



## **MONTHLY SUMMARY REPORT**

**State Board of Administration of Florida**

**September 2021**

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## **Past performance is no guarantee of future results.**

Views are as of the issue date and are subject to change based on market conditions and other factors. These views should not be construed as a recommendation for any specific security.

An investment in Florida PRIME is neither insured nor guaranteed by the Federal Deposit Insurance Corporation or any other government agency.

Although money market funds seek to preserve the value of your investment at \$1.00 per share, it is possible to lose money by investing in this fund.

## INTRODUCTION

This report is prepared for stakeholders in Florida PRIME in accordance with Section 218.409(6)(a), Florida Statutes. The statute requires:

- (1) Reporting of any material impacts on the funds and any actions or escalations taken by staff to address such impacts;
- (2) Presentation of a management summary that provides an analysis of the status of the current investment portfolio and the individual transactions executed over the last month; and
- (3) Preparation of the management summary “in a manner that will allow anyone to ascertain whether the investment activities during the reporting period have conformed to investment policies.”

This report, which covers the period from September 1, 2021, through September 30, 2021, has been prepared by the SBA with input from Federated Investment Counseling (“Federated”), investment advisor for Florida PRIME in a format intended to comply with the statute.

## DISCLOSURE OF MATERIAL IMPACTS

During the reporting period, Florida PRIME was in material compliance with investment policy. There were no developments that had a material impact on the liquidity or operation of Florida PRIME. Details are available in the PRIME policy compliance table. This report also includes details on market conditions; fees; fund holdings, transactions and performance; and client composition.

### PRIME™ STATISTICS

(As of September 30, 2021)

Total Participants  
**744**

Florida PRIME™  
Total Participant Balance  
**\$15,453,661,751**

Total Number of Accounts  
**1,383**

**FACTS-AT-A-GLANCE** PRIME is an exclusive service for Florida governmental organizations, providing a cost-effective investment vehicle for their surplus funds. Florida PRIME, the Local Government Surplus Funds Trust Fund, is utilized by hundreds of governmental investors including state agencies, state universities and colleges, counties, cities, special districts, school boards, and other direct support organizations of the State of Florida.

Florida PRIME is a government investment pool that offers management by an industry leader in professional money management, conservative investment policies, an extensive governance framework, a Standard & Poor’s “AAAm” rating, full transparency, and best-in-class financial reporting.

## PORTFOLIO MANAGER COMMENTARY

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One of the more routine processes Congress makes has become politicized again. After a deal to suspend the federal debt limit failed in the last week of September, investors, financial institutions, investment managers and the Treasury have realized they will have to be the adults in the room. But even if this drama continues for a few more weeks, we can't emphasize enough there is only an extremely low chance the U.S. government will default. We fully expect there to be no change in the vast Treasury market and are confident the liquidity it provides will remain intact.

Our confidence is bolstered by how the Federal Reserve has prepared for any dislocations in short-term borrowing by doubling the counterparty limit available in the Reverse Repo Program (RRP). It now stands at \$160 billion per participant—a huge increase. In spring, the total of all transactions was below \$100 billion. Also, the White House has increased its pressure. Treasury Secretary Janet Yellen told Congress she has targeted Oct. 18 as the date the government might not be able to pay its bills if lawmakers don't suspend or raise the debt ceiling. Most cash managers, including us, are increasing liquidity and adjusting the duration composition of portfolios to maneuver around that date.

The Fed was in the news for two different issues in September. The first was its Federal Open Market Committee meeting, with a result doubly positive. Half of the entire group of policymakers (18—at the time) projected the committee would raise the fed funds rate in late 2022, a few months earlier than prior estimates. Chair Powell also gave strong

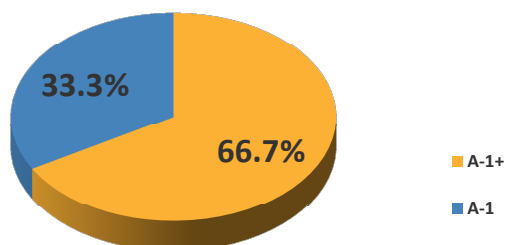
indication they would authorize a reduction in the \$120 billion per month asset purchase program in November. To be sure, these are incremental steps, but they further establish the upward trend that started quietly in June when the Fed raised the floor of the RRP. We expect the yield curve to steepen when the Treasury can issue new debt and as the economy heals further.

Powell had to deal with an unpleasant situation later in the month when two regional presidents resigned on the same day—an astonishing development for an institution that prides itself on stability and high ethics. Eric Rosengren (Boston) and Robert Kaplan (Dallas) both made significant trades last year while involved in decisions about the Fed's interventions in the market. The departures leave three openings (the other being on the board of governors).

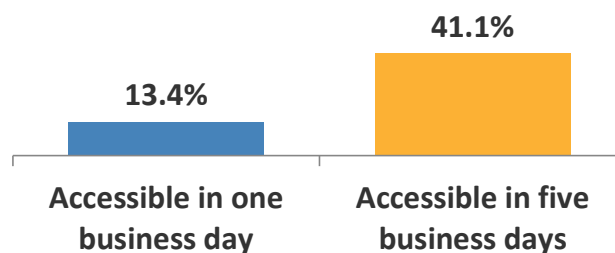
Assets of the Pool decreased to \$15.5 billion in September, typical of September outflows. The portfolio's gross yield was 12 basis points. Its weighted average maturity (WAM) came in by two days to 49 days and its weighted average life (WAL) also was reduced by two days to 64 days. The Pool's manager purchased commercial paper and banking paper in the 1-4 month portion of the London interbank offered rate (LIBOR) yield curve and added to its position in short-term U.S. Treasuries. At the end of September, yields on 1-, 3-, 6- and 12-month U.S. Treasuries were 0.05%, 0.04%, 0.05% and 0.08%, respectively; the 1-, 3-, 6- and 12-month London interbank offered rates (Libor) were 0.08%, 0.13%, 0.16% and 0.24%, respectively.

## PORTFOLIO COMPOSITION FOR SEPTEMBER 2021

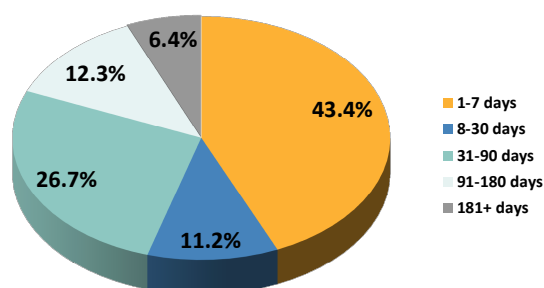
### CREDIT QUALITY COMPOSITION



### HIGHLY LIQUID HOLDINGS



### EFFECTIVE MATURITY SCHEDULE



### TOP HOLDINGS & AVG. MATURITY

1. ABN Amro Bank NV	5.1%
2. Australia & New Zealand Banking Group, Melbourne	5.1%
3. Nationwide Building Society	5.1%
4. Sumitomo Mitsui Trust Holdings, Inc.	5.1%
5. Cooperatieve Rabobank UA	5.0%
6. Mizuho Financial Group, Inc.	5.0%
7. JPMorgan Chase & Co.	4.7%
8. Bank of Montreal	4.3%
9. Federated Hermes Institutional Prime Value Obligations Fund	4.1%
10. Old Line Funding, LLC	3.5%

#### Average Effective Maturity (WAM)

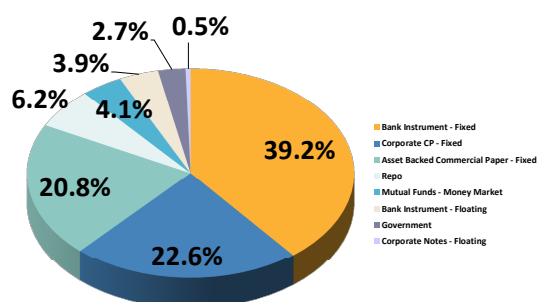
49 Days

#### Weighted Average Life (Spread WAL)

64 Days

Percentages based on total value of investments

### PORTFOLIO COMPOSITION



## FUND PERFORMANCE THROUGH SEPTEMBER 2021

Florida PRIME Performance Data			
	Annualized Net Participant Yield <sup>1</sup>	Net-of-Fee Benchmark <sup>2</sup>	Above (Below) Benchmark
One Month	0.09%	0.03%	0.06%
Three Months	0.13%	0.03%	0.09%
One Year	0.15%	0.06%	0.10%
Three Years	1.29%	1.13%	0.16%
Five Years	1.37%	1.14%	0.23%
Ten Years	0.83%	0.63%	0.20%
Since 1/96	2.43%	2.22%	0.21%

Note: Net asset value at month end: \$15,456.8 million, which includes investments at market value, plus all cash, accrued interest receivable and payables.,

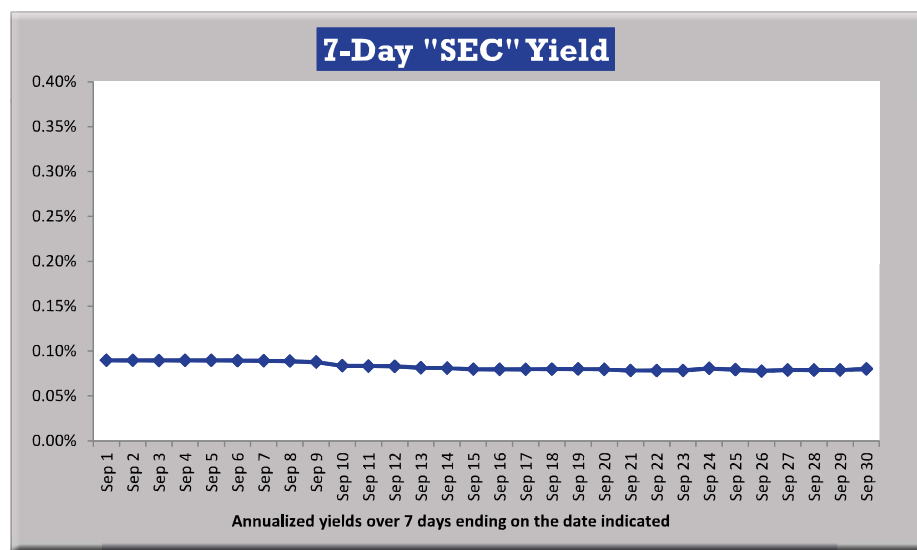
<sup>1</sup>Net of fees. Participant yield is calculated on a 365-day basis and includes adjustments for expenses and other accounting items to reflect realized earnings by participants.

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

### ABOUT ANNUALIZED YIELDS:

Performance data in the table and chart is annualized, meaning that the amounts are based on yields for the periods indicated, converted to their equivalent 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 SEPTEMBER 2021

Summary of Cash Flows		
Opening Balance (9/01/21)	\$	16,786,842,121
Participant Deposits		1,218,358,046
Gross Earnings		1,603,080
Participant Withdrawals		(2,552,709,711)
Fees		(431,785)
Closing Balance (9/30/21)	\$	15,453,661,751
<b>Net Change over Month</b>	<b>\$</b>	<b>(1,333,180,370)</b>

Detailed Fee Disclosure			
September		Amount	Basis Point Equivalent*
SBA Client Service, Account Mgt. & Fiduciary Oversight Fee	\$	132,893.54	0.99
Federated Investment Management Fee		265,076.27	1.97
BNY Mellon Custodial Fee**		21,219.13	0.16
Bank of America Transfer Agent Fee		4,148.31	0.03
S&P Rating Maintenance Fee		3,863.01	0.03
Audit/External Review Fees		4,584.41	0.03
<b>Total Fees</b>	<b>\$</b>	<b>431,784.67</b>	<b>3.21</b>

\*The basis point equivalent is an annualized rate based on the dollar amount of fees charged for the month times 12, divided by an average of the fund's beginning and ending total value (amortized cost) for the month which was \$16,120,251,936.

\*\*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 SEPTEMBER 2021

Security Name	Security Classification	Cpn	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
ABN Amro Bank NV,Amsterdam TD	TIME DEPOSIT	0.08	10/6/2021		415,000,000	0.08	\$415,000,000	\$415,000,000	\$0
ABN Amro Bank NV,Amsterdam TD	TIME DEPOSIT	0.09	10/5/2021		380,000,000	0.09	\$380,000,000	\$380,000,000	\$0
Albion Capital LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		10/27/2021		49,098,000	0.13	\$49,093,213	\$49,093,287	\$74
Albion Capital LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		11/24/2021		11,000,000	0.12	\$10,997,983	\$10,997,698	-\$286
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		10/5/2021		150,000,000	0.07	\$149,998,542	\$149,998,334	-\$208
Anglesea Funding LLC, .17%, Feb 25, 2022	COMMERCIAL PAPER ASSET BACKED CALLABLE	0.17	2/25/2022		50,000,000	0.17	\$50,000,000	\$50,002,050	\$2,050
Antalis S.A. CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		10/1/2021		75,000,000	0.08	\$74,999,844	\$74,999,792	-\$52
Antalis S.A. CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		10/8/2021		75,000,000	0.07	\$74,998,979	\$74,998,317	-\$662
Australia & New Zealand Banking Group, Melbourne CP4-2	COMMERCIAL PAPER - 4-2		12/6/2021		50,000,000	0.18	\$49,983,250	\$49,993,486	\$10,236
Australia & New Zealand Banking Group, Melbourne TD	TIME DEPOSIT	0.09	10/1/2021		65,000,000	0.09	\$65,000,000	\$65,000,000	\$0
Australia & New Zealand Banking Group, Melbourne TD	TIME DEPOSIT	0.09	10/4/2021		30,000,000	0.09	\$30,000,000	\$30,000,000	\$0
Australia & New Zealand Banking Group, Melbourne TD	TIME DEPOSIT	0.09	10/5/2021		70,000,000	0.09	\$70,000,000	\$70,000,000	\$0
Australia & New Zealand Banking Group, Melbourne TD	TIME DEPOSIT	0.09	10/6/2021		580,000,000	0.09	\$580,000,000	\$580,000,000	\$0
BNG Bank N.V. CP4-2	COMMERCIAL PAPER - 4-2		10/6/2021		150,000,000	0.06	\$149,998,500	\$149,998,500	\$0
Bank of America N.A. Triparty Repo Overnight Fixed	REPO TRIPARTY OVERNIGHT FIXED	0.06	10/1/2021		710,000,000	0.06	\$710,000,000	\$710,000,000	\$0
Bank of Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.20	2/14/2022		50,000,000	0.20	\$50,000,000	\$50,013,853	\$13,853
Bank of Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.24	3/15/2022		25,000,000	0.24	\$25,000,000	\$25,011,499	\$11,499
Bank of Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.24	3/17/2022		50,000,000	0.24	\$50,000,000	\$50,023,275	\$23,275
Bank of Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.24	3/23/2022		50,000,000	0.24	\$50,000,000	\$50,024,108	\$24,108
Bank of Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.21	7/26/2022		100,000,000	0.21	\$100,000,000	\$100,024,822	\$24,822
Bank of Montreal CP	COMMERCIAL PAPER		10/15/2021		100,000,000	0.09	\$99,996,250	\$99,997,083	\$833
Bank of Montreal ECD (USD)	EURO CERTIFICATE OF DEPOSIT	0.11	12/14/2021		100,000,000	0.11	\$100,000,000	\$100,000,000	\$0
Bank of Montreal, Dec 27, 2021	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.29	12/27/2021	10/1/2021	100,000,000	0.29	\$100,000,000	\$100,044,231	\$44,231
Bank of Montreal, Jun 10, 2022	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.25	6/10/2022	10/1/2021	100,000,000	0.25	\$100,000,000	\$100,052,882	\$52,882
Bank of Nova Scotia, Toronto CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.25	10/7/2021		15,000,000	0.25	\$15,000,000	\$15,000,495	\$495
Bank of Nova Scotia, Toronto CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.29	12/10/2021		100,000,000	0.29	\$100,000,000	\$100,040,582	\$40,582
Bank of Nova Scotia, Toronto CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.20	2/18/2022		50,000,000	0.20	\$50,000,000	\$50,019,552	\$19,552
Bank of Nova Scotia, Toronto CP4-2	COMMERCIAL PAPER - 4-2		5/5/2022		32,500,000	0.23	\$32,454,942	\$32,473,357	\$18,415
Bank of Nova Scotia, Toronto CP4-2	COMMERCIAL PAPER - 4-2		7/20/2022		48,750,000	0.20	\$48,670,646	\$48,682,549	\$11,903
Bank of Nova Scotia, Toronto CP4-2	COMMERCIAL PAPER - 4-2		9/1/2022		50,000,000	0.20	\$49,906,667	\$49,912,267	\$5,600
Bank of Nova Scotia, Toronto, Jun 13, 2022	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.25	6/13/2022	10/1/2021	100,000,000	0.25	\$100,000,000	\$100,052,775	\$52,775

See notes at end of table.



# INVENTORY OF HOLDINGS FOR SEPTEMBER 2021

Security Name	Security Classification	Cpn	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)		10/15/2021		75,000,000	0.10	\$74,996,875	\$74,997,188	\$313
Barton Capital S.A. CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		10/25/2021		50,000,000	0.10	\$49,996,528	\$49,996,632	\$104
Bedford Row Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		10/18/2021		39,800,000	0.18	\$39,796,418	\$39,798,766	\$2,348
Bedford Row Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		1/3/2022		75,000,000	0.21	\$74,958,438	\$74,977,833	\$19,396
Bedford Row Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		4/18/2022		50,000,000	0.18	\$49,950,000	\$49,956,389	\$6,389
Bedford Row Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		5/6/2022		10,000,000	0.24	\$9,985,467	\$9,990,796	\$5,329
Bennington Stark Capital Co., LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		10/18/2021		25,000,000	0.11	\$24,998,625	\$24,998,725	\$100
Bennington Stark Capital Co., LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		10/21/2021		2,000,000	0.11	\$1,999,872	\$1,999,879	\$7
Bruce T. Brown 2017 Irrevocable Trust, Series 2017, Oct 01, 2042	VARIABLE RATE DEMAND NOTE	0.12	10/1/2042	10/7/2021	5,185,000	0.12	\$5,185,000	\$5,185,000	\$0
CHARTA, LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		12/3/2021		25,000,000	0.10	\$24,995,556	\$24,995,067	-\$489
CIESCO, LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		10/4/2021		35,350,000	0.18	\$35,349,293	\$35,349,686	\$393
CIESCO, LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		2/7/2022		20,000,000	0.15	\$19,989,167	\$19,990,394	\$1,228
CRC Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		12/3/2021		35,000,000	0.10	\$34,993,778	\$34,993,155	-\$622
CRC Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		12/6/2021		25,000,000	0.11	\$24,994,882	\$24,994,882	\$0
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.27	1/4/2022		75,000,000	0.27	\$75,000,000	\$75,031,946	\$31,946
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.24	4/6/2022		25,000,000	0.24	\$25,000,000	\$25,011,326	\$11,326
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.24	5/4/2022		85,000,000	0.24	\$85,000,000	\$85,039,659	\$39,659
Canadian Imperial Bank of Commerce CP4-2	COMMERCIAL PAPER - 4-2		10/12/2021		11,500,000	0.20	\$11,499,233	\$11,499,732	\$498
Canadian Imperial Bank of Commerce, Jun 16, 2022	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.25	6/16/2022	10/1/2021	100,000,000	0.25	\$100,000,000	\$100,054,333	\$54,333
Canadian Imperial Bank of Commerce, Jun 17, 2022	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.25	6/17/2022	10/1/2021	100,000,000	0.25	\$100,000,000	\$100,051,997	\$51,997
Chariot Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		1/5/2022		15,000,000	0.12	\$14,995,150	\$14,995,069	-\$81
City Furniture, Inc., Aug 01, 2044	VARIABLE RATE DEMAND NOTE	0.10	8/1/2044	10/7/2021	26,000,000	0.10	\$26,000,000	\$26,000,000	\$0
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		12/2/2021		30,000,000	0.13	\$29,993,175	\$29,994,173	\$998
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		1/3/2022		90,000,000	0.16	\$89,962,000	\$89,971,025	\$9,025
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		1/3/2022		85,000,000	0.16	\$84,964,111	\$84,972,635	\$8,524
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		1/5/2022		43,000,000	0.16	\$42,981,462	\$42,985,865	\$4,403
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		1/24/2022		135,000,000	0.16	\$134,930,400	\$134,943,885	\$13,485

See notes at end of table.

## INVENTORY OF HOLDINGS FOR SEPTEMBER 2021

Security Name	Security Classification	Cpn	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		2/1/2022		112,000,000	0.15	\$111,942,133	\$111,949,463	\$7,330
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		2/1/2022		39,000,000	0.16	\$38,978,507	\$38,982,402	\$3,896
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		2/3/2022		35,000,000	0.16	\$34,980,400	\$34,983,830	\$3,430
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		2/8/2022		85,000,000	0.16	\$84,950,511	\$84,958,553	\$8,042
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		3/9/2022		20,000,000	0.17	\$19,984,889	\$19,986,667	\$1,778
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		4/1/2022		50,000,000	0.16	\$49,959,333	\$49,956,792	-\$2,542
Cooperative Rabobank UA TD	TIME DEPOSIT	0.07	10/7/2021		335,000,000	0.07	\$335,000,000	\$335,000,000	\$0
Cooperative Rabobank UA TD	TIME DEPOSIT	0.08	10/1/2021		145,000,000	0.08	\$145,000,000	\$145,000,000	\$0
Cooperative Rabobank UA TD	TIME DEPOSIT	0.08	10/6/2021		300,000,000	0.08	\$300,000,000	\$300,000,000	\$0
Credit Agricole Corporate and Investment Bank TD	TIME DEPOSIT	0.06	10/1/2021		150,000,000	0.06	\$150,000,000	\$150,000,000	\$0
DZ Bank AG Deutsche Zentral-Genossenschaftsbank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.11	10/8/2021		200,000,000	0.11	\$200,000,000	\$200,001,732	\$1,732
DZ Bank AG Deutsche Zentral-Genossenschaftsbank CP4-2	COMMERCIAL PAPER - 4-2		1/26/2022		67,000,000	0.14	\$66,969,254	\$66,973,866	\$4,612
Dreyfus Government Cash Management Fund	OVERNIGHT MUTUAL FUND	0.03	10/1/2021		5,334,205	0.03	\$5,334,205	\$5,334,205	\$0
Erste Abwicklungsanstalt CP4-2	COMMERCIAL PAPER - 4-2		10/8/2021		125,000,000	0.10	\$124,997,222	\$124,997,750	\$528
Erste Abwicklungsanstalt CP4-2	COMMERCIAL PAPER - 4-2		11/1/2021		118,250,000	0.12	\$118,238,476	\$118,239,594	\$1,118
Erste Abwicklungsanstalt CP4-2	COMMERCIAL PAPER - 4-2		11/2/2021		85,000,000	0.12	\$84,991,311	\$84,992,364	\$1,053
Erste Abwicklungsanstalt CP4-2	COMMERCIAL PAPER - 4-2		2/15/2022		50,000,000	0.14	\$49,973,167	\$49,973,934	\$767
European Investment Bank CP	COMMERCIAL PAPER		10/18/2021		150,000,000	0.08	\$149,994,375	\$149,995,500	\$1,125
FMS Wertmanagement AoR CP4-2	COMMERCIAL PAPER - 4-2		10/5/2021		124,500,000	0.10	\$124,498,271	\$124,498,790	\$519
FMS Wertmanagement AoR CP4-2	COMMERCIAL PAPER - 4-2		10/7/2021		91,900,000	0.10	\$91,898,213	\$91,898,749	\$536
FMS Wertmanagement AoR CP4-2	COMMERCIAL PAPER - 4-2		11/1/2021		110,000,000	0.11	\$109,989,244	\$109,991,200	\$1,956
FMS Wertmanagement AoR CP4-2	COMMERCIAL PAPER - 4-2		12/6/2021		132,161,000	0.10	\$132,136,403	\$132,135,173	-\$1,230
FMS Wertmanagement AoR CP4-2	COMMERCIAL PAPER - 4-2		12/8/2021		69,000,000	0.10	\$68,986,775	\$68,985,981	-\$794
Fairway Finance Co. LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		10/25/2021		58,750,000	0.17	\$58,743,064	\$58,745,675	\$2,611
Fairway Finance Co. LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		10/27/2021		100,000,000	0.17	\$99,987,250	\$99,991,675	\$4,425
Federated Hermes Institutional Prime Value Obligations Fund - Class IS	MUTUAL FUND MONEY MARKET	0.09	10/1/2021	10/1/2021	630,887,083	0.09	\$631,139,438	\$631,076,350	-\$63,089
Fiore Capital LLC, Series 2005-A, Aug 01, 2045	VARIABLE RATE DEMAND NOTE	0.12	8/1/2045	10/7/2021	9,995,000	0.12	\$9,995,000	\$9,995,000	\$0
Foundation Properties, Inc., Sep 01, 2035	VARIABLE RATE DEMAND NOTE	0.38	9/1/2035	10/7/2021	3,861,000	0.39	\$3,861,000	\$3,861,000	\$0
GTA Funding LLC, Jan 24, 2022	COMMERCIAL PAPER ASSET BACKED CALLABLE		1/24/2022		25,000,000	0.14	\$24,988,722	\$24,988,158	-\$564
GTA Funding LLC, Jan 31, 2022	COMMERCIAL PAPER ASSET BACKED CALLABLE		1/31/2022		120,000,000	0.13	\$119,946,700	\$119,938,090	-\$8,610
HSBC Securities (USA), Inc. Repo Tri Party Overnight Fixed	REPO TRIPARTY OVERNIGHT FIXED	0.06	10/1/2021		100,000,000	0.06	\$100,000,000	\$100,000,000	\$0
Henry Andrew Brown, III 2017 Irrevocable Trust, Series 2017, Oct 01, 2042	VARIABLE RATE DEMAND NOTE	0.12	10/1/2042	10/7/2021	4,260,000	0.12	\$4,260,000	\$4,260,000	\$0

See notes at end of table.

# INVENTORY OF HOLDINGS FOR SEPTEMBER 2021

Security Name	Security Classification	Cpn	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
LMA-Americas LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		12/13/2021		7,000,000	0.11	\$6,998,417	\$6,998,345	-\$72
LMA-Americas LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		12/16/2021		50,300,000	0.11	\$50,288,166	\$50,287,520	-\$645
Longship Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		1/13/2022		10,000,000	0.12	\$9,996,500	\$9,988,771	-\$7,729
MUFG Bank Ltd. ECD	EURO CERTIFICATE OF DEPOSIT	0.09	10/21/2021		100,000,000	0.09	\$100,000,000	\$100,000,000	\$0
Manhattan Asset Funding Company LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		10/5/2021		33,241,000	0.10	\$33,240,538	\$33,240,631	\$92
Manhattan Asset Funding Company LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		11/16/2021		73,000,000	0.11	\$72,989,516	\$72,990,374	\$858
Mississippi Business Finance Corp., Kohler Project, Jun 01, 2022	VARIABLE RATE DEMAND NOTE	0.20	6/1/2022	10/7/2021	10,000,000	0.20	\$10,000,000	\$10,000,000	\$0
Mizuho Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.11	12/16/2021		200,000,000	0.11	\$200,000,000	\$200,005,556	\$5,556
Mizuho Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.11	11/12/2021		70,000,000	0.11	\$70,000,000	\$70,002,507	\$2,507
Mizuho Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.11	11/12/2021		100,000,000	0.11	\$100,000,000	\$100,003,582	\$3,582
Mizuho Bank Ltd. TD	TIME DEPOSIT	0.07	10/1/2021		400,000,000	0.07	\$400,000,000	\$400,000,000	\$0
Mizuho Securities USA, Inc. - REPO TRIPARTY OVERNIGHT FIXED	REPO TRIPARTY OVERNIGHT FIXED	0.06	10/1/2021		150,000,000	0.06	\$150,000,000	\$150,000,000	\$0
Morofsky Legacy Irrevocable Trust, Sep 01, 2041	VARIABLE RATE DEMAND NOTE	0.15	9/1/2041	10/7/2021	6,260,000	0.15	\$6,260,000	\$6,260,000	\$0
NRW Bank CP4-2	COMMERCIAL PAPER - 4-2		10/5/2021		125,000,000	0.10	\$124,998,264	\$124,998,959	\$695
National Australia Bank Ltd., Melbourne ECD	EURO CERTIFICATE OF DEPOSIT	0.11	11/22/2021		100,000,000	0.11	\$100,000,000	\$100,002,059	\$2,059
National Australia Bank Ltd., Melbourne ECD	EURO CERTIFICATE OF DEPOSIT	0.11	12/2/2021		100,000,000	0.11	\$100,000,000	\$100,000,000	\$0
National Australia Bank Ltd., Melbourne ECD	EURO CERTIFICATE OF DEPOSIT	0.14	2/4/2022		100,000,000	0.14	\$100,000,000	\$100,000,000	\$0
Nationwide Building Society CP4-2	COMMERCIAL PAPER - 4-2		10/4/2021		100,000,000	0.07	\$99,999,222	\$99,999,222	-\$0
Nationwide Building Society CP4-2	COMMERCIAL PAPER - 4-2		10/5/2021		250,500,000	0.07	\$250,497,565	\$250,497,565	\$1
Nationwide Building Society CP4-2	COMMERCIAL PAPER - 4-2		10/7/2021		200,000,000	0.07	\$199,997,278	\$199,997,278	\$0
Nationwide Building Society CP4-2	COMMERCIAL PAPER - 4-2		10/12/2021		85,000,000	0.07	\$84,998,017	\$84,997,847	-\$170
Nationwide Building Society CP4-2	COMMERCIAL PAPER - 4-2		10/19/2021		159,000,000	0.07	\$158,994,126	\$158,993,034	-\$1,092
Nederlandse Waterschapsbank NV CP4-2	COMMERCIAL PAPER - 4-2		10/14/2021		81,224,000	0.10	\$81,220,841	\$81,221,189	\$348
Nederlandse Waterschapsbank NV CP4-2	COMMERCIAL PAPER - 4-2		12/13/2021		150,000,000	0.10	\$149,969,167	\$149,966,391	-\$2,776
Nordea Bank Abp CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.10	11/18/2021		150,000,000	0.10	\$150,000,000	\$150,004,082	\$4,082
Nordea Bank Abp CP4-2	COMMERCIAL PAPER - 4-2		12/2/2021		100,000,000	0.12	\$99,979,875	\$99,985,825	\$5,950
Old Line Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		10/20/2021		50,000,000	0.17	\$49,995,278	\$49,997,695	\$2,417
Old Line Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		11/18/2021		50,000,000	0.17	\$49,988,431	\$49,993,671	\$5,240
Old Line Funding, LLC, Dec 15, 2021	COMMERCIAL PAPER ASSET BACKED CALLABLE		12/15/2021		50,000,000	0.11	\$49,988,389	\$49,988,917	\$528
Old Line Funding, LLC, Dec 20, 2021	COMMERCIAL PAPER ASSET BACKED CALLABLE		12/20/2021		100,000,000	0.11	\$99,975,250	\$99,975,925	\$675
Old Line Funding, LLC, Dec 28, 2021	COMMERCIAL PAPER ASSET BACKED CALLABLE		12/28/2021		50,000,000	0.12	\$49,985,167	\$49,986,403	\$1,236

See notes at end of table.

## INVENTORY OF HOLDINGS FOR SEPTEMBER 2021

Security Name	Security Classification	Cpn	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
Old Line Funding, LLC, Feb 02, 2022	COMMERCIAL PAPER ASSET BACKED CALLABLE		2/2/2022		10,000,000	0.15	\$9,994,792	\$9,995,764	\$972
Old Line Funding, LLC, Feb 02, 2022	COMMERCIAL PAPER ASSET BACKED CALLABLE		2/2/2022		50,000,000	0.16	\$49,972,222	\$49,978,820	\$6,597
Old Line Funding, LLC, Jan 24, 2022	COMMERCIAL PAPER ASSET BACKED CALLABLE		1/24/2022		90,000,000	0.15	\$89,956,500	\$89,965,490	\$8,990
Old Line Funding, LLC, Nov 08, 2021	COMMERCIAL PAPER ASSET BACKED CALLABLE		11/8/2021		50,000,000	0.12	\$49,993,500	\$49,995,125	\$1,625
Old Line Funding, LLC, Oct 18, 2021	COMMERCIAL PAPER ASSET BACKED CALLABLE		10/18/2021		50,000,000	0.10	\$49,997,500	\$49,997,950	\$450
Royal Bank of Canada CP4-2	COMMERCIAL PAPER - 4-2		7/12/2022		50,000,000	0.21	\$49,916,875	\$49,918,854	\$1,979
Royal Bank of Canada, Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.30	12/1/2021		50,000,000	0.30	\$50,000,000	\$50,019,702	\$19,702
Royal Bank of Canada, Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.21	3/9/2022		25,000,000	0.21	\$25,000,000	\$25,011,091	\$11,091
Royal Bank of Canada, Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.26	11/4/2021		25,000,000	0.26	\$25,000,000	\$25,004,614	\$4,614
Royal Bank of Canada, Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.27	11/15/2021		25,000,000	0.27	\$25,000,000	\$25,006,383	\$6,383
Royal Bank of Canada, Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.29	11/29/2021		50,000,000	0.29	\$50,000,000	\$50,018,317	\$18,317
Royal Bank of Canada, New York Branch CP4-2	COMMERCIAL PAPER - 4-2		3/18/2022		25,000,000	0.24	\$24,971,833	\$24,985,213	\$13,379
Royal Bank of Canada, New York Branch CP4-2	COMMERCIAL PAPER - 4-2		6/21/2022		83,500,000	0.21	\$83,371,410	\$83,383,657	\$12,247
Scheel Investments, LLC, Sep 01, 2041	VARIABLE RATE DEMAND NOTE	0.12	9/1/2041	10/7/2021	6,720,000	0.12	\$6,720,000	\$6,720,000	\$0
Sheffield Receivables Company LLC CPAB54-2	COMMERCIAL PAPER - ABS-4(2)		11/24/2021		50,000,000	0.11	\$49,991,597	\$49,991,827	\$229
Sheffield Receivables Company LLC CPAB54-2	COMMERCIAL PAPER - ABS-4(2)		12/13/2021		42,000,000	0.11	\$41,990,503	\$41,990,072	-\$432
Standard Chartered Bank plc ECD (USD)	EURO CERTIFICATE OF DEPOSIT	0.00	11/1/2021		150,000,000	0.11	\$149,985,793	\$149,985,793	\$0
Starbird Funding Corp. CPAB54-2	COMMERCIAL PAPER - ABS-4(2)		10/4/2021		10,000,000	0.11	\$9,999,878	\$9,999,911	\$33
Starbird Funding Corp. CPAB54-2	COMMERCIAL PAPER - ABS-4(2)		11/9/2021		72,800,000	0.11	\$72,791,102	\$72,791,911	\$809
Starbird Funding Corp. CPAB54-2	COMMERCIAL PAPER - ABS-4(2)		12/1/2021		50,000,000	0.10	\$49,991,389	\$49,990,442	-\$947
Starbird Funding Corp. CPAB54-2	COMMERCIAL PAPER - ABS-4(2)		12/9/2021		6,000,000	0.11	\$5,998,717	\$5,998,682	-\$35
Sumitomo Mitsui Banking Corp. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.11	12/15/2021		145,000,000	0.11	\$145,000,000	\$145,002,752	\$2,752
Sumitomo Mitsui Trust Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.12	11/5/2021		90,000,000	0.12	\$90,000,000	\$90,003,418	\$3,418
Sumitomo Mitsui Trust Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.12	11/12/2021		75,000,000	0.12	\$75,000,000	\$75,003,224	\$3,224
Sumitomo Mitsui Trust Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.12	11/16/2021		100,000,000	0.12	\$100,000,000	\$100,004,436	\$4,436
Sumitomo Mitsui Trust Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.11	12/17/2021		82,000,000	0.11	\$81,999,999	\$82,001,419	\$1,420
Sumitomo Mitsui Trust Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.06	10/6/2021		45,000,000	0.06	\$45,000,000	\$44,999,850	-\$150
Sumitomo Mitsui Trust Bank Ltd. CP4-2	COMMERCIAL PAPER - 4-2		11/2/2021		45,000,000	0.12	\$44,995,050	\$44,996,700	\$1,650

See notes at end of table.

## INVENTORY OF HOLDINGS FOR SEPTEMBER 2021

Security Name	Security Classification	Cpn	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
Sumitomo Mitsui Trust Bank Ltd. (London) ECD	EURO CERTIFICATE OF DEPOSIT	0.13	12/16/2021		95,000,000	0.13	\$95,000,000	\$95,000,000	\$0
Sumitomo Mitsui Trust Bank Ltd. (London) ECD	EURO CERTIFICATE OF DEPOSIT	0.14	11/17/2021		100,000,000	0.14	\$100,000,000	\$100,003,464	\$3,464
Sumitomo Mitsui Trust Bank Ltd. (London) ECD	EURO CERTIFICATE OF DEPOSIT	0.14	12/2/2021		85,000,000	0.14	\$85,000,000	\$85,000,000	\$0
Sumitomo Mitsui Trust Bank Ltd. (London) ECD	EURO CERTIFICATE OF DEPOSIT	0.15	12/1/2021		75,000,000	0.15	\$75,000,000	\$75,000,000	\$0
Thunder Bay Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		10/20/2021		50,000,000	0.18	\$49,995,000	\$49,997,861	\$2,861
Thunder Bay Funding, LLC, Dec 09, 2021	COMMERCIAL PAPER ASSET BACKED CALLABLE		12/9/2021		100,000,000	0.12	\$99,976,667	\$99,981,917	\$5,250
Thunder Bay Funding, LLC, Dec 15, 2021	COMMERCIAL PAPER ASSET BACKED CALLABLE		12/15/2021		50,000,000	0.11	\$49,988,389	\$49,989,972	\$1,583
Thunder Bay Funding, LLC, Feb 02, 2022	COMMERCIAL PAPER ASSET BACKED CALLABLE		2/2/2022		50,000,000	0.16	\$49,972,222	\$49,977,084	\$4,861
Thunder Bay Funding, LLC, Feb 07, 2022	COMMERCIAL PAPER ASSET BACKED CALLABLE		2/7/2022		50,000,000	0.16	\$49,971,111	\$49,975,986	\$4,875
Thunder Bay Funding, LLC, Mar 03, 2022	COMMERCIAL PAPER ASSET BACKED CALLABLE		3/3/2022		50,000,000	0.16	\$49,965,778	\$49,952,147	-\$13,631
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.24	4/1/2022		100,000,000	0.24	\$100,000,000	\$100,040,534	\$40,534
Toronto Dominion Bank CP4-2	COMMERCIAL PAPER - 4-2		4/20/2022		50,000,000	0.25	\$49,929,861	\$49,957,356	\$27,494
Toronto Dominion Bank CP4-2	COMMERCIAL PAPER - 4-2		4/29/2022		50,000,000	0.24	\$49,929,667	\$49,955,163	\$25,496
Toronto Dominion Bank CP4-2	COMMERCIAL PAPER - 4-2		5/3/2022		200,000,000	0.24	\$199,713,333	\$199,816,056	\$102,723
Toronto Dominion Bank CP4-2	COMMERCIAL PAPER - 4-2		5/4/2022		7,500,000	0.24	\$7,489,200	\$7,493,070	\$3,870
Toronto Dominion Bank, Feb 16, 2022	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.25	2/16/2022	10/1/2021	55,000,000	0.25	\$55,000,000	\$55,026,925	\$26,925
Toronto Dominion Bank, Jun 09, 2022	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.25	6/9/2022	10/1/2021	50,000,000	0.25	\$50,000,000	\$50,026,322	\$26,322
Toyota Credit Canada Inc. CP	COMMERCIAL PAPER		10/26/2021		100,000,000	0.17	\$99,987,722	\$99,988,661	\$939
Toyota Credit De Puerto Rico Corp. CP	COMMERCIAL PAPER		3/4/2022		25,000,000	0.16	\$24,982,778	\$24,987,083	\$4,305
Toyota Motor Finance (Netherlands) B.V. CP	COMMERCIAL PAPER		2/4/2022		40,000,000	0.15	\$39,978,833	\$39,981,373	\$2,540
U.S. Treasury Bill, 11/02/2021	US TREASURY BILL	0.00	11/2/2021		250,000,000	0.07	\$249,985,104	\$249,985,348	\$243
U.S. Treasury Floater, 04/30/2023	US TREASURY FLOATING RATE NOTE	0.07	4/30/2023	10/5/2021	100,000,000	0.06	\$100,012,816	\$100,018,611	\$5,795
U.S. Treasury Floater, 04/30/2023	US TREASURY FLOATING RATE NOTE	0.07	4/30/2023	10/5/2021	75,000,000	0.06	\$75,008,410	\$75,013,958	\$5,548
Westpac Banking Corp. Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.18	12/1/2021		50,000,000	0.18	\$50,000,000	\$50,007,741	\$7,741
Westpac Banking Corp. Ltd., Sydney CP4-2	COMMERCIAL PAPER - 4-2		3/25/2022		25,000,000	0.24	\$24,970,667	\$24,985,333	\$14,667
Wylie Bice Life Insurance Trust, Aug 01, 2046	VARIABLE RATE DEMAND NOTE	0.12	8/1/2046	10/7/2021	7,625,000	0.12	\$7,625,000	\$7,625,000	\$0
Total Value of Assets					15,529,751,288		\$15,527,819,333	\$15,528,855,043	\$1,035,710

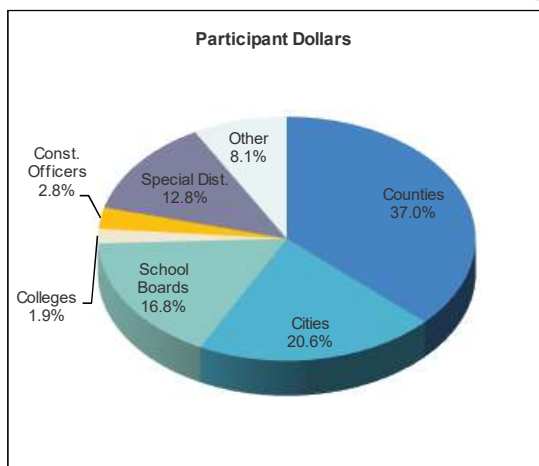
**Notes:** The data included in this report is unaudited. Amounts above are the value of investments. Income accruals, payables and uninvested cash are not included. Amortizations/accretions are reported with a one-day lag in the above valuations.

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

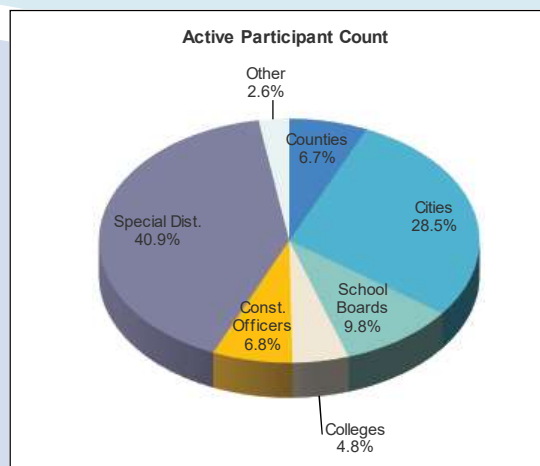
<sup>2</sup> Amortized cost is calculated using a straight line method.

## PARTICIPANT CONCENTRATION DATA - AS OF SEPTEMBER 2021

Participant Balance	Share of Total Fund	Share of Participant Count	Participant Balance	Share of Total Fund	Share of Participant Count
<b>All Participants</b>	<b>100.0%</b>	<b>100.0%</b>	<b>Colleges &amp; Universities</b>	<b>1.9%</b>	<b>4.8%</b>
Top 10	34.5%	1.4%	Top 10	1.8%	1.4%
\$100 million or more	63.1%	5.4%	\$100 million or more	0.0%	0.0%
\$10 million up to \$100 million	32.4%	18.3%	\$10 million up to \$100 million	1.7%	1.0%
\$1 million up to \$10 million	4.0%	21.8%	\$1 million up to \$10 million	0.2%	1.4%
Under \$1 million	0.5%	54.5%	Under \$1 million	0.02%	2.5%
<b>Counties</b>	<b>37.0%</b>	<b>6.7%</b>	<b>Constitutional Officers</b>	<b>2.8%</b>	<b>6.8%</b>
Top 10	29.3%	1.4%	Top 10	1.9%	1.4%
\$100 million or more	33.3%	2.0%	\$100 million or more	1.4%	0.1%
\$10 million up to \$100 million	3.3%	1.4%	\$10 million up to \$100 million	1.0%	0.8%
\$1 million up to \$10 million	0.3%	1.4%	\$1 million up to \$10 million	0.3%	1.8%
Under \$1 million	0.0%	1.9%	Under \$1 million	0.0%	4.1%
<b>Municipalities</b>	<b>20.6%</b>	<b>28.5%</b>	<b>Special Districts</b>	<b>12.8%</b>	<b>40.9%</b>
Top 10	7.9%	1.4%	Top 10	7.7%	1.4%
\$100 million or more	6.7%	1.1%	\$100 million or more	5.8%	0.8%
\$10 million up to \$100 million	12.3%	7.5%	\$10 million up to \$100 million	5.5%	3.4%
\$1 million up to \$10 million	1.5%	7.1%	\$1 million up to \$10 million	1.1%	7.5%
Under \$1 million	0.1%	12.8%	Under \$1 million	0.3%	29.2%
<b>School Boards</b>	<b>16.8%</b>	<b>9.8%</b>	<b>Other</b>	<b>8.1%</b>	<b>2.6%</b>
Top 10	10.8%	1.4%	Top 10	8.0%	1.4%
\$100 million or more	9.2%	1.0%	\$100 million or more	6.6%	0.4%
\$10 million up to \$100 million	7.2%	3.7%	\$10 million up to \$100 million	1.3%	0.5%
\$1 million up to \$10 million	0.3%	2.0%	\$1 million up to \$10 million	0.1%	0.7%
Under \$1 million	0.0%	3.1%	Under \$1 million	0.0%	1.0%



Total Fund Value: \$15,453,661,751



Total Active Participant Count: 734

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

## COMPLIANCE WITH INVESTMENT POLICY FOR SEPTEMBER 2021

As investment manager, Federated monitors compliance daily on Florida PRIME to ensure that investment practices comply with the requirements of the Investment Policy Statement (IPS). Federated provides a monthly compliance report to the SBA and is required to notify the Investment Oversight Group (IOG) of compliance exceptions within 24 hours of identification. The IOG will meet as necessary based on the occurrence and resolution of compliance exceptions or upon the occurrence of a material event. Minutes from the IOG meetings are posted to the Florida PRIME website.

In addition to the compliance testing performed by Federated, SBA Risk Management and Compliance conducts daily independent testing on Florida PRIME using a risk-based approach. Under this approach, each IPS parameter is ranked as "High" or "Low" with respect to the level of risk associated with a potential guideline breach. Negative test results are subject to independent verification and review for possible escalation. These rankings, along with the frequency for testing, are reviewed and approved by the IOG on an annual basis or more often if market conditions dictate. Additionally, any parameter reported in "Fail" status on the Federated compliance report, regardless of risk ranking, is also independently verified and escalated accordingly. The results of independent testing are currently reported monthly to the IOG.

Test by Source	Pass/Fail
Securities must be USD denominated	Pass
Unregistered securities must be eligible for sale to Accredited Investors or Qualified Purchasers.	Pass
<u>Ratings requirements</u>	
First Tier Securities	Pass
Long-term securities must have long-term ratings in the three highest categories	Pass
Commercial Paper must have short-term ratings from at least one NRSRO	Pass
Securities in Highest Rating Category (A-1+ or equivalent)	Pass
Repurchase Agreement Counterparties must be rated by S&P	Pass
S&P Weighted Average Life	Pass
<u>Maturity</u>	
Individual Security	Pass
Government floating rate notes/variable rate notes	Pass
Dollar Weighted Average Maturity	Pass
Weighted Average Life	Pass
<u>Issuer Diversification</u>	
First tier issuer (limit does not apply to cash, cash items, U.S. Government securities and repo collateralized by these securities)	Pass
<u>Demand Feature and Guarantor Diversification</u>	
First Tier securities issued by or subject to demand features and guarantees of a non-controlled person	Pass
First Tier securities issued by or subject to demand features and guarantees of a controlled person	Pass

Test by Source	Pass/Fail
<u>Money Market Mutual Funds</u>	
Invested in any one Money Market Mutual Fund	Pass
<u>Repurchase Agreements</u>	
Repurchase Agreement Counterparty Rating	Pass
Term Repurchase Agreements with any single dealer - Counterparty Rating A-1+ (2-5 business days)	Pass
Term Repurchase Agreements with any single dealer - Counterparty Rating A-1 (2-5 business days)	Pass
Term Repurchase Agreements with any single dealer - Counterparty Rating A-1+ (More than 5 business days)	Pass
Term Repurchase Agreements with any single dealer - Counterparty Rating A-1 (More than 5 business days)	Pass
Repurchase Agreements with any single dealer - Counterparty Rating A-1	Pass
<u>Concentration Tests</u>	
Industry Concentration, excluding financial services industry	Pass
Any Single Government Agency	Pass
Illiquid Securities	Pass
Assets invested in securities accessible within 1 business day	Pass
Assets invested in securities accessible within 5 business days	Pass



## TRADING ACTIVITY FOR SEPTEMBER 2021

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
<i>Buys</i>								
ANGLESEA FUNDING LLC PABS4	10/05/21	09/28/21	09/28/21	50,000,000	49,999,319	0	49,999,319	0
ANGLESEA FUNDING LLC PABS4	10/05/21	09/28/21	09/28/21	50,000,000	49,999,319	0	49,999,319	0
ANGLESEA FUNDING LLC PABS4	10/05/21	09/28/21	09/28/21	50,000,000	49,999,319	0	49,999,319	0
ANTALIS S.A. CPABS4 CPABS4	09/10/21	09/03/21	09/03/21	49,250,000	49,249,234	0	49,249,234	0
ANTALIS S.A. CPABS4 CPABS4	09/17/21	09/10/21	09/10/21	50,000,000	49,999,222	0	49,999,222	0
ANTALIS S.A. CPABS4 CPABS4	09/17/21	09/10/21	09/10/21	20,000,000	19,999,689	0	19,999,689	0
ANTALIS S.A. CPABS4 CPABS4	09/24/21	09/17/21	09/17/21	50,000,000	49,999,222	0	49,999,222	0
ANTALIS S.A. CPABS4 CPABS4	09/24/21	09/17/21	09/17/21	25,000,000	24,999,611	0	24,999,611	0
ANTALIS S.A. CPABS4 CPABS4	10/01/21	09/24/21	09/24/21	50,000,000	49,999,271	0	49,999,271	0
ANTALIS S.A. CPABS4 CPABS4	10/01/21	09/24/21	09/24/21	25,000,000	24,999,635	0	24,999,635	0
ANTALIS S.A. CPABS4 CPABS4	10/08/21	09/30/21	10/01/21	50,000,000	49,999,319	0	49,999,319	0
ANTALIS S.A. CPABS4 CPABS4	10/08/21	09/30/21	10/01/21	25,000,000	24,999,660	0	24,999,660	0
BANK OF MONTREAL CPCP	10/15/21	09/15/21	09/15/21	50,000,000	49,996,250	0	49,996,250	0
BANK OF MONTREAL CPCP	10/15/21	09/15/21	09/15/21	50,000,000	49,996,250	0	49,996,250	0
BANK OF NOVA SCOTIA CP4-2	09/01/22	09/01/21	09/01/21	50,000,000	49,898,611	0	49,898,611	0
BNG BANK N.V. CP4-2 CP4-2	10/06/21	09/29/21	09/29/21	50,000,000	49,999,417	0	49,999,417	0
BNG BANK N.V. CP4-2 CP4-2	10/06/21	09/29/21	09/29/21	50,000,000	49,999,417	0	49,999,417	0
BNG BANK N.V. CP4-2 CP4-2	10/06/21	09/29/21	09/29/21	50,000,000	49,999,417	0	49,999,417	0
CHARIOT FUNDING LLC CPABS4	01/05/22	09/15/21	09/15/21	15,000,000	14,994,400	0	14,994,400	0
CIESCO, LLC CPABS4 CPABS4	09/14/21	09/13/21	09/13/21	37,000,000	36,999,938	0	36,999,938	0
CITY FURNITURE INC	08/01/44	09/01/21	09/01/21	8,500,000	8,500,000	0	8,500,000	0
COLLATERALIZED COMM CPABS3	04/01/22	09/16/21	09/16/21	50,000,000	49,956,222	0	49,956,222	0
CREDIT AGRICOLE CORCDYAN	09/14/21	09/07/21	09/07/21	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	09/14/21	09/07/21	09/07/21	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	09/14/21	09/07/21	09/07/21	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	09/14/21	09/07/21	09/07/21	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	09/14/21	09/07/21	09/07/21	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	09/14/21	09/07/21	09/07/21	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	09/14/21	09/07/21	09/07/21	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	09/14/21	09/07/21	09/07/21	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	09/14/21	09/07/21	09/07/21	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	09/21/21	09/14/21	09/14/21	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	09/21/21	09/14/21	09/14/21	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	09/21/21	09/14/21	09/14/21	45,000,000	45,000,000	0	45,000,000	0
CREDIT AGRICOLE CORCDYAN	09/21/21	09/14/21	09/14/21	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	09/21/21	09/14/21	09/14/21	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	09/21/21	09/14/21	09/14/21	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	09/28/21	09/14/21	09/14/21	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	09/28/21	09/14/21	09/14/21	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	09/28/21	09/14/21	09/14/21	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	09/28/21	09/14/21	09/14/21	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	09/28/21	09/14/21	09/14/21	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	09/23/21	09/16/21	09/16/21	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	09/23/21	09/16/21	09/16/21	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	09/23/21	09/16/21	09/16/21	20,000,000	20,000,000	0	20,000,000	0
CREDIT AGRICOLE CORCDYAN	09/24/21	09/17/21	09/17/21	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	09/24/21	09/17/21	09/17/21	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	09/24/21	09/17/21	09/17/21	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	09/24/21	09/17/21	09/17/21	25,000,000	25,000,000	0	25,000,000	0
CREDIT AGRICOLE CORCDYAN	09/28/21	09/21/21	09/21/21	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	09/28/21	09/21/21	09/21/21	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	09/28/21	09/21/21	09/21/21	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	09/28/21	09/21/21	09/21/21	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	09/28/21	09/21/21	09/21/21	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	09/16/21	09/02/21	09/02/21	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	09/16/21	09/02/21	09/02/21	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	09/16/21	09/02/21	09/02/21	30,000,000	30,000,000	0	30,000,000	0
CREDIT AGRICOLE CORCDYAN	09/17/21	09/03/21	09/03/21	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	09/17/21	09/03/21	09/03/21	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	09/17/21	09/03/21	09/03/21	35,000,000	35,000,000	0	35,000,000	0
CREDIT AGRICOLE CORCDYAN	09/17/21	09/03/21	09/03/21	50,000,000	50,000,000	0	50,000,000	0





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## TRADING ACTIVITY FOR SEPTEMBER 2021

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
CREDIT INDUSTRIEL ECP4-2	09/30/21	09/29/21	09/29/21	25,000,000	24,999,951	0	24,999,951	0
NATIONAL AUSTRALIA ECD	02/04/22	09/01/21	09/03/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF MONTREAL ECECD	12/14/21	09/14/21	09/16/21	100,000,000	100,000,000	0	100,000,000	0
SUMITOMO MITSUI TRUECD	12/16/21	09/14/21	09/16/21	95,000,000	95,000,000	0	95,000,000	0
MUFG BANK LTD, ECECD	10/21/21	09/16/21	09/20/21	100,000,000	100,000,000	0	100,000,000	0
STANDARD CHARTERED ECD	11/01/21	09/24/21	09/28/21	150,000,000	149,984,418	0	149,984,418	0
EUROPEAN INVESTMENTCP	10/18/21	09/14/21	09/16/21	50,000,000	49,996,667	0	49,996,667	0
EUROPEAN INVESTMENTCP	10/18/21	09/14/21	09/16/21	50,000,000	49,996,667	0	49,996,667	0
EUROPEAN INVESTMENTCP	10/18/21	09/14/21	09/16/21	50,000,000	49,996,667	0	49,996,667	0
FMS WERTMANAGEMENT CP4-2	12/08/21	09/21/21	09/21/21	50,000,000	49,989,167	0	49,989,167	0
FMS WERTMANAGEMENT CP4-2	12/08/21	09/21/21	09/21/21	19,000,000	18,995,883	0	18,995,883	0
GOTHAM FUNDING CORPCPABS4	09/15/21	09/14/21	09/14/21	36,806,000	36,805,939	0	36,805,939	0
GOTHAM FUNDING CORPCPABS4	09/27/21	09/24/21	09/24/21	50,000,000	49,999,708	0	49,999,708	0
GTA FUNDING LLC	01/31/22	09/01/21	09/01/21	50,000,000	49,972,556	0	49,972,556	0
GTA FUNDING LLC	01/31/22	09/01/21	09/01/21	50,000,000	49,972,556	0	49,972,556	0
GTA FUNDING LLC	01/31/22	09/01/21	09/01/21	20,000,000	19,989,022	0	19,989,022	0
LMA-AMERICAS LLC CPCPABS4	12/13/21	09/01/21	09/01/21	7,000,000	6,997,797	0	6,997,797	0
LMA-AMERICAS LLC CPCPABS4	12/16/21	09/01/21	09/01/21	50,000,000	49,983,806	0	49,983,806	0
LMA-AMERICAS LLC CPCPABS4	12/16/21	09/01/21	09/01/21	300,000	299,903	0	299,903	0
LONGSHIP FUNDING LLCPCABS4	01/13/22	09/28/21	09/28/21	10,000,000	9,996,433	0	9,996,433	0
MIZUHO BANK LTD,CDYAN	12/16/21	09/02/21	09/02/21	50,000,000	50,000,000	0	50,000,000	0
MIZUHO BANK LTD,CDYAN	12/16/21	09/02/21	09/02/21	50,000,000	50,000,000	0	50,000,000	0
MIZUHO BANK LTD,CDYAN	12/16/21	09/02/21	09/02/21	50,000,000	50,000,000	0	50,000,000	0
MIZUHO BANK LTD,CDYAN	12/16/21	09/02/21	09/02/21	50,000,000	50,000,000	0	50,000,000	0
MOROFKY LEGACY IRREVOCABLE TRUST	09/01/41	09/02/21	09/03/21	6,260,000	6,260,000	0	6,260,000	0
NRW,BANK CP4-2CP4-2	09/22/21	09/15/21	09/15/21	50,000,000	49,999,417	0	49,999,417	0
NRW,BANK CP4-2CP4-2	09/22/21	09/15/21	09/15/21	50,000,000	49,999,417	0	49,999,417	0
NRW,BANK CP4-2CP4-2	09/22/21	09/15/21	09/15/21	50,000,000	49,999,417	0	49,999,417	0
NRW,BANK CP4-2CP4-2	09/22/21	09/15/21	09/15/21	50,000,000	49,999,417	0	49,999,417	0
NATIONWIDE BUILDINGCP4-2	10/04/21	09/02/21	09/02/21	50,000,000	49,996,889	0	49,996,889	0
NATIONWIDE BUILDINGCP4-2	10/04/21	09/02/21	09/02/21	50,000,000	49,996,889	0	49,996,889	0
NATIONWIDE BUILDINGCP4-2	10/05/21	09/03/21	09/03/21	50,000,000	49,996,889	0	49,996,889	0
NATIONWIDE BUILDINGCP4-2	10/05/21	09/03/21	09/03/21	50,000,000	49,996,889	0	49,996,889	0
NATIONWIDE BUILDINGCP4-2	10/05/21	09/03/21	09/03/21	50,000,000	49,996,889	0	49,996,889	0
NATIONWIDE BUILDINGCP4-2	10/05/21	09/03/21	09/03/21	50,000,000	49,996,889	0	49,996,889	0
NATIONWIDE BUILDINGCP4-2	10/05/21	09/03/21	09/03/21	50,000,000	49,996,889	0	49,996,889	0
NATIONWIDE BUILDINGCP4-2	10/05/21	09/03/21	09/03/21	500,000	499,969	0	499,969	0
NATIONWIDE BUILDINGCP4-2	10/07/21	09/08/21	09/08/21	50,000,000	49,997,181	0	49,997,181	0
NATIONWIDE BUILDINGCP4-2	10/07/21	09/08/21	09/08/21	50,000,000	49,997,181	0	49,997,181	0
NATIONWIDE BUILDINGCP4-2	10/07/21	09/08/21	09/08/21	50,000,000	49,997,181	0	49,997,181	0
NATIONWIDE BUILDINGCP4-2	10/07/21	09/08/21	09/08/21	50,000,000	49,997,181	0	49,997,181	0
NATIONWIDE BUILDINGCP4-2	10/12/21	09/10/21	09/10/21	50,000,000	49,996,889	0	49,996,889	0
NATIONWIDE BUILDINGCP4-2	10/12/21	09/10/21	09/10/21	35,000,000	34,997,822	0	34,997,822	0
NATIONWIDE BUILDINGCP4-2	10/19/21	09/29/21	09/29/21	50,000,000	49,998,056	0	49,998,056	0
NATIONWIDE BUILDINGCP4-2	10/19/21	09/29/21	09/29/21	50,000,000	49,998,056	0	49,998,056	0
NATIONWIDE BUILDINGCP4-2	10/19/21	09/29/21	09/29/21	50,000,000	49,998,056	0	49,998,056	0
NATIONWIDE BUILDINGCP4-2	10/19/21	09/29/21	09/29/21	9,000,000	8,999,650	0	8,999,650	0
OLD LINE FUNDING, LLC	12/20/21	09/17/21	09/20/21	50,000,000	49,986,097	0	49,986,097	0
OLD LINE FUNDING, LLC	12/20/21	09/17/21	09/20/21	50,000,000	49,986,097	0	49,986,097	0
RIDGEFIELD FUNDING CPABS4	09/20/21	09/13/21	09/13/21	50,000,000	49,999,319	0	49,999,319	0
SHEFFIELD RECEIVABLECPABS4	12/13/21	09/15/21	09/15/21	42,000,000	41,988,578	0	41,988,578	0
STARBIRD FUNDING COCPABS4	09/02/21	09/01/21	09/01/21	9,396,000	9,395,984	0	9,395,984	0
SUMITOMO MITSUI TRUCDYAN	12/17/21	09/10/21	09/10/21	50,000,000	50,000,000	1,375	50,001,375	0
SUMITOMO MITSUI TRUCDYAN	12/17/21	09/10/21	09/10/21	32,000,000	32,000,000	880	32,000,880	0
SUMITOMO MITSUI TRUCDYAN	09/10/21	09/03/21	09/03/21	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	09/10/21	09/03/21	09/03/21	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	09/14/21	09/07/21	09/07/21	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	09/28/21	09/21/21	09/21/21	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	10/06/21	09/29/21	09/29/21	45,000,000	45,000,000	0	45,000,000	0
SUMITOMO MITSUI BANCDYAN	12/15/21	09/01/21	09/01/21	50,000,000	50,000,000	0	50,000,000	0

## TRADING ACTIVITY FOR SEPTEMBER 2021

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
SUMITOMO MITSUI BANC DYAN	12/15/21	09/01/21	09/01/21	45,000,000	45,000,000	0	45,000,000	0
SUMITOMO MITSUI BANC DYAN	12/15/21	09/01/21	09/01/21	50,000,000	50,000,000	0	50,000,000	0
UNITED STATES CASH MANAGEMENT BILL	11/02/21	09/02/21	09/07/21	50,000,000	49,994,945	0	49,994,945	0
UNITED STATES CASH MANAGEMENT BILL	11/02/21	09/02/21	09/07/21	50,000,000	49,994,945	0	49,994,945	0
UNITED STATES CASH MANAGEMENT BILL	11/02/21	09/02/21	09/07/21	50,000,000	49,994,945	0	49,994,945	0
UNITED STATES CASH MANAGEMENT BILL	11/02/21	09/02/21	09/07/21	50,000,000	49,994,945	0	49,994,945	0
UNITED STATES CASH MANAGEMENT BILL	11/02/21	09/02/21	09/07/21	50,000,000	49,994,945	0	49,994,945	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	09/01/21	09/01/21	649,409	649,409	0	649,409	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	09/02/21	09/02/21	6,497,298	6,497,298	0	6,497,298	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	09/07/21	09/07/21	190,419	190,419	0	190,419	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	09/09/21	09/09/21	479,939	479,939	0	479,939	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	09/13/21	09/13/21	36,948,853	36,948,853	0	36,948,853	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	09/16/21	09/16/21	43,880	43,880	0	43,880	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	09/17/21	09/17/21	61,388	61,388	0	61,388	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	09/21/21	09/21/21	2,604,330	2,604,330	0	2,604,330	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	09/24/21	09/24/21	554,027	554,027	0	554,027	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	09/28/21	09/28/21	582,998	582,998	0	582,998	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	09/30/21	09/30/21	1,902,100	1,902,100	0	1,902,100	0
MIZUHO TRIPARTY	09/02/21	09/01/21	09/01/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	09/02/21	09/01/21	09/01/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	09/02/21	09/01/21	09/01/21	295,000,000	295,000,000	0	295,000,000	0
MIZUHO TRIPARTY	09/03/21	09/02/21	09/02/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	09/03/21	09/02/21	09/02/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	09/03/21	09/02/21	09/02/21	420,000,000	420,000,000	0	420,000,000	0
MIZUHO TRIPARTY	09/07/21	09/03/21	09/03/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	09/07/21	09/03/21	09/03/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	09/07/21	09/03/21	09/03/21	455,000,000	455,000,000	0	455,000,000	0
MIZUHO TRIPARTY	09/08/21	09/07/21	09/07/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	09/08/21	09/07/21	09/07/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	09/08/21	09/07/21	09/07/21	149,000,000	149,000,000	0	149,000,000	0
MIZUHO TRIPARTY	09/09/21	09/08/21	09/08/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	09/09/21	09/08/21	09/08/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	09/09/21	09/08/21	09/08/21	527,000,000	527,000,000	0	527,000,000	0
MIZUHO TRIPARTY	09/10/21	09/09/21	09/09/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	09/10/21	09/09/21	09/09/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	09/10/21	09/09/21	09/09/21	93,000,000	93,000,000	0	93,000,000	0
MIZUHO TRIPARTY	09/13/21	09/10/21	09/10/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	09/13/21	09/10/21	09/10/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	09/13/21	09/10/21	09/10/21	227,000,000	227,000,000	0	227,000,000	0
MIZUHO TRIPARTY	09/14/21	09/13/21	09/13/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	09/14/21	09/13/21	09/13/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	09/14/21	09/13/21	09/13/21	435,000,000	435,000,000	0	435,000,000	0
MIZUHO TRIPARTY	09/15/21	09/14/21	09/14/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	09/15/21	09/14/21	09/14/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	09/15/21	09/14/21	09/14/21	452,000,000	452,000,000	0	452,000,000	0
MIZUHO TRIPARTY	09/16/21	09/15/21	09/15/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	09/16/21	09/15/21	09/15/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	09/16/21	09/15/21	09/15/21	281,000,000	281,000,000	0	281,000,000	0
MIZUHO TRIPARTY	09/17/21	09/16/21	09/16/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	09/17/21	09/16/21	09/16/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	09/17/21	09/16/21	09/16/21	138,000,000	138,000,000	0	138,000,000	0
MIZUHO TRIPARTY	09/20/21	09/17/21	09/17/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	09/20/21	09/17/21	09/17/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	09/20/21	09/17/21	09/17/21	143,000,000	143,000,000	0	143,000,000	0
MIZUHO TRIPARTY	09/21/21	09/20/21	09/20/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	09/21/21	09/20/21	09/20/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	09/21/21	09/20/21	09/20/21	320,000,000	320,000,000	0	320,000,000	0
MIZUHO TRIPARTY	09/22/21	09/21/21	09/21/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	09/22/21	09/21/21	09/21/21	100,000,000	100,000,000	0	100,000,000	0



## TRADING ACTIVITY FOR SEPTEMBER 2021

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
BANK OF AMERICA TRIPARTY	09/22/21	09/21/21	09/21/21	100,000,000	100,000,000	0	100,000,000	0
MIZUHO TRIPARTY	09/23/21	09/22/21	09/22/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	09/23/21	09/22/21	09/22/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	09/23/21	09/22/21	09/22/21	122,000,000	122,000,000	0	122,000,000	0
MIZUHO TRIPARTY	09/24/21	09/23/21	09/23/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	09/24/21	09/23/21	09/23/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	09/24/21	09/23/21	09/23/21	140,000,000	140,000,000	0	140,000,000	0
MIZUHO TRIPARTY	09/27/21	09/24/21	09/24/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	09/27/21	09/24/21	09/24/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	09/27/21	09/24/21	09/24/21	270,000,000	270,000,000	0	270,000,000	0
MIZUHO TRIPARTY	09/28/21	09/27/21	09/27/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	09/28/21	09/27/21	09/27/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	09/28/21	09/27/21	09/27/21	237,000,000	237,000,000	0	237,000,000	0
MIZUHO TRIPARTY	09/29/21	09/28/21	09/28/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	09/29/21	09/28/21	09/28/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	09/29/21	09/28/21	09/28/21	228,000,000	228,000,000	0	228,000,000	0
MIZUHO TRIPARTY	09/30/21	09/29/21	09/29/21	107,000,000	107,000,000	0	107,000,000	0
HSBC TRIPARTY	09/30/21	09/29/21	09/29/21	100,000,000	100,000,000	0	100,000,000	0
MIZUHO TRIPARTY	10/01/21	09/30/21	09/30/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	10/01/21	09/30/21	09/30/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	10/01/21	09/30/21	09/30/21	710,000,000	710,000,000	0	710,000,000	0
<i>Total Buys</i>				28,523,609,641	28,523,168,153	2,255	28,523,170,408	0
<i>Cash Closes</i>								
ANGLESEA FUNDING LLC	10/15/21	09/10/21	09/10/21	22,000,000	22,000,000	1,589	22,001,589	0
FOUNDATION PROPERTIES INC	09/01/35	09/01/21	09/01/21	175,000	175,000	0	175,000	0
GTA FUNDING LLC	12/10/21	09/01/21	09/01/21	120,000,000	119,953,333	0	119,953,333	(0)
OLD LINE FUNDING, LLC	11/04/21	09/28/21	09/28/21	50,000,000	49,990,750	0	49,990,750	0
THUNDER BAY FUNDING, LLC	11/08/21	09/28/21	09/28/21	45,000,000	44,993,850	0	44,993,850	(0)
<i>Total Cash Closes</i>				237,175,000	237,112,933	1,589	237,114,522	(0)
<i>Deposits</i>								
ABN AMRO BANK NV,ATD 0.08 20211006	10/06/21	09/29/21	09/29/21	415,000,000	415,000,000	0	415,000,000	0
SVENSKA HANDELSBANKTD 0.06 20210930	09/30/21	09/29/21	09/29/21	700,000,000	700,000,000	0	700,000,000	0
AUSTRALIA NEW ZEATD 0.085 20211006	10/06/21	09/29/21	09/29/21	580,000,000	580,000,000	0	580,000,000	0
COOPERATIEVE RABOBATD 0.08 20211006	10/06/21	09/29/21	09/29/21	300,000,000	300,000,000	0	300,000,000	0
MIZUHO BANK LTD,TDTD 0.07 20210930	09/30/21	09/29/21	09/29/21	420,000,000	420,000,000	0	420,000,000	0
SVENSKA HANDELSBANKTD 0.06 20210923	09/23/21	09/22/21	09/22/21	500,000,000	500,000,000	0	500,000,000	0
AUSTRALIA NEW ZEATD 0.085 20210929	09/29/21	09/22/21	09/22/21	580,000,000	580,000,000	0	580,000,000	0
COOPERATIEVE RABOBATD 0.08 20210929	09/29/21	09/22/21	09/22/21	300,000,000	300,000,000	0	300,000,000	0
MIZUHO BANK LTD,TDTD 0.07 20210923	09/23/21	09/22/21	09/22/21	430,000,000	430,000,000	0	430,000,000	0
ABN AMRO BANK NV,ATD 0.09 20210929	09/29/21	09/22/21	09/22/21	415,000,000	415,000,000	0	415,000,000	0
AUSTRALIA NEW ZEATD 0.085 20210922	09/22/21	09/15/21	09/15/21	580,000,000	580,000,000	0	580,000,000	0
SVENSKA HANDELSBANKTD 0.06 20210916	09/16/21	09/15/21	09/15/21	500,000,000	500,000,000	0	500,000,000	0
COOPERATIEVE RABOBATD 0.08 20210922	09/22/21	09/15/21	09/15/21	455,000,000	455,000,000	0	455,000,000	0
MIZUHO BANK LTD,TDTD 0.07 20210916	09/16/21	09/15/21	09/15/21	260,000,000	260,000,000	0	260,000,000	0
ABN AMRO BANK NV,ATD 0.09 20210922	09/22/21	09/15/21	09/15/21	415,000,000	415,000,000	0	415,000,000	0
AUSTRALIA NEW ZEATD 0.085 20211004	10/04/21	09/27/21	09/27/21	30,000,000	30,000,000	0	30,000,000	0
SVENSKA HANDELSBANKTD 0.06 20210928	09/28/21	09/27/21	09/27/21	700,000,000	700,000,000	0	700,000,000	0
MIZUHO BANK LTD,TDTD 0.07 20210928	09/28/21	09/27/21	09/27/21	200,000,000	200,000,000	0	200,000,000	0
AUSTRALIA NEW ZEATD 0.085 20210915	09/15/21	09/08/21	09/08/21	585,000,000	585,000,000	0	585,000,000	0
SVENSKA HANDELSBANKTD 0.06 20210909	09/09/21	09/08/21	09/08/21	800,000,000	800,000,000	0	800,000,000	0
COOPERATIEVE RABOBATD 0.08 20210915	09/15/21	09/08/21	09/08/21	465,000,000	465,000,000	0	465,000,000	0
MIZUHO BANK LTD,TDTD 0.08 20210909	09/09/21	09/08/21	09/08/21	270,000,000	270,000,000	0	270,000,000	0
ABN AMRO BANK NV,ATD 0.09 20210915	09/15/21	09/08/21	09/08/21	420,000,000	420,000,000	0	420,000,000	0
SVENSKA HANDELSBANKTD 0.06 20210902	09/02/21	09/01/21	09/01/21	300,000,000	300,000,000	0	300,000,000	0
AUSTRALIA NEW ZEATD 0.09 20210908	09/08/21	09/01/21	09/01/21	585,000,000	585,000,000	0	585,000,000	0

## TRADING ACTIVITY FOR SEPTEMBER 2021

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
COOPERATIEVE RABOBATD 0.09 20210908	09/08/21	09/01/21	09/01/21	475,000,000	475,000,000	0	475,000,000	0
MIZUHO BANK LTD,TDTD 0.08 20210902	09/02/21	09/01/21	09/01/21	285,000,000	285,000,000	0	285,000,000	0
ABN AMRO BANK NV,ATD 0.09 20210908	09/08/21	09/01/21	09/01/21	65,000,000	65,000,000	0	65,000,000	0
COOPERATIEVE RABOBATD 0.07 20211007	10/07/21	09/30/21	09/30/21	335,000,000	335,000,000	0	335,000,000	0
CREDIT AGRICOLE CORTD 0.06 20211001	10/01/21	09/30/21	09/30/21	150,000,000	150,000,000	0	150,000,000	0
MIZUHO BANK LTD,TDTD 0.07 20211001	10/01/21	09/30/21	09/30/21	400,000,000	400,000,000	0	400,000,000	0
COOPERATIEVE RABOBATD 0.08 20210930	09/30/21	09/23/21	09/23/21	350,000,000	350,000,000	0	350,000,000	0
SVENSKA HANDELSBANKTD 0.06 20210924	09/24/21	09/23/21	09/23/21	500,000,000	500,000,000	0	500,000,000	0
MIZUHO BANK LTD,TDTD 0.07 20210924	09/24/21	09/23/21	09/23/21	425,000,000	425,000,000	0	425,000,000	0
COOPERATIEVE RABOBATD 0.08 20210923	09/23/21	09/16/21	09/16/21	350,000,000	350,000,000	0	350,000,000	0
MIZUHO BANK LTD,TDTD 0.07 20210917	09/17/21	09/16/21	09/16/21	255,000,000	255,000,000	0	255,000,000	0
SVENSKA HANDELSBANKTD 0.06 20210910	09/10/21	09/09/21	09/09/21	800,000,000	800,000,000	0	800,000,000	0
COOPERATIEVE RABOBATD 0.08 20210916	09/16/21	09/09/21	09/09/21	355,000,000	355,000,000	0	355,000,000	0
MIZUHO BANK LTD,TDTD 0.08 20210910	09/10/21	09/09/21	09/09/21	200,000,000	200,000,000	0	200,000,000	0
AUSTRALIA NEW ZEATD 0.085 20210927	09/27/21	09/20/21	09/20/21	30,000,000	30,000,000	0	30,000,000	0
MIZUHO BANK LTD,TDTD 0.07 20210921	09/21/21	09/20/21	09/20/21	430,000,000	430,000,000	0	430,000,000	0
SVENSKA HANDELSBANKTD 0.06 20210903	09/03/21	09/02/21	09/02/21	300,000,000	300,000,000	0	300,000,000	0
COOPERATIEVE RABOBATD 0.09 20210909	09/09/21	09/02/21	09/02/21	355,000,000	355,000,000	0	355,000,000	0
MIZUHO BANK LTD,TDTD 0.08 20210903	09/03/21	09/02/21	09/02/21	150,000,000	150,000,000	0	150,000,000	0
SVENSKA HANDELSBANKTD 0.06 20210914	09/14/21	09/13/21	09/13/21	200,000,000	200,000,000	0	200,000,000	0
SVENSKA HANDELSBANKTD 0.06 20210914	09/14/21	09/13/21	09/13/21	200,000,000	200,000,000	0	200,000,000	0
MIZUHO BANK LTD,TDTD 0.08 20210914	09/14/21	09/13/21	09/13/21	265,000,000	265,000,000	0	265,000,000	0
AUSTRALIA NEW ZEATD 0.085 20211001	10/01/21	09/24/21	09/24/21	65,000,000	65,000,000	0	65,000,000	0
COOPERATIEVE RABOBATD 0.08 20211001	10/01/21	09/24/21	09/24/21	145,000,000	145,000,000	0	145,000,000	0
SVENSKA HANDELSBANKTD 0.06 20210927	09/27/21	09/24/21	09/24/21	500,000,000	500,000,000	0	500,000,000	0
MIZUHO BANK LTD,TDTD 0.07 20210927	09/27/21	09/24/21	09/24/21	270,000,000	270,000,000	0	270,000,000	0
SVENSKA HANDELSBANKTD 0.06 20210908	09/08/21	09/07/21	09/07/21	800,000,000	800,000,000	0	800,000,000	0
AUSTRALIA NEW ZEATD 0.085 20210914	09/14/21	09/07/21	09/07/21	70,000,000	70,000,000	0	70,000,000	0
MIZUHO BANK LTD,TDTD 0.08 20210908	09/08/21	09/07/21	09/07/21	250,000,000	250,000,000	0	250,000,000	0
ABN AMRO BANK NV,ATD 0.09 20210914	09/14/21	09/07/21	09/07/21	400,000,000	400,000,000	0	400,000,000	0
AUSTRALIA NEW ZEATD 0.085 20210924	09/24/21	09/17/21	09/17/21	70,000,000	70,000,000	0	70,000,000	0
SVENSKA HANDELSBANKTD 0.06 20210920	09/20/21	09/17/21	09/17/21	100,000,000	100,000,000	0	100,000,000	0
MIZUHO BANK LTD,TDTD 0.07 20210920	09/20/21	09/17/21	09/17/21	430,000,000	430,000,000	0	430,000,000	0
SVENSKA HANDELSBANKTD 0.06 20210929	09/29/21	09/28/21	09/28/21	700,000,000	700,000,000	0	700,000,000	0
AUSTRALIA NEW ZEATD 0.085 20211005	10/05/21	09/28/21	09/28/21	70,000,000	70,000,000	0	70,000,000	0
MIZUHO BANK LTD,TDTD 0.07 20210929	09/29/21	09/28/21	09/28/21	340,000,000	340,000,000	0	340,000,000	0
ABN AMRO BANK NV,ATD 0.09 20211005	10/05/21	09/28/21	09/28/21	380,000,000	380,000,000	0	380,000,000	0
SVENSKA HANDELSBANKTD 0.06 20210913	09/13/21	09/10/21	09/10/21	400,000,000	400,000,000	0	400,000,000	0
AUSTRALIA NEW ZEATD 0.085 20210917	09/17/21	09/10/21	09/10/21	80,000,000	80,000,000	0	80,000,000	0
MIZUHO BANK LTD,TDTD 0.08 20210913	09/13/21	09/10/21	09/10/21	265,000,000	265,000,000	0	265,000,000	0
SVENSKA HANDELSBANKTD 0.06 20210913	09/13/21	09/10/21	09/10/21	250,000,000	250,000,000	0	250,000,000	0
MIZUHO BANK LTD,TDTD 0.07 20210922	09/22/21	09/21/21	09/21/21	430,000,000	430,000,000	0	430,000,000	0
SVENSKA HANDELSBANKTD 0.06 20210922	09/22/21	09/21/21	09/21/21	300,000,000	300,000,000	0	300,000,000	0
AUSTRALIA NEW ZEATD 0.085 20210928	09/28/21	09/21/21	09/21/21	70,000,000	70,000,000	0	70,000,000	0
ABN AMRO BANK NV,ATD 0.09 20210928	09/28/21	09/21/21	09/21/21	385,000,000	385,000,000	0	385,000,000	0
AUSTRALIA NEW ZEATD 0.09 20210910	09/10/21	09/03/21	09/03/21	85,000,000	85,000,000	0	85,000,000	0
SVENSKA HANDELSBANKTD 0.06 20210907	09/07/21	09/03/21	09/03/21	825,000,000	825,000,000	0	825,000,000	0
MIZUHO BANK LTD,TDTD 0.08 20210907	09/07/21	09/03/21	09/03/21	275,000,000	275,000,000	0	275,000,000	0
AUSTRALIA NEW ZEATD 0.085 20210921	09/21/21	09/14/21	09/14/21	70,000,000	70,000,000	0	70,000,000	0
SVENSKA HANDELSBANKTD 0.06 20210915	09/15/21	09/14/21	09/14/21	500,000,000	500,000,000	0	500,000,000	0
MIZUHO BANK LTD,TDTD 0.07 20210915	09/15/21	09/14/21	09/14/21	265,000,000	265,000,000	0	265,000,000	0
ABN AMRO BANK NV,ATD 0.09 20210921	09/21/21	09/14/21	09/14/21	395,000,000	395,000,000	0	395,000,000	0
Total Deposits				27,265,000,000	27,265,000,000	0	27,265,000,000	0
Maturities								
ANTALIS S,A, CPABS4CPABS4	09/03/21	09/03/21	09/03/21	31,560,000	31,560,000	0	31,560,000	0
ANTALIS S,A, CPABS4CPABS4	09/10/21	09/10/21	09/10/21	49,250,000	49,250,000	0	49,250,000	0
ANTALIS S,A, CPABS4CPABS4	09/17/21	09/17/21	09/17/21	70,000,000	70,000,000	0	70,000,000	0
ANTALIS S,A, CPABS4CPABS4	09/24/21	09/24/21	09/24/21	75,000,000	75,000,000	0	75,000,000	0



## TRADING ACTIVITY FOR SEPTEMBER 2021

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
ATLANTIC ASSET SECUCPABS4	09/08/21	09/08/21	09/08/21	60,000,000	60,000,000	0	60,000,000	0
AUSTRALIA NEW ZEACP4-2	09/20/21	09/20/21	09/20/21	30,000,000	30,000,000	0	30,000,000	0
BANK OF MONTREAL CDCDYAN	09/03/21	09/03/21	09/03/21	138,800,000	138,800,000	0	138,800,000	0
BEDFORD ROW FUNDINGCPABS4	09/07/21	09/07/21	09/07/21	25,000,000	25,000,000	0	25,000,000	0
BEDFORD ROW FUNDING CORP	09/10/21	09/10/21	09/10/21	58,000,000	58,000,000	0	58,000,000	0
BNG BANK N.V. CP4-2CP4-2	09/01/21	09/01/21	09/01/21	200,000,000	200,000,000	0	200,000,000	0
CAFCO, LLC CPABS4-2CPABS4	09/08/21	09/08/21	09/08/21	75,000,000	75,000,000	0	75,000,000	0
CANADIAN IMPERIAL BCDYAN	09/01/21	09/01/21	09/01/21	50,000,000	50,000,000	0	50,000,000	0
CANADIAN IMPERIAL BCDYAN	09/08/21	09/08/21	09/08/21	50,000,000	50,000,000	0	50,000,000	0
CHARTA, LLC CPABS4-CPABS4	09/01/21	09/01/21	09/01/21	99,300,000	99,300,000	0	99,300,000	0
CHARTA, LLC CPABS4-CPABS4	09/02/21	09/02/21	09/02/21	75,000,000	75,000,000	0	75,000,000	0
CIESCO, LLC CPABS4-CPABS4	09/14/21	09/14/21	09/14/21	37,000,000	37,000,000	0	37,000,000	0
COLLATERALIZED COMMCPABS3	09/16/21	09/16/21	09/16/21	50,000,000	50,000,000	0	50,000,000	0
COLLATERALIZED COMMCPABS3	09/20/21	09/20/21	09/20/21	10,000,000	10,000,000	0	10,000,000	0
CREDIT AGRICOLE CORCDYAN	09/14/21	09/14/21	09/14/21	450,000,000	450,000,000	0	450,000,000	0
CREDIT AGRICOLE CORCDYAN	09/21/21	09/21/21	09/21/21	245,000,000	245,000,000	0	245,000,000	0
CREDIT AGRICOLE CORCDYAN	09/28/21	09/28/21	09/28/21	200,000,000	200,000,000	0	200,000,000	0
CREDIT AGRICOLE CORCDYAN	09/23/21	09/23/21	09/23/21	120,000,000	120,000,000	0	120,000,000	0
CREDIT AGRICOLE CORCDYAN	09/24/21	09/24/21	09/24/21	175,000,000	175,000,000	0	175,000,000	0
CREDIT AGRICOLE CORCDYAN	09/28/21	09/28/21	09/28/21	250,000,000	250,000,000	0	250,000,000	0
CREDIT AGRICOLE CORCDYAN	09/03/21	09/03/21	09/03/21	100,000,000	100,000,000	0	100,000,000	0
CREDIT AGRICOLE CORCDYAN	09/07/21	09/07/21	09/07/21	100,000,000	100,000,000	0	100,000,000	0
CREDIT AGRICOLE CORCDYAN	09/01/21	09/01/21	09/01/21	195,000,000	195,000,000	0	195,000,000	0
CREDIT AGRICOLE CORCDYAN	09/03/21	09/03/21	09/03/21	90,000,000	90,000,000	0	90,000,000	0
CREDIT AGRICOLE CORCDYAN	09/07/21	09/07/21	09/07/21	150,000,000	150,000,000	0	150,000,000	0
CREDIT AGRICOLE CORCDYAN	09/07/21	09/07/21	09/07/21	200,000,000	200,000,000	0	200,000,000	0
CREDIT AGRICOLE CORCDYAN	09/16/21	09/16/21	09/16/21	130,000,000	130,000,000	0	130,000,000	0
CREDIT AGRICOLE CORCDYAN	09/17/21	09/17/21	09/17/21	185,000,000	185,000,000	0	185,000,000	0
CREDIT INDUSTRIEL ECP4-2	09/02/21	09/02/21	09/02/21	700,000,000	700,000,000	0	700,000,000	0
CREDIT INDUSTRIEL ECP4-2	09/03/21	09/03/21	09/03/21	825,000,000	825,000,000	0	825,000,000	0
CREDIT INDUSTRIEL ECP4-2	09/08/21	09/08/21	09/08/21	525,000,000	525,000,000	0	525,000,000	0
CREDIT INDUSTRIEL ECP4-2	09/09/21	09/09/21	09/09/21	312,000,000	312,000,000	0	312,000,000	0
CREDIT INDUSTRIEL ECP4-2	09/10/21	09/10/21	09/10/21	820,000,000	820,000,000	0	820,000,000	0
CREDIT INDUSTRIEL ECP4-2	09/13/21	09/13/21	09/13/21	818,500,000	818,500,000	0	818,500,000	0
CREDIT INDUSTRIEL ECP4-2	09/14/21	09/14/21	09/14/21	818,000,000	818,000,000	0	818,000,000	0
CREDIT INDUSTRIEL ECP4-2	09/15/21	09/15/21	09/15/21	675,000,000	675,000,000	0	675,000,000	0
CREDIT INDUSTRIEL ECP4-2	09/16/21	09/16/21	09/16/21	610,000,000	610,000,000	0	610,000,000	0
CREDIT INDUSTRIEL ECP4-2	09/17/21	09/17/21	09/17/21	805,000,000	805,000,000	0	805,000,000	0
CREDIT INDUSTRIEL ECP4-2	09/20/21	09/20/21	09/20/21	800,000,000	800,000,000	0	800,000,000	0
CREDIT INDUSTRIEL ECP4-2	09/21/21	09/21/21	09/21/21	500,000,000	500,000,000	0	500,000,000	0
CREDIT INDUSTRIEL ECP4-2	09/22/21	09/22/21	09/22/21	263,211,000	263,211,000	0	263,211,000	0
CREDIT INDUSTRIEL ECP4-2	09/23/21	09/23/21	09/23/21	338,211,000	338,211,000	0	338,211,000	0
CREDIT INDUSTRIEL ECP4-2	09/24/21	09/24/21	09/24/21	397,161,000	397,161,000	0	397,161,000	0
CREDIT INDUSTRIEL ECP4-2	09/27/21	09/27/21	09/27/21	700,000,000	700,000,000	0	700,000,000	0
CREDIT INDUSTRIEL ECP4-2	09/28/21	09/28/21	09/28/21	640,000,000	640,000,000	0	640,000,000	0
CREDIT INDUSTRIEL ECP4-2	09/29/21	09/29/21	09/29/21	780,000,000	780,000,000	0	780,000,000	0
CREDIT INDUSTRIEL ECP4-2	09/30/21	09/30/21	09/30/21	375,000,000	375,000,000	0	375,000,000	0
DNB BANK ASA CP4-2CP4-2	09/01/21	09/01/21	09/01/21	100,000,000	100,000,000	0	100,000,000	0
DNB BANK ASA CP4-2CP4-2	09/02/21	09/02/21	09/02/21	315,000,000	315,000,000	0	315,000,000	0
NATIONAL AUSTRALIA ECD	09/13/21	09/13/21	09/13/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF MONTREAL ECECD	09/15/21	09/15/21	09/15/21	50,000,000	50,000,000	0	50,000,000	0
GOTHAM FUNDING CORPCPABS4	09/09/21	09/09/21	09/09/21	50,000,000	50,000,000	0	50,000,000	0
GOTHAM FUNDING CORPCPABS4	09/15/21	09/15/21	09/15/21	36,806,000	36,806,000	0	36,806,000	0
GOTHAM FUNDING CORPCPABS4	09/24/21	09/24/21	09/24/21	50,000,000	50,000,000	0	50,000,000	0
GOTHAM FUNDING CORPCPABS4	09/27/21	09/27/21	09/27/21	50,000,000	50,000,000	0	50,000,000	0
LONGSHIP FUNDING LLCPCABS4	09/07/21	09/07/21	09/07/21	75,000,000	75,000,000	0	75,000,000	0
LONGSHIP FUNDING LLCPCABS4	09/08/21	09/08/21	09/08/21	50,000,000	50,000,000	0	50,000,000	0
LONGSHIP FUNDING LLCPCABS4	09/10/21	09/10/21	09/10/21	45,000,000	45,000,000	0	45,000,000	0

## TRADING ACTIVITY FOR SEPTEMBER 2021

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
LONGSHIP FUNDING LLC PABS4	09/15/21	09/15/21	09/15/21	55,000,000	55,000,000	0	55,000,000	0
MIZUHO BANK LTD, CDYAN	09/01/21	09/01/21	09/01/21	100,000,000	100,000,000	0	100,000,000	0
MIZUHO BANK LTD, CDYAN	09/02/21	09/02/21	09/02/21	200,000,000	200,000,000	0	200,000,000	0
MIZUHO BANK LTD, CDYAN	09/17/21	09/17/21	09/17/21	180,000,000	180,000,000	0	180,000,000	0
NRW, BANK CP4-2CP4-2	09/22/21	09/22/21	09/22/21	200,000,000	200,000,000	0	200,000,000	0
NATIONAL AUSTRALIA CP4-2	09/07/21	09/07/21	09/07/21	50,000,000	50,000,000	0	50,000,000	0
NATIONWIDE BUILDING CP4-2	09/01/21	09/01/21	09/01/21	100,000,000	100,000,000	0	100,000,000	0
NATIONWIDE BUILDING CP4-2	09/03/21	09/03/21	09/03/21	183,050,000	183,050,000	0	183,050,000	0
NATIONWIDE BUILDING CP4-2	09/07/21	09/07/21	09/07/21	200,000,000	200,000,000	0	200,000,000	0
NATIONWIDE BUILDING CP4-2	09/08/21	09/08/21	09/08/21	200,000,000	200,000,000	0	200,000,000	0
OLD LINE FUNDING, LLC	09/20/21	09/20/21	09/20/21	100,000,000	100,000,000	0	100,000,000	0
RIDGEFIELD FUNDING CPABS4	09/20/21	09/20/21	09/20/21	50,000,000	50,000,000	0	50,000,000	0
ROYAL BANK OF CANADA/NEW YORK NY	09/24/21	09/24/21	09/24/21	20,000,000	20,000,000	0	20,000,000	0
STAR BIRD FUNDING COCPABS4	09/02/21	09/02/21	09/02/21	9,396,000	9,396,000	0	9,396,000	0
SUMITOMO MITSUI TRUCDYAN	09/03/21	09/03/21	09/03/21	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	09/07/21	09/07/21	09/07/21	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	09/10/21	09/10/21	09/10/21	100,000,000	100,000,000	0	100,000,000	0
SUMITOMO MITSUI TRUCDYAN	09/14/21	09/14/21	09/14/21	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	09/28/21	09/28/21	09/28/21	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	09/17/21	09/17/21	09/17/21	70,000,000	70,000,000	0	70,000,000	0
TOTAL CAPITAL CANAD CP4-2	09/07/21	09/07/21	09/07/21	72,000,000	72,000,000	0	72,000,000	0
MIZUHO TRIPARTY	09/01/21	09/01/21	09/01/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	09/01/21	09/01/21	09/01/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	09/01/21	09/01/21	09/01/21	1,005,000,000	1,005,000,000	0	1,005,000,000	0
MIZUHO TRIPARTY	09/02/21	09/02/21	09/02/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	09/02/21	09/02/21	09/02/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	09/02/21	09/02/21	09/02/21	295,000,000	295,000,000	0	295,000,000	0
MIZUHO TRIPARTY	09/03/21	09/03/21	09/03/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	09/03/21	09/03/21	09/03/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	09/03/21	09/03/21	09/03/21	420,000,000	420,000,000	0	420,000,000	0
MIZUHO TRIPARTY	09/07/21	09/07/21	09/07/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	09/07/21	09/07/21	09/07/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	09/07/21	09/07/21	09/07/21	455,000,000	455,000,000	0	455,000,000	0
MIZUHO TRIPARTY	09/08/21	09/08/21	09/08/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	09/08/21	09/08/21	09/08/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	09/08/21	09/08/21	09/08/21	149,000,000	149,000,000	0	149,000,000	0
MIZUHO TRIPARTY	09/09/21	09/09/21	09/09/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	09/09/21	09/09/21	09/09/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	09/09/21	09/09/21	09/09/21	527,000,000	527,000,000	0	527,000,000	0
MIZUHO TRIPARTY	09/10/21	09/10/21	09/10/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	09/10/21	09/10/21	09/10/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	09/10/21	09/10/21	09/10/21	93,000,000	93,000,000	0	93,000,000	0
MIZUHO TRIPARTY	09/13/21	09/13/21	09/13/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	09/13/21	09/13/21	09/13/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	09/13/21	09/13/21	09/13/21	227,000,000	227,000,000	0	227,000,000	0
MIZUHO TRIPARTY	09/14/21	09/14/21	09/14/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	09/14/21	09/14/21	09/14/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	09/14/21	09/14/21	09/14/21	435,000,000	435,000,000	0	435,000,000	0
MIZUHO TRIPARTY	09/15/21	09/15/21	09/15/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	09/15/21	09/15/21	09/15/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	09/15/21	09/15/21	09/15/21	452,000,000	452,000,000	0	452,000,000	0
MIZUHO TRIPARTY	09/16/21	09/16/21	09/16/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	09/16/21	09/16/21	09/16/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	09/16/21	09/16/21	09/16/21	281,000,000	281,000,000	0	281,000,000	0
MIZUHO TRIPARTY	09/17/21	09/17/21	09/17/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	09/17/21	09/17/21	09/17/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	09/17/21	09/17/21	09/17/21	138,000,000	138,000,000	0	138,000,000	0
MIZUHO TRIPARTY	09/20/21	09/20/21	09/20/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	09/20/21	09/20/21	09/20/21	100,000,000	100,000,000	0	100,000,000	0

## TRADING ACTIVITY FOR SEPTEMBER 2021

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
BANK OF AMERICA TRIPARTY	09/20/21	09/20/21	09/20/21	143,000,000	143,000,000	0	143,000,000	0
MIZUHO TRIPARTY	09/21/21	09/21/21	09/21/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	09/21/21	09/21/21	09/21/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	09/21/21	09/21/21	09/21/21	320,000,000	320,000,000	0	320,000,000	0
MIZUHO TRIPARTY	09/22/21	09/22/21	09/22/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	09/22/21	09/22/21	09/22/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	09/22/21	09/22/21	09/22/21	100,000,000	100,000,000	0	100,000,000	0
MIZUHO TRIPARTY	09/23/21	09/23/21	09/23/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	09/23/21	09/23/21	09/23/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	09/23/21	09/23/21	09/23/21	122,000,000	122,000,000	0	122,000,000	0
MIZUHO TRIPARTY	09/24/21	09/24/21	09/24/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	09/24/21	09/24/21	09/24/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	09/24/21	09/24/21	09/24/21	140,000,000	140,000,000	0	140,000,000	0
MIZUHO TRIPARTY	09/27/21	09/27/21	09/27/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	09/27/21	09/27/21	09/27/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	09/27/21	09/27/21	09/27/21	270,000,000	270,000,000	0	270,000,000	0
MIZUHO TRIPARTY	09/28/21	09/28/21	09/28/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	09/28/21	09/28/21	09/28/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	09/28/21	09/28/21	09/28/21	237,000,000	237,000,000	0	237,000,000	0
MIZUHO TRIPARTY	09/29/21	09/29/21	09/29/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	09/29/21	09/29/21	09/29/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	09/29/21	09/29/21	09/29/21	228,000,000	228,000,000	0	228,000,000	0
MIZUHO TRIPARTY	09/30/21	09/30/21	09/30/21	107,000,000	107,000,000	0	107,000,000	0
HSBC TRIPARTY	09/30/21	09/30/21	09/30/21	100,000,000	100,000,000	0	100,000,000	0
AUSTRALIA NEW ZEATD 0.09 20210907	09/07/21	09/07/21	09/07/21	75,000,000	75,000,000	0	75,000,000	0
MIZUHO BANK LTD,TDTD 0.08 20210901	09/01/21	09/01/21	09/01/21	185,000,000	185,000,000	0	185,000,000	0
ABN AMRO BANK NV,ATD 0.09 20210908	09/08/21	09/08/21	09/08/21	350,000,000	350,000,000	0	350,000,000	0
SVENSKA HANDELSBANKTD 0.06 20210930	09/30/21	09/30/21	09/30/21	700,000,000	700,000,000	0	700,000,000	0
MIZUHO BANK LTD,TDTD 0.07 20210930	09/30/21	09/30/21	09/30/21	420,000,000	420,000,000	0	420,000,000	0
SVENSKA HANDELSBANKTD 0.06 20210923	09/23/21	09/23/21	09/23/21	500,000,000	500,000,000	0	500,000,000	0
AUSTRALIA NEW ZEATD 0.085 20210929	09/29/21	09/29/21	09/29/21	580,000,000	580,000,000	0	580,000,000	0
COOPERATIEVE RABOBATD 0.08 20210929	09/29/21	09/29/21	09/29/21	300,000,000	300,000,000	0	300,000,000	0
MIZUHO BANK LTD,TDTD 0.07 20210923	09/23/21	09/23/21	09/23/21	430,000,000	430,000,000	0	430,000,000	0
ABN AMRO BANK NV,ATD 0.09 20210929	09/29/21	09/29/21	09/29/21	415,000,000	415,000,000	0	415,000,000	0
AUSTRALIA NEW ZEATD 0.085 20210922	09/22/21	09/22/21	09/22/21	580,000,000	580,000,000	0	580,000,000	0
SVENSKA HANDELSBANKTD 0.06 20210916	09/16/21	09/16/21	09/16/21	500,000,000	500,000,000	0	500,000,000	0
COOPERATIEVE RABOBATD 0.08 20210922	09/22/21	09/22/21	09/22/21	455,000,000	455,000,000	0	455,000,000	0
MIZUHO BANK LTD,TDTD 0.07 20210916	09/16/21	09/16/21	09/16/21	260,000,000	260,000,000	0	260,000,000	0
ABN AMRO BANK NV,ATD 0.09 20210922	09/22/21	09/22/21	09/22/21	415,000,000	415,000,000	0	415,000,000	0
SVENSKA HANDELSBANKTD 0.06 20210928	09/28/21	09/28/21	09/28/21	700,000,000	700,000,000	0	700,000,000	0
MIZUHO BANK LTD,TDTD 0.07 20210928	09/28/21	09/28/21	09/28/21	200,000,000	200,000,000	0	200,000,000	0
AUSTRALIA NEW ZEATD 0.085 20210915	09/15/21	09/15/21	09/15/21	585,000,000	585,000,000	0	585,000,000	0
SVENSKA HANDELSBANKTD 0.06 20210909	09/09/21	09/09/21	09/09/21	800,000,000	800,000,000	0	800,000,000	0
COOPERATIEVE RABOBATD 0.08 20210915	09/15/21	09/15/21	09/15/21	465,000,000	465,000,000	0	465,000,000	0
MIZUHO BANK LTD,TDTD 0.08 20210909	09/09/21	09/09/21	09/09/21	270,000,000	270,000,000	0	270,000,000	0
ABN AMRO BANK NV,ATD 0.09 20210915	09/15/21	09/15/21	09/15/21	420,000,000	420,000,000	0	420,000,000	0
SVENSKA HANDELSBANKTD 0.06 20210902	09/02/21	09/02/21	09/02/21	300,000,000	300,000,000	0	300,000,000	0
AUSTRALIA NEW ZEATD 0.09 20210908	09/08/21	09/08/21	09/08/21	585,000,000	585,000,000	0	585,000,000	0
COOPERATIEVE RABOBATD 0.09 20210908	09/08/21	09/08/21	09/08/21	475,000,000	475,000,000	0	475,000,000	0
MIZUHO BANK LTD,TDTD 0.08 20210902	09/02/21	09/02/21	09/02/21	285,000,000	285,000,000	0	285,000,000	0
ABN AMRO BANK NV,ATD 0.09 20210908	09/08/21	09/08/21	09/08/21	65,000,000	65,000,000	0	65,000,000	0
AUSTRALIA NEW ZEATD 0.095 20210901	09/01/21	09/01/21	09/01/21	580,000,000	580,000,000	0	580,000,000	0
ABN AMRO BANK NV,ATD 0.09 20210901	09/01/21	09/01/21	09/01/21	60,000,000	60,000,000	0	60,000,000	0
COOPERATIEVE RABOBATD 0.09 20210901	09/01/21	09/01/21	09/01/21	480,000,000	480,000,000	0	480,000,000	0
COOPERATIEVE RABOBATD 0.08 20210930	09/30/21	09/30/21	09/30/21	350,000,000	350,000,000	0	350,000,000	0
SVENSKA HANDELSBANKTD 0.06 20210924	09/24/21	09/24/21	09/24/21	500,000,000	500,000,000	0	500,000,000	0
MIZUHO BANK LTD,TDTD 0.07 20210924	09/24/21	09/24/21	09/24/21	425,000,000	425,000,000	0	425,000,000	0
COOPERATIEVE RABOBATD 0.08 20210923	09/23/21	09/23/21	09/23/21	350,000,000	350,000,000	0	350,000,000	0
MIZUHO BANK LTD,TDTD 0.07 20210917	09/17/21	09/17/21	09/17/21	255,000,000	255,000,000	0	255,000,000	0



## TRADING ACTIVITY FOR SEPTEMBER 2021

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
ABN AMRO BANK NV,ATD 0.09 20210907	09/07/21	09/07/21	09/07/21	420,000,000	420,000,000	0	420,000,000	0
SVENSKA HANDELSBANKTD 0.06 20210910	09/10/21	09/10/21	09/10/21	800,000,000	800,000,000	0	800,000,000	0
COOPERATIEVE RABOBATD 0.08 20210916	09/16/21	09/16/21	09/16/21	355,000,000	355,000,000	0	355,000,000	0
MIZUHO BANK LTD,TDTD 0.08 20210910	09/10/21	09/10/21	09/10/21	200,000,000	200,000,000	0	200,000,000	0
AUSTRALIA NEW ZEATD 0.085 20210927	09/27/21	09/27/21	09/27/21	30,000,000	30,000,000	0	30,000,000	0
MIZUHO BANK LTD,TDTD 0.07 20210921	09/21/21	09/21/21	09/21/21	430,000,000	430,000,000	0	430,000,000	0
SVENSKA HANDELSBANKTD 0.06 20210903	09/03/21	09/03/21	09/03/21	300,000,000	300,000,000	0	300,000,000	0
COOPERATIEVE RABOBATD 0.09 20210909	09/09/21	09/09/21	09/09/21	355,000,000	355,000,000	0	355,000,000	0
MIZUHO BANK LTD,TDTD 0.08 20210903	09/03/21	09/03/21	09/03/21	150,000,000	150,000,000	0	150,000,000	0
SVENSKA HANDELSBANKTD 0.06 20210914	09/14/21	09/14/21	09/14/21	200,000,000	200,000,000	0	200,000,000	0
SVENSKA HANDELSBANKTD 0.06 20210914	09/14/21	09/14/21	09/14/21	200,000,000	200,000,000	0	200,000,000	0
MIZUHO BANK LTD,TDTD 0.08 20210914	09/14/21	09/14/21	09/14/21	265,000,000	265,000,000	0	265,000,000	0
COOPERATIEVE RABOBATD 0.09 20210902	09/02/21	09/02/21	09/02/21	360,000,000	360,000,000	0	360,000,000	0
SVENSKA HANDELSBANKTD 0.06 20210927	09/27/21	09/27/21	09/27/21	500,000,000	500,000,000	0	500,000,000	0
MIZUHO BANK LTD,TDTD 0.07 20210927	09/27/21	09/27/21	09/27/21	270,000,000	270,000,000	0	270,000,000	0
SVENSKA HANDELSBANKTD 0.06 20210908	09/08/21	09/08/21	09/08/21	800,000,000	800,000,000	0	800,000,000	0
AUSTRALIA NEW ZEATD 0.085 20210914	09/14/21	09/14/21	09/14/21	70,000,000	70,000,000	0	70,000,000	0
MIZUHO BANK LTD,TDTD 0.08 20210908	09/08/21	09/08/21	09/08/21	250,000,000	250,000,000	0	250,000,000	0
ABN AMRO BANK NV,ATD 0.09 20210914	09/14/21	09/14/21	09/14/21	400,000,000	400,000,000	0	400,000,000	0
AUSTRALIA NEW ZEATD 0.085 20210924	09/24/21	09/24/21	09/24/21	70,000,000	70,000,000	0	70,000,000	0
SVENSKA HANDELSBANKTD 0.06 20210920	09/20/21	09/20/21	09/20/21	100,000,000	100,000,000	0	100,000,000	0
MIZUHO BANK LTD,TDTD 0.07 20210920	09/20/21	09/20/21	09/20/21	430,000,000	430,000,000	0	430,000,000	0
SVENSKA HANDELSBANKTD 0.06 20210929	09/29/21	09/29/21	09/29/21	700,000,000	700,000,000	0	700,000,000	0
MIZUHO BANK LTD,TDTD 0.07 20210929	09/29/21	09/29/21	09/29/21	340,000,000	340,000,000	0	340,000,000	0
SVENSKA HANDELSBANKTD 0.06 20210913	09/13/21	09/13/21	09/13/21	400,000,000	400,000,000	0	400,000,000	0
AUSTRALIA NEW ZEATD 0.085 20210917	09/17/21	09/17/21	09/17/21	80,000,000	80,000,000	0	80,000,000	0
MIZUHO BANK LTD,TDTD 0.08 20210913	09/13/21	09/13/21	09/13/21	265,000,000	265,000,000	0	265,000,000	0
SVENSKA HANDELSBANKTD 0.06 20210913	09/13/21	09/13/21	09/13/21	250,000,000	250,000,000	0	250,000,000	0
MIZUHO BANK LTD,TDTD 0.07 20210922	09/22/21	09/22/21	09/22/21	430,000,000	430,000,000	0	430,000,000	0
SVENSKA HANDELSBANKTD 0.06 20210922	09/22/21	09/22/21	09/22/21	300,000,000	300,000,000	0	300,000,000	0
AUSTRALIA NEW ZEATD 0.085 20210928	09/28/21	09/28/21	09/28/21	70,000,000	70,000,000	0	70,000,000	0
ABN AMRO BANK NV,ATD 0.09 20210928	09/28/21	09/28/21	09/28/21	385,000,000	385,000,000	0	385,000,000	0
AUSTRALIA NEW ZEATD 0.09 20210910	09/10/21	09/10/21	09/10/21	85,000,000	85,000,000	0	85,000,000	0
SVENSKA HANDELSBANKTD 0.06 20210907	09/07/21	09/07/21	09/07/21	825,000,000	825,000,000	0	825,000,000	0
MIZUHO BANK LTD,TDTD 0.08 20210907	09/07/21	09/07/21	09/07/21	275,000,000	275,000,000	0	275,000,000	0
AUSTRALIA NEW ZEATD 0.085 20210921	09/21/21	09/21/21	09/21/21	70,000,000	70,000,000	0	70,000,000	0
SVENSKA HANDELSBANKTD 0.06 20210915	09/15/21	09/15/21	09/15/21	500,000,000	500,000,000	0	500,000,000	0
MIZUHO BANK LTD,TDTD 0.07 20210915	09/15/21	09/15/21	09/15/21	265,000,000	265,000,000	0	265,000,000	0
ABN AMRO BANK NV,ATD 0.09 20210921	09/21/21	09/21/21	09/21/21	395,000,000	395,000,000	0	395,000,000	0
AUSTRALIA NEW ZEATD 0.095 20210903	09/03/21	09/03/21	09/03/21	95,000,000	95,000,000	0	95,000,000	0
Total Maturities				56,731,245,000	56,731,245,000	0	56,731,245,000	0
Sells								
SUMITOMO MITSUI TRUCDIAN	09/17/21	09/14/21	09/14/21	30,000,000	30,000,050	6,400	30,006,450	50
DREYFUS GOVT CASH MGMT FUND	02/01/22	09/03/21	09/03/21	7,486,974	7,486,974	0	7,486,974	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	09/08/21	09/08/21	19,496	19,496	0	19,496	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	09/10/21	09/10/21	480,678	480,678	0	480,678	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	09/14/21	09/14/21	37,160,745	37,160,745	0	37,160,745	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	09/15/21	09/15/21	25,150	25,150	0	25,150	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	09/20/21	09/20/21	2,163,203	2,163,203	0	2,163,203	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	09/22/21	09/22/21	63,042	63,042	0	63,042	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	09/23/21	09/23/21	878,863	878,863	0	878,863	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	09/29/21	09/29/21	2,385,706	2,385,706	0	2,385,706	0
Total Sells				80,663,855	80,663,905	6,400	80,670,305	50



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## Our Mission

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

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