONTREAL/CHICAGO IL	12/04/20	12/04/19	12/04/19	50,000,000	50,000,000	0	50,000,000	0
BANK OF NOVA SCOTIA/HOUSTON	12/10/20	12/09/19	12/10/19	50,000,000	50,000,000	0	50,000,000	0
BANK OF NOVA SCOTIA/HOUSTON	12/10/20	12/09/19	12/10/19	50,000,000	50,000,000	0	50,000,000	0
BARTON CAPITAL S.A,CPABS4	01/06/20	12/30/19	12/30/19	50,000,000	49,982,694	0	49,982,694	0
BARTON CAPITAL S.A,CPABS4	01/06/20	12/30/19	12/30/19	50,000,000	49,982,694	0	49,982,694	0
BARTON CAPITAL S.A,CPABS4	01/06/20	12/30/19	12/30/19	25,000,000	24,991,347	0	24,991,347	0
BARTON CAPITAL S.A,CPABS4	12/09/19	12/02/19	12/02/19	50,000,000	49,984,153	0	49,984,153	0
BARTON CAPITAL S.A,CPABS4	12/09/19	12/02/19	12/02/19	50,000,000	49,984,153	0	49,984,153	0
BARTON CAPITAL S.A,CPABS4	12/09/19	12/02/19	12/02/19	50,000,000	49,984,153	0	49,984,153	0
BARTON CAPITAL S.A,CPABS4	12/10/19	12/03/19	12/03/19	50,000,000	49,984,153	0	49,984,153	0
BARTON CAPITAL S.A,CPABS4	12/10/19	12/09/19	12/09/19	50,000,000	49,997,778	0	49,997,778	0
BARTON CAPITAL SA CPABS4-2 16-DEC-19	12/16/19	12/09/19	12/09/19	50,000,000	49,984,153	0	49,984,153	0
BARTON CAPITAL SA CPABS4-2 16-DEC-19	12/16/19	12/09/19	12/09/19	50,000,000	49,984,153	0	49,984,153	0
BARTON CAPITAL S.A,CPABS4	12/17/19	12/10/19	12/10/19	50,000,000	49,984,153	0	49,984,153	0
BARTON CAPITAL S.A,CPABS4	12/17/19	12/10/19	12/10/19	50,000,000	49,984,153	0	49,984,153	0
BARTON CAPITAL S.A,CPABS4	12/17/19	12/10/19	12/10/19	50,000,000	49,984,153	0	49,984,153	0
BARTON CAPITAL S.A,CPABS4	12/17/19	12/10/19	12/10/19	50,000,000	49,984,153	0	49,984,153	0
BARTON CAPITAL S.A,CPABS4	12/26/19	12/17/19	12/17/19	50,000,000	49,979,375	0	49,979,375	0
BARTON CAPITAL S.A,CPABS4	12/26/19	12/17/19	12/17/19	50,000,000	49,979,375	0	49,979,375	0
BARTON CAPITAL S.A,CPABS4	12/26/19	12/17/19	12/17/19	50,000,000	49,979,375	0	49,979,375	0
CRC FUNDING, LLC CPCPABS4	03/06/20	12/10/19	12/10/19	50,000,000	49,776,458	0	49,776,458	0
CRC FUNDING, LLC CPCPABS4	03/06/20	12/10/19	12/10/19	17,000,000	16,923,996	0	16,923,996	0
CANADIAN IMPERIAL BANK OF COMMERCE/ NEWYORK NY	12/04/20	12/04/19	12/04/19	50,000,000	50,000,000	0	50,000,000	0
CANADIAN IMPERIAL BANK OF COMMERCE/ NEWYORK NY	12/04/20	12/04/19	12/04/19	25,000,000	25,000,000	0	25,000,000	0
CHARTA, LLC CPABS4-CPABS4	03/10/20	12/10/19	12/10/19	50,000,000	49,766,181	0	49,766,181	0
CHARTA, LLC CPABS4-CPABS4	03/10/20	12/10/19	12/10/19	50,000,000	49,766,181	0	49,766,181	0
CHARTA, LLC CPABS4-CPABS4	03/10/20	12/10/19	12/10/19	25,000,000	24,883,090	0	24,883,090	0
CIESCO, LLC CPABS4-CPABS4	12/19/19	12/18/19	12/18/19	21,600,000	21,599,070	0	21,599,070	0
MIZUHO BANK LTD,ECD	03/05/20	12/03/19	12/05/19	100,000,000	100,000,000	0	100,000,000	0
NATIONWIDE BUILDINGECD	01/03/20	12/06/19	12/10/19	50,000,000	49,936,082	0	49,936,082	0
MUFG BANK LTD, ECD ECD	04/14/20	12/09/19	12/11/19	100,000,000	99,344,602	0	99,344,602	0
MUFG BANK LTD, ECD ECD	06/16/20	12/11/19	12/16/19	75,000,000	74,278,815	0	74,278,815	0
CREDIT AGRICOLE CORCP	02/10/20	12/06/19	12/06/19	37,000,000	36,883,327	0	36,883,327	0
CREDIT AGRICOLE CORCP	12/19/19	12/18/19	12/18/19	50,000,000	49,997,861	0	49,997,861	0

TRADING ACTIVITY FOR DECEMBER 2019

Security Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
CREDIT AGRICOLE CORCP	12/19/19	12/18/19	12/18/19	50,000,000	49,997,861	0	49,997,861	0
CREDIT AGRICOLE CORCP	12/19/19	12/18/19	12/18/19	50,000,000	49,997,861	0	49,997,861	0
CREDIT AGRICOLE CORCP	12/19/19	12/18/19	12/18/19	35,000,000	34,998,503	0	34,998,503	0
CREDIT AGRICOLE CORCP	12/20/19	12/19/19	12/19/19	50,000,000	49,997,875	0	49,997,875	0
CREDIT AGRICOLE CORCP	12/20/19	12/19/19	12/19/19	50,000,000	49,997,875	0	49,997,875	0
CREDIT AGRICOLE CORCP	12/20/19	12/19/19	12/19/19	50,000,000	49,997,875	0	49,997,875	0
CREDIT AGRICOLE CORCP	12/20/19	12/19/19	12/19/19	50,000,000	49,997,875	0	49,997,875	0
CREDIT SUISSE, ZURICP	05/01/20	12/18/19	12/18/19	25,000,000	24,812,500	0	24,812,500	0
DZ BANK AG DEUTSCHECDYAN	03/03/20	12/02/19	12/03/19	50,000,000	50,000,000	0	50,000,000	0
DZ BANK AG DEUTSCHECDYAN	03/10/20	12/10/19	12/10/19	50,000,000	50,000,000	0	50,000,000	0
DZ BANK AG DEUTSCHECP4-2	12/05/19	12/04/19	12/04/19	25,000,000	24,998,938	0	24,998,938	0
DZ BANK AG DEUTSCHECP4-2	12/19/19	12/10/19	12/10/19	50,000,000	49,979,375	0	49,979,375	0
ERSTE ABWICKLUNGSANCP4-2	12/17/19	12/09/19	12/10/19	50,000,000	49,984,444	0	49,984,444	0
ERSTE ABWICKLUNGSANCP4-2	12/17/19	12/09/19	12/10/19	50,000,000	49,984,444	0	49,984,444	0
FAIRWAY FINANCE CO.CPAB54	06/19/20	12/18/19	12/19/19	23,300,000	23,072,592	0	23,072,592	0
GOTHAM FUNDING CORPCPAB54	03/11/20	12/11/19	12/11/19	50,000,000	49,759,861	0	49,759,861	0
LONGSHIP FUNDING LLCPCAB54	01/16/20	12/05/19	12/05/19	50,000,000	49,895,000	0	49,895,000	0
LONGSHIP FUNDING LLCPCAB54	01/16/20	12/05/19	12/05/19	50,000,000	49,895,000	0	49,895,000	0
LONGSHIP FUNDING LLC CPAB54-2 17-JAN-20	01/17/20	12/09/19	12/09/19	25,000,000	24,951,250	0	24,951,250	0
LONGSHIP FUNDING LLC CPAB54-2 17-JAN-20	01/17/20	12/09/19	12/09/19	50,000,000	49,902,500	0	49,902,500	0
MANHATTAN ASSET FUNCPAB54	03/09/20	12/10/19	12/10/19	50,000,000	49,767,500	0	49,767,500	0
MANHATTAN ASSET FUNCPAB54	03/10/20	12/12/19	12/12/19	25,000,000	24,882,569	0	24,882,569	0
OLD LINE FUNDING, LCPAB54	07/01/20	12/30/19	01/02/20	50,000,000	49,527,389	0	49,527,389	0
OLD LINE FUNDING, LCPAB54	07/01/20	12/30/19	01/02/20	25,000,000	24,763,694	0	24,763,694	0
SOCIETE GENERALE, PCP4-2	12/10/19	12/09/19	12/09/19	50,000,000	49,997,847	0	49,997,847	0
SOCIETE GENERALE, PCP4-2	12/10/19	12/09/19	12/09/19	50,000,000	49,997,847	0	49,997,847	0
SOCIETE GENERALE, PCP4-2	12/10/19	12/09/19	12/09/19	50,000,000	49,997,847	0	49,997,847	0
SOCIETE GENERALE, PCP4-2	12/10/19	12/09/19	12/09/19	50,000,000	49,997,847	0	49,997,847	0
SOCIETE GENERALE, PCP4-2	12/10/19	12/09/19	12/09/19	50,000,000	49,997,847	0	49,997,847	0
SOCIETE GENERALE, PCP4-2	12/10/19	12/09/19	12/09/19	50,000,000	49,997,847	0	49,997,847	0
SOCIETE GENERALE, PCP4-2	12/10/19	12/09/19	12/09/19	50,000,000	49,997,847	0	49,997,847	0
SOCIETE GENERALE, PCP4-2	12/10/19	12/09/19	12/09/19	50,000,000	49,997,847	0	49,997,847	0
STARBIRD FUNDING COCPAB54	03/10/20	12/10/19	12/10/19	50,000,000	49,763,653	0	49,763,653	0
STARBIRD FUNDING COCPAB54	03/10/20	12/10/19	12/10/19	13,950,000	13,884,059	0	13,884,059	0
STARBIRD FUNDING COCPAB54	04/08/20	12/09/19	12/10/19	50,000,000	49,686,667	0	49,686,667	0
STARBIRD FUNDING COCPAB54	04/08/20	12/09/19	12/10/19	50,000,000	49,686,667	0	49,686,667	0
STARBIRD FUNDING COCPAB54	12/09/19	12/02/19	12/02/19	50,000,000	49,984,347	0	49,984,347	0
STARBIRD FUNDING COCPAB54	12/13/19	12/12/19	12/12/19	50,000,000	49,997,806	0	49,997,806	0
STARBIRD FUNDING COCPAB54	12/13/19	12/12/19	12/12/19	50,000,000	49,997,806	0	49,997,806	0
STARBIRD FUNDING COCPAB54	12/13/19	12/12/19	12/12/19	20,000,000	19,999,122	0	19,999,122	0
STARBIRD FUNDING COCPAB54	12/16/19	12/13/19	12/13/19	50,000,000	49,993,417	0	49,993,417	0
STARBIRD FUNDING COCPAB54	12/16/19	12/13/19	12/13/19	20,000,000	19,997,367	0	19,997,367	0
STARBIRD FUNDING COCPAB54	12/16/19	12/13/19	12/13/19	50,000,000	49,993,417	0	49,993,417	0
SUMITOMO MITSUI TRUCDYAN	04/07/20	12/02/19	12/03/19	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	04/07/20	12/02/19	12/03/19	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	04/07/20	12/02/19	12/03/19	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI BANKING CORP/NEW YORK	04/03/20	12/02/19	12/02/19	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI BANKING CORP/NEW YORK	04/03/20	12/02/19	12/02/19	50,000,000	50,000,000	0	50,000,000	0
THUNDER BAY FUNDINGCPAB54	04/02/20	12/30/19	01/02/20	30,000,000	29,858,192	0	29,858,192	0
THUNDER BAY FUNDINGCPAB54	06/22/20	12/19/19	12/19/19	50,000,000	49,509,167	0	49,509,167	0
TORONTO DOMINION BANK/NY	03/02/20	12/02/19	12/02/19	50,000,000	50,000,000	0	50,000,000	0
TORONTO DOMINION BANK/NY	03/02/20	12/02/19	12/02/19	50,000,000	50,000,000	0	50,000,000	0
TORONTO DOMINION BACDYAN	03/23/20	12/17/19	12/17/19	50,000,000	50,000,000	0	50,000,000	0
TORONTO DOMINION BACDYAN	03/23/20	12/17/19	12/17/19	25,000,000	25,000,000	0	25,000,000	0
TORONTO DOMINION BACP4-2	04/14/20	12/12/19	12/12/19	5,000,000	4,967,450	0	4,967,450	0
TOTAL CAPITAL S.A, CP4-2	12/09/19	12/02/19	12/02/19	50,000,000	49,984,444	0	49,984,444	0
TOTAL CAPITAL S.A, CP4-2	12/09/19	12/02/19	12/02/19	50,000,000	49,984,444	0	49,984,444	0
TOTAL CAPITAL S.A, CP4-2	12/09/19	12/02/19	12/02/19	50,000,000	49,984,444	0	49,984,444	0
TOTAL CAPITAL S.A, CP4-2	12/09/19	12/02/19	12/02/19	50,000,000	49,984,444	0	49,984,444	0
TOTAL CAPITAL S.A, CP4-2	12/09/19	12/02/19	12/02/19	50,000,000	49,984,444	0	49,984,444	0
TOTAL CAPITAL S.A, CP4-2	12/09/19	12/02/19	12/02/19	50,000,000	49,984,444	0	49,984,444	0
TOTAL CAPITAL S.A, CP4-2	12/12/19	12/11/19	12/11/19	50,000,000	49,997,861	0	49,997,861	0
TOTAL CAPITAL S.A, CP4-2	12/12/19	12/11/19	12/11/19	50,000,000	49,997,861	0	49,997,861	0
TOTAL CAPITAL S.A, CP4-2	12/12/19	12/11/19	12/11/19	50,000,000	49,997,861	0	49,997,861	0
TOTAL CAPITAL S.A, CP4-2	12/12/19	12/11/19	12/11/19	50,000,000	49,997,861	0	49,997,861	0
TOTAL CAPITAL S.A, CP4-2	12/12/19	12/11/19	12/11/19	50,000,000	49,997,861	0	49,997,861	0

TRADING ACTIVITY FOR DECEMBER 2019

Security Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
TOTAL CAPITAL S.A, CP4-2	12/12/19	12/11/19	12/11/19	50,000,000	49,997,861	0	49,997,861	0
TOTAL CAPITAL S.A, CP4-2	12/17/19	12/16/19	12/16/19	50,000,000	49,997,806	0	49,997,806	0
TOTAL CAPITAL S.A, CP4-2	12/17/19	12/16/19	12/16/19	50,000,000	49,997,806	0	49,997,806	0
TOTAL CAPITAL S.A, CP4-2	12/18/19	12/17/19	12/17/19	50,000,000	49,997,861	0	49,997,861	0
TOTAL CAPITAL S.A, CP4-2	12/18/19	12/17/19	12/17/19	50,000,000	49,997,861	0	49,997,861	0
TOTAL CAPITAL S.A, CP4-2	12/18/19	12/17/19	12/17/19	50,000,000	49,997,861	0	49,997,861	0
TOTAL CAPITAL S.A, CP4-2	12/18/19	12/17/19	12/17/19	50,000,000	49,997,861	0	49,997,861	0
TOTAL CAPITAL S.A, CP4-2	12/18/19	12/17/19	12/17/19	50,000,000	49,997,861	0	49,997,861	0
TOTAL CAPITAL S.A, CP4-2	12/20/19	12/19/19	12/19/19	40,000,000	39,998,300	0	39,998,300	0
UNITEDHEALTH GROUP/CP4-2	12/30/19	12/19/19	12/19/19	50,000,000	49,973,264	0	49,973,264	0
UNITEDHEALTH GROUP/CP4-2	12/30/19	12/19/19	12/19/19	50,000,000	49,973,264	0	49,973,264	0
WESTPAC BANKING CORP	12/04/20	12/10/19	12/11/19	50,000,000	50,000,000	0	50,000,000	0
WESTPAC BANKING CORP	12/04/20	12/10/19	12/11/19	50,000,000	50,000,000	0	50,000,000	0
WESTPAC BANKING CORP	12/04/20	12/10/19	12/11/19	50,000,000	50,000,000	0	50,000,000	0
WESTPAC BANKING CORP/NY	12/07/20	12/05/19	12/05/19	50,000,000	50,000,000	0	50,000,000	0
WESTPAC BANKING CORP/NY	12/07/20	12/05/19	12/05/19	50,000,000	50,000,000	0	50,000,000	0
WESTPAC BANKING CORP/NY	12/07/20	12/05/19	12/05/19	50,000,000	50,000,000	0	50,000,000	0
WESTPAC BANKING CORP/NY	12/11/20	12/11/19	12/12/19	18,000,000	18,000,000	0	18,000,000	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	12/02/19	12/02/19	4,338,267	4,338,267	0	4,338,267	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	12/05/19	12/05/19	1,291,956	1,291,956	0	1,291,956	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	12/09/19	12/09/19	304,446	304,446	0	304,446	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	12/11/19	12/11/19	4,550,625	4,550,625	0	4,550,625	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	12/13/19	12/13/19	5,804,271	5,804,271	0	5,804,271	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	12/16/19	12/16/19	1,906,582	1,906,582	0	1,906,582	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	12/23/19	12/23/19	6,134,647	6,134,647	0	6,134,647	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	12/24/19	12/24/19	180,477	180,477	0	180,477	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	12/26/19	12/26/19	7,613,465	7,613,465	0	7,613,465	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	12/31/19	12/31/19	133,689	133,689	0	133,689	0
BANK OF AMERICA TRIPARTY	12/03/19	12/02/19	12/02/19	1,900,000,000	1,900,000,000	0	1,900,000,000	0
MIZUHO TRIPARTY	12/03/19	12/02/19	12/02/19	515,000,000	515,000,000	0	515,000,000	0
HSBC TRIPARTY	12/03/19	12/02/19	12/02/19	100,000,000	100,000,000	0	100,000,000	0
MIZUHO TRIPARTY	12/04/19	12/03/19	12/03/19	515,000,000	515,000,000	0	515,000,000	0
HSBC TRIPARTY	12/04/19	12/03/19	12/03/19	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/04/19	12/03/19	12/03/19	1,730,000,000	1,730,000,000	0	1,730,000,000	0
MIZUHO TRIPARTY	12/05/19	12/04/19	12/04/19	515,000,000	515,000,000	0	515,000,000	0
HSBC TRIPARTY	12/05/19	12/04/19	12/04/19	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/05/19	12/04/19	12/04/19	1,343,000,000	1,343,000,000	0	1,343,000,000	0
MIZUHO TRIPARTY	12/06/19	12/05/19	12/05/19	515,000,000	515,000,000	0	515,000,000	0
HSBC TRIPARTY	12/06/19	12/05/19	12/05/19	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/06/19	12/05/19	12/05/19	903,000,000	903,000,000	0	903,000,000	0
MIZUHO TRIPARTY	12/09/19	12/06/19	12/06/19	515,000,000	515,000,000	0	515,000,000	0
HSBC TRIPARTY	12/09/19	12/06/19	12/06/19	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/09/19	12/06/19	12/06/19	1,723,000,000	1,723,000,000	0	1,723,000,000	0
MIZUHO TRIPARTY	12/10/19	12/09/19	12/09/19	515,000,000	515,000,000	0	515,000,000	0
HSBC TRIPARTY	12/10/19	12/09/19	12/09/19	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/10/19	12/09/19	12/09/19	1,592,000,000	1,592,000,000	0	1,592,000,000	0
MIZUHO TRIPARTY	12/11/19	12/10/19	12/10/19	515,000,000	515,000,000	0	515,000,000	0
HSBC TRIPARTY	12/11/19	12/10/19	12/10/19	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/11/19	12/10/19	12/10/19	1,552,000,000	1,552,000,000	0	1,552,000,000	0
MIZUHO TRIPARTY	12/12/19	12/11/19	12/11/19	515,000,000	515,000,000	0	515,000,000	0
HSBC TRIPARTY	12/12/19	12/11/19	12/11/19	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/12/19	12/11/19	12/11/19	1,618,000,000	1,618,000,000	0	1,618,000,000	0
MIZUHO TRIPARTY	12/13/19	12/12/19	12/12/19	515,000,000	515,000,000	0	515,000,000	0
HSBC TRIPARTY	12/13/19	12/12/19	12/12/19	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/13/19	12/12/19	12/12/19	875,000,000	875,000,000	0	875,000,000	0
MIZUHO TRIPARTY	12/16/19	12/13/19	12/13/19	515,000,000	515,000,000	0	515,000,000	0
HSBC TRIPARTY	12/16/19	12/13/19	12/13/19	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/16/19	12/13/19	12/13/19	1,110,000,000	1,110,000,000	0	1,110,000,000	0
MIZUHO TRIPARTY	12/17/19	12/16/19	12/16/19	515,000,000	515,000,000	0	515,000,000	0
HSBC TRIPARTY	12/17/19	12/16/19	12/16/19	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/17/19	12/16/19	12/16/19	1,900,000,000	1,900,000,000	0	1,900,000,000	0
MIZUHO TRIPARTY	12/18/19	12/17/19	12/17/19	515,000,000	515,000,000	0	515,000,000	0
HSBC TRIPARTY	12/18/19	12/17/19	12/17/19	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/18/19	12/17/19	12/17/19	1,790,000,000	1,790,000,000	0	1,790,000,000	0
MIZUHO TRIPARTY	12/19/19	12/18/19	12/18/19	515,000,000	515,000,000	0	515,000,000	0

TRADING ACTIVITY FOR DECEMBER 2019

Security Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
HSBC TRIPARTY	12/19/19	12/18/19	12/18/19	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/19/19	12/18/19	12/18/19	2,020,000,000	2,020,000,000	0	2,020,000,000	0
MIZUHO TRIPARTY	12/20/19	12/19/19	12/19/19	515,000,000	515,000,000	0	515,000,000	0
HSBC TRIPARTY	12/20/19	12/19/19	12/19/19	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/20/19	12/19/19	12/19/19	1,590,000,000	1,590,000,000	0	1,590,000,000	0
MIZUHO TRIPARTY	12/23/19	12/20/19	12/20/19	515,000,000	515,000,000	0	515,000,000	0
HSBC TRIPARTY	12/23/19	12/20/19	12/20/19	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/23/19	12/20/19	12/20/19	2,440,000,000	2,440,000,000	0	2,440,000,000	0
HSBC TRIPARTY	12/26/19	12/23/19	12/23/19	100,000,000	100,000,000	0	100,000,000	0
MIZUHO TRIPARTY	12/26/19	12/23/19	12/23/19	515,000,000	515,000,000	0	515,000,000	0
BANK OF AMERICA TRIPARTY	12/26/19	12/23/19	12/23/19	2,055,000,000	2,055,000,000	0	2,055,000,000	0
MIZUHO TRIPARTY	12/27/19	12/26/19	12/26/19	515,000,000	515,000,000	0	515,000,000	0
HSBC TRIPARTY	12/27/19	12/26/19	12/26/19	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/27/19	12/26/19	12/26/19	2,790,000,000	2,790,000,000	0	2,790,000,000	0
MIZUHO TRIPARTY	12/30/19	12/27/19	12/27/19	515,000,000	515,000,000	0	515,000,000	0
HSBC TRIPARTY	12/30/19	12/27/19	12/27/19	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/30/19	12/27/19	12/27/19	1,980,000,000	1,980,000,000	0	1,980,000,000	0
HSBC TRIPARTY	01/02/20	12/30/19	12/30/19	100,000,000	100,000,000	0	100,000,000	0
MIZUHO TRIPARTY	01/02/20	12/30/19	12/30/19	515,000,000	515,000,000	0	515,000,000	0
BANK OF AMERICA TRIPARTY	01/02/20	12/30/19	12/30/19	2,425,000,000	2,425,000,000	0	2,425,000,000	0
Total Buys				51,790,854,425	51,782,384,925	0	51,782,384,925	0
Deposits								
ABN AMRO BANK NV,ATD 1.6 20191209	12/09/19	12/02/19	12/02/19	300,000,000	300,000,000	0	300,000,000	0
RABOBANK NEDERLAND,TD 1.6 20191210	12/10/19	12/03/19	12/03/19	500,000,000	500,000,000	0	500,000,000	0
AUSTRALIA NEW ZEATD 1.62 20191210	12/10/19	12/03/19	12/03/19	400,000,000	400,000,000	0	400,000,000	0
ABN AMRO BANK NV,ATD 1.58 20191211	12/11/19	12/04/19	12/04/19	300,000,000	300,000,000	0	300,000,000	0
AUSTRALIA NEW ZEATD 1.62 20191211	12/11/19	12/04/19	12/04/19	200,000,000	200,000,000	0	200,000,000	0
SVENSKA HANDELSBANKTD 1.53 20191209	12/09/19	12/06/19	12/06/19	300,000,000	300,000,000	0	300,000,000	0
AUSTRALIA NEW ZEATD 1.62 20191216	12/16/19	12/09/19	12/09/19	90,000,000	90,000,000	0	90,000,000	0
RABOBANK NEDERLAND,TD 1.58 20191216	12/16/19	12/09/19	12/09/19	225,000,000	225,000,000	0	225,000,000	0
CREDIT SUISSE AGTDCAY 1.54 20191210	12/10/19	12/09/19	12/09/19	700,000,000	700,000,000	0	700,000,000	0
CREDIT SUISSE AGTDCAY 1.54 20191211	12/11/19	12/10/19	12/10/19	300,000,000	300,000,000	0	300,000,000	0
RABOBANK NEDERLAND,TD 1.58 20191217	12/17/19	12/10/19	12/10/19	500,000,000	500,000,000	0	500,000,000	0
AUSTRALIA NEW ZEATD 1.62 20191217	12/17/19	12/10/19	12/10/19	400,000,000	400,000,000	0	400,000,000	0
AUSTRALIA NEW ZEATD 1.62 20191218	12/18/19	12/11/19	12/11/19	200,000,000	200,000,000	0	200,000,000	0
SVENSKA HANDELSBANKTD 1.53 20191213	12/13/19	12/12/19	12/12/19	300,000,000	300,000,000	0	300,000,000	0
ABN AMRO BANK NV,ATD 1.55 20191216	12/16/19	12/13/19	12/13/19	300,000,000	300,000,000	0	300,000,000	0
AUSTRALIA NEW ZEATD 1.62 20191223	12/23/19	12/16/19	12/16/19	100,000,000	100,000,000	0	100,000,000	0
CREDIT SUISSE AGTDCAY 1.54 20191218	12/18/19	12/17/19	12/17/19	300,000,000	300,000,000	0	300,000,000	0
CREDIT SUISSE AGTDCAY 1.54 20191219	12/19/19	12/18/19	12/18/19	400,000,000	400,000,000	0	400,000,000	0
AUSTRALIA NEW ZEATD 1.63 20191226	12/26/19	12/18/19	12/18/19	200,000,000	200,000,000	0	200,000,000	0
AUSTRALIA NEW ZEATD 1.63 20191226	12/26/19	12/17/19	12/17/19	400,000,000	400,000,000	0	400,000,000	0
RABOBANK NEDERLAND,TD 1.58 20191226	12/26/19	12/17/19	12/17/19	500,000,000	500,000,000	0	500,000,000	0
SVENSKA HANDELSBANKTD 1.54 20191220	12/20/19	12/19/19	12/19/19	300,000,000	300,000,000	0	300,000,000	0
CREDIT SUISSE AGTDCAY 1.54 20191220	12/20/19	12/19/19	12/19/19	300,000,000	300,000,000	0	300,000,000	0
ABN AMRO BANK NV,ATD 1.6 20191230	12/30/19	12/23/19	12/23/19	750,000,000	750,000,000	0	750,000,000	0
AUSTRALIA NEW ZEATD 1.6 20191226	12/26/19	12/23/19	12/23/19	100,000,000	100,000,000	0	100,000,000	0
AUSTRALIA NEW ZEATD 1.56 20191227	12/27/19	12/26/19	12/26/19	750,000,000	750,000,000	0	750,000,000	0
RABOBANK NEDERLAND,TD 1.55 20191230	12/30/19	12/27/19	12/27/19	800,000,000	800,000,000	0	800,000,000	0
AUSTRALIA NEW ZEATD 2 20200103	01/03/20	12/27/19	12/27/19	700,000,000	700,000,000	0	700,000,000	0
RABOBANK NEDERLAND,TD 1.8 20200106	01/06/20	12/30/19	12/30/19	500,000,000	500,000,000	0	500,000,000	0
BANK OF NOVA SCOTIATD 1.75 20200106	01/06/20	12/30/19	12/30/19	400,000,000	400,000,000	0	400,000,000	0
Total Deposits				11,515,000,000	11,515,000,000	0	11,515,000,000	0
Maturities								
ANTALIS S,A, CPABS4CPABS4	12/05/19	12/05/19	12/05/19	95,570,000	95,570,000	0	95,570,000	0
ANTALIS S,A, CPABS4CPABS4	12/16/19	12/16/19	12/16/19	150,000,000	150,000,000	0	150,000,000	0
ANTALIS S,A, CPABS4CPABS4	12/23/19	12/23/19	12/23/19	150,000,000	150,000,000	0	150,000,000	0
ANTALIS S,A, CPABS4CPABS4	12/30/19	12/30/19	12/30/19	120,720,000	120,720,000	0	120,720,000	0
BPCE SA CP4-2CP4-2	12/03/19	12/03/19	12/03/19	125,000,000	125,000,000	0	125,000,000	0
BANK OF MONTREAL/CHICAGO IL	12/06/19	12/06/19	12/06/19	50,000,000	50,000,000	0	50,000,000	0
BANK OF MONTREAL/CHICAGO IL	12/10/19	12/10/19	12/10/19	75,000,000	75,000,000	0	75,000,000	0
BARTON CAPITAL S,A,CPABS4	12/09/19	12/09/19	12/09/19	150,000,000	150,000,000	0	150,000,000	0
BARTON CAPITAL S,A,CPABS4	12/10/19	12/10/19	12/10/19	100,000,000	100,000,000	0	100,000,000	0
BARTON CAPITAL SA CPABS4-2 16-DEC-19	12/16/19	12/16/19	12/16/19	100,000,000	100,000,000	0	100,000,000	0

TRADING ACTIVITY FOR DECEMBER 2019

Security Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
BARTON CAPITAL S.A,CPABS4	12/17/19	12/17/19	12/17/19	200,000,000	200,000,000	0	200,000,000	0
BARTON CAPITAL S.A,CPABS4	12/26/19	12/26/19	12/26/19	150,000,000	150,000,000	0	150,000,000	0
CANADIAN IMPERIAL BANK OF COMMERCE/ NEWYORK NY	12/27/19	12/27/19	12/27/19	100,000,000	100,000,000	0	100,000,000	0
CIESCO, LLC CPABS4-CPABS4	12/19/19	12/19/19	12/19/19	21,600,000	21,600,000	0	21,600,000	0
CREDIT AGRICOLE CORCP	12/19/19	12/19/19	12/19/19	185,000,000	185,000,000	0	185,000,000	0
CREDIT AGRICOLE CORCP	12/20/19	12/20/19	12/20/19	200,000,000	200,000,000	0	200,000,000	0
DZ BANK AG DEUTSCHECP4-2	12/05/19	12/05/19	12/05/19	25,000,000	25,000,000	0	25,000,000	0
DZ BANK AG DEUTSCHECP4-2	12/19/19	12/19/19	12/19/19	50,000,000	50,000,000	0	50,000,000	0
ERSTEABWICKLUNGSANCP4-2	12/17/19	12/17/19	12/17/19	100,000,000	100,000,000	0	100,000,000	0
EXXON MOBIL CORP, CCP	12/16/19	12/16/19	12/16/19	50,000,000	50,000,000	0	50,000,000	0
FAIRWAY FINANCE CO, LLC. 10BP	12/06/19	12/06/19	12/06/19	50,000,000	50,000,000	0	50,000,000	0
MIZUHO BANK LTD, CPCP4-2	12/17/19	12/17/19	12/17/19	100,000,000	100,000,000	0	100,000,000	0
NRW BANK	12/03/19	12/03/19	12/03/19	40,000,000	40,000,000	0	40,000,000	0
NESTLE CAPITAL CORPCP4-2	12/23/19	12/23/19	12/23/19	10,000,000	10,000,000	0	10,000,000	0
SOCIETE GENERALE, PCP4-2	12/10/19	12/10/19	12/10/19	325,000,000	325,000,000	0	325,000,000	0
STARBIRD FUNDING COCPABS4	12/02/19	12/02/19	12/02/19	100,000,000	100,000,000	0	100,000,000	0
STARBIRD FUNDING COCPABS4	12/09/19	12/09/19	12/09/19	50,000,000	50,000,000	0	50,000,000	0
STARBIRD FUNDING COCPABS4	12/13/19	12/13/19	12/13/19	120,000,000	120,000,000	0	120,000,000	0
STARBIRD FUNDING COCPABS4	12/16/19	12/16/19	12/16/19	120,000,000	120,000,000	0	120,000,000	0
THUNDER BAY FUNDING LLC	12/03/19	12/03/19	12/03/19	50,000,000	50,000,000	0	50,000,000	0
TOTAL CAPITAL S.A, CP4-2	12/02/19	12/02/19	12/02/19	235,300,000	235,300,000	0	235,300,000	0
TOTAL CAPITAL S.A, CP4-2	12/09/19	12/09/19	12/09/19	300,000,000	300,000,000	0	300,000,000	0
TOTAL CAPITAL S.A, CP4-2	12/12/19	12/12/19	12/12/19	300,000,000	300,000,000	0	300,000,000	0
TOTAL CAPITAL S.A, CP4-2	12/17/19	12/17/19	12/17/19	100,000,000	100,000,000	0	100,000,000	0
TOTAL CAPITAL S.A, CP4-2	12/18/19	12/18/19	12/18/19	250,000,000	250,000,000	0	250,000,000	0
TOTAL CAPITAL S.A, CP4-2	12/20/19	12/20/19	12/20/19	40,000,000	40,000,000	0	40,000,000	0
UNITEDHEALTH GROUP,CP4-2	12/30/19	12/30/19	12/30/19	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/02/19	12/02/19	12/02/19	1,595,000,000	1,595,000,000	0	1,595,000,000	0
HSBC TRIPARTY	12/02/19	12/02/19	12/02/19	100,000,000	100,000,000	0	100,000,000	0
MIZUHO TRIPARTY	12/02/19	12/02/19	12/02/19	515,000,000	515,000,000	0	515,000,000	0
BANK OF AMERICA TRIPARTY	12/03/19	12/03/19	12/03/19	1,900,000,000	1,900,000,000	0	1,900,000,000	0
MIZUHO TRIPARTY	12/03/19	12/03/19	12/03/19	515,000,000	515,000,000	0	515,000,000	0
HSBC TRIPARTY	12/03/19	12/03/19	12/03/19	100,000,000	100,000,000	0	100,000,000	0
MIZUHO TRIPARTY	12/04/19	12/04/19	12/04/19	515,000,000	515,000,000	0	515,000,000	0
HSBC TRIPARTY	12/04/19	12/04/19	12/04/19	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/04/19	12/04/19	12/04/19	1,730,000,000	1,730,000,000	0	1,730,000,000	0
MIZUHO TRIPARTY	12/05/19	12/05/19	12/05/19	515,000,000	515,000,000	0	515,000,000	0
HSBC TRIPARTY	12/05/19	12/05/19	12/05/19	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/05/19	12/05/19	12/05/19	1,343,000,000	1,343,000,000	0	1,343,000,000	0
MIZUHO TRIPARTY	12/06/19	12/06/19	12/06/19	515,000,000	515,000,000	0	515,000,000	0
HSBC TRIPARTY	12/06/19	12/06/19	12/06/19	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/06/19	12/06/19	12/06/19	903,000,000	903,000,000	0	903,000,000	0
MIZUHO TRIPARTY	12/09/19	12/09/19	12/09/19	515,000,000	515,000,000	0	515,000,000	0
HSBC TRIPARTY	12/09/19	12/09/19	12/09/19	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/09/19	12/09/19	12/09/19	1,723,000,000	1,723,000,000	0	1,723,000,000	0
MIZUHO TRIPARTY	12/10/19	12/10/19	12/10/19	515,000,000	515,000,000	0	515,000,000	0
HSBC TRIPARTY	12/10/19	12/10/19	12/10/19	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/10/19	12/10/19	12/10/19	1,592,000,000	1,592,000,000	0	1,592,000,000	0
MIZUHO TRIPARTY	12/11/19	12/11/19	12/11/19	515,000,000	515,000,000	0	515,000,000	0
HSBC TRIPARTY	12/11/19	12/11/19	12/11/19	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/11/19	12/11/19	12/11/19	1,552,000,000	1,552,000,000	0	1,552,000,000	0
MIZUHO TRIPARTY	12/12/19	12/12/19	12/12/19	515,000,000	515,000,000	0	515,000,000	0
HSBC TRIPARTY	12/12/19	12/12/19	12/12/19	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/12/19	12/12/19	12/12/19	1,618,000,000	1,618,000,000	0	1,618,000,000	0
MIZUHO TRIPARTY	12/13/19	12/13/19	12/13/19	515,000,000	515,000,000	0	515,000,000	0
HSBC TRIPARTY	12/13/19	12/13/19	12/13/19	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/13/19	12/13/19	12/13/19	875,000,000	875,000,000	0	875,000,000	0
MIZUHO TRIPARTY	12/16/19	12/16/19	12/16/19	515,000,000	515,000,000	0	515,000,000	0
HSBC TRIPARTY	12/16/19	12/16/19	12/16/19	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/16/19	12/16/19	12/16/19	1,110,000,000	1,110,000,000	0	1,110,000,000	0
MIZUHO TRIPARTY	12/17/19	12/17/19	12/17/19	515,000,000	515,000,000	0	515,000,000	0
HSBC TRIPARTY	12/17/19	12/17/19	12/17/19	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/17/19	12/17/19	12/17/19	1,900,000,000	1,900,000,000	0	1,900,000,000	0
MIZUHO TRIPARTY	12/18/19	12/18/19	12/18/19	515,000,000	515,000,000	0	515,000,000	0
HSBC TRIPARTY	12/18/19	12/18/19	12/18/19	100,000,000	100,000,000	0	100,000,000	0

TRADING ACTIVITY FOR DECEMBER 2019

Security Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
BANK OF AMERICA TRIPARTY	12/18/19	12/18/19	12/18/19	1,790,000,000	1,790,000,000	0	1,790,000,000	0
MIZUHO TRIPARTY	12/19/19	12/19/19	12/19/19	515,000,000	515,000,000	0	515,000,000	0
HSBC TRIPARTY	12/19/19	12/19/19	12/19/19	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/19/19	12/19/19	12/19/19	2,020,000,000	2,020,000,000	0	2,020,000,000	0
MIZUHO TRIPARTY	12/20/19	12/20/19	12/20/19	515,000,000	515,000,000	0	515,000,000	0
HSBC TRIPARTY	12/20/19	12/20/19	12/20/19	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/20/19	12/20/19	12/20/19	1,590,000,000	1,590,000,000	0	1,590,000,000	0
MIZUHO TRIPARTY	12/23/19	12/23/19	12/23/19	515,000,000	515,000,000	0	515,000,000	0
HSBC TRIPARTY	12/23/19	12/23/19	12/23/19	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/23/19	12/23/19	12/23/19	2,440,000,000	2,440,000,000	0	2,440,000,000	0
HSBC TRIPARTY	12/26/19	12/26/19	12/26/19	100,000,000	100,000,000	0	100,000,000	0
MIZUHO TRIPARTY	12/26/19	12/26/19	12/26/19	515,000,000	515,000,000	0	515,000,000	0
BANK OF AMERICA TRIPARTY	12/26/19	12/26/19	12/26/19	2,055,000,000	2,055,000,000	0	2,055,000,000	0
MIZUHO TRIPARTY	12/27/19	12/27/19	12/27/19	515,000,000	515,000,000	0	515,000,000	0
HSBC TRIPARTY	12/27/19	12/27/19	12/27/19	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/27/19	12/27/19	12/27/19	2,790,000,000	2,790,000,000	0	2,790,000,000	0
MIZUHO TRIPARTY	12/30/19	12/30/19	12/30/19	515,000,000	515,000,000	0	515,000,000	0
HSBC TRIPARTY	12/30/19	12/30/19	12/30/19	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/30/19	12/30/19	12/30/19	1,980,000,000	1,980,000,000	0	1,980,000,000	0
ABN AMRO BANK NV,ATD 1.62 20191202	12/02/19	12/02/19	12/02/19	500,000,000	500,000,000	0	500,000,000	0
RABOBANK NEDERLAND,TD 1.6 20191202	12/02/19	12/02/19	12/02/19	400,000,000	400,000,000	0	400,000,000	0
RABOBANK NEDERLAND,TD 1.6 20191203	12/03/19	12/03/19	12/03/19	200,000,000	200,000,000	0	200,000,000	0
AUSTRALIA NEW ZEATD 1.62 20191203	12/03/19	12/03/19	12/03/19	400,000,000	400,000,000	0	400,000,000	0
AUSTRALIA NEW ZEATD 1.62 20191204	12/04/19	12/04/19	12/04/19	150,000,000	150,000,000	0	150,000,000	0
ABN AMRO BANK NV,ATD 1.6 20191204	12/04/19	12/04/19	12/04/19	100,000,000	100,000,000	0	100,000,000	0
ABN AMRO BANK NV,ATD 1.6 20191209	12/09/19	12/09/19	12/09/19	300,000,000	300,000,000	0	300,000,000	0
RABOBANK NEDERLAND,TD 1.6 20191210	12/10/19	12/10/19	12/10/19	500,000,000	500,000,000	0	500,000,000	0
AUSTRALIA NEW ZEATD 1.62 20191210	12/10/19	12/10/19	12/10/19	400,000,000	400,000,000	0	400,000,000	0
ABN AMRO BANK NV,ATD 1.58 20191211	12/11/19	12/11/19	12/11/19	300,000,000	300,000,000	0	300,000,000	0
AUSTRALIA NEW ZEATD 1.62 20191211	12/11/19	12/11/19	12/11/19	200,000,000	200,000,000	0	200,000,000	0
SVENSKA HANDELSBANKTD 1.53 20191209	12/09/19	12/09/19	12/09/19	300,000,000	300,000,000	0	300,000,000	0
AUSTRALIA NEW ZEATD 1.62 20191216	12/16/19	12/16/19	12/16/19	90,000,000	90,000,000	0	90,000,000	0
RABOBANK NEDERLAND,TD 1.58 20191216	12/16/19	12/16/19	12/16/19	225,000,000	225,000,000	0	225,000,000	0
CREDIT SUISSEAGTDCA 1.54 20191210	12/10/19	12/10/19	12/10/19	700,000,000	700,000,000	0	700,000,000	0
CREDIT SUISSEAGTDCA 1.54 20191211	12/11/19	12/11/19	12/11/19	300,000,000	300,000,000	0	300,000,000	0
RABOBANK NEDERLAND,TD 1.58 20191217	12/17/19	12/17/19	12/17/19	500,000,000	500,000,000	0	500,000,000	0
AUSTRALIA NEW ZEATD 1.62 20191217	12/17/19	12/17/19	12/17/19	400,000,000	400,000,000	0	400,000,000	0
AUSTRALIA NEW ZEATD 1.62 20191218	12/18/19	12/18/19	12/18/19	200,000,000	200,000,000	0	200,000,000	0
SVENSKA HANDELSBANKTD 1.53 20191213	12/13/19	12/13/19	12/13/19	300,000,000	300,000,000	0	300,000,000	0
ABN AMRO BANK NV,ATD 1.55 20191216	12/16/19	12/16/19	12/16/19	300,000,000	300,000,000	0	300,000,000	0
AUSTRALIA NEW ZEATD 1.62 20191223	12/23/19	12/23/19	12/23/19	100,000,000	100,000,000	0	100,000,000	0
CREDIT SUISSEAGTDCA 1.54 20191218	12/18/19	12/18/19	12/18/19	300,000,000	300,000,000	0	300,000,000	0
CREDIT SUISSEAGTDCA 1.54 20191219	12/19/19	12/19/19	12/19/19	400,000,000	400,000,000	0	400,000,000	0
AUSTRALIA NEW ZEATD 1.63 20191226	12/26/19	12/26/19	12/26/19	200,000,000	200,000,000	0	200,000,000	0
AUSTRALIA NEW ZEATD 1.63 20191226	12/26/19	12/26/19	12/26/19	400,000,000	400,000,000	0	400,000,000	0
RABOBANK NEDERLAND,TD 1.58 20191226	12/26/19	12/26/19	12/26/19	500,000,000	500,000,000	0	500,000,000	0
SVENSKA HANDELSBANKTD 1.54 20191220	12/20/19	12/20/19	12/20/19	300,000,000	300,000,000	0	300,000,000	0
CREDIT SUISSEAGTDCA 1.54 20191220	12/20/19	12/20/19	12/20/19	300,000,000	300,000,000	0	300,000,000	0
ABN AMRO BANK NV,ATD 1.6 20191230	12/30/19	12/30/19	12/30/19	750,000,000	750,000,000	0	750,000,000	0
AUSTRALIA NEW ZEATD 1.6 20191226	12/26/19	12/26/19	12/26/19	100,000,000	100,000,000	0	100,000,000	0
AUSTRALIA NEW ZEATD 1.56 20191227	12/27/19	12/27/19	12/27/19	750,000,000	750,000,000	0	750,000,000	0
RABOBANK NEDERLAND,TD 1.55 20191230	12/30/19	12/30/19	12/30/19	800,000,000	800,000,000	0	800,000,000	0
Total Maturities				60,344,190,000	60,344,190,000	0	60,344,190,000	0
Sells								
DREYFUS GOVT CASH MGMT FUND	02/01/22	12/03/19	12/03/19	3,427,845	3,427,845	0	3,427,845	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	12/04/19	12/04/19	2,303,264	2,303,264	0	2,303,264	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	12/06/19	12/06/19	1,107,493	1,107,493	0	1,107,493	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	12/10/19	12/10/19	5,673,537	5,673,537	0	5,673,537	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	12/12/19	12/12/19	4,550,625	4,550,625	0	4,550,625	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	12/17/19	12/17/19	1,212,376	1,212,376	0	1,212,376	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	12/18/19	12/18/19	6,498,478	6,498,478	0	6,498,478	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	12/27/19	12/27/19	7,536,541	7,536,541	0	7,536,541	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	12/30/19	12/30/19	787,192	787,192	0	787,192	0
Total Sells				33,097,351	33,097,351	0	33,097,351	0



1801 Hermitage Boulevard, Suite 100
Tallahassee, Florida 32308
(850) 488-4406

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