



MONTHLY SUMMARY REPORT

State Board of Administration of Florida

December 2020

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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, 2020, through December 31, 2020, 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, 2020)

Total Participants
738

Florida PRIME™
Total Participant Balance
\$18,452,833,151

Total Number of Accounts
1,359

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 loss of lives and livelihoods due to Covid-19 was devastating and will continue into 2021.

But there are positive developments and reasons for at least cautious optimism. The obvious one is the arrival of vaccines, which have come sooner than many thought possible. The rollout will take time, but we also likely will see the number of new infections decline.

Less clear is the performance of the economy, but I am optimistic here, too. Let's not forget we entered 2020 in reasonable shape, with interest rates and inflation at around 2%, and gross domestic product (GDP) growth in the 3-4% range. Headwinds, such as trade wars and Brexit, have passed.

It will take time for the U.S. to recover from the coronavirus-induced damage. But the economy is on its feet now, and with vaccines it should start taking strides. We think pent-up demand will play a major role. As people feel more confident about their finances or return to work if they were laid off, economic activity should arise. Consumers can only buy so much from Amazon. They will return to local stores, take trips, enjoy live entertainment and buy big-ticket items. And there's little indication that well-performing sectors, such as housing, will roll over.

Even the Federal Reserve's outlook has gotten rosier. The projections from its December meeting are for a decline in GDP by 2.4% in 2020 and a growth of 4.2% in 2021, compared to

its forecasts of 3.7% and 4%, respectively, in September. Same goes for the labor market. Policymakers now envision an unemployment rate of 6.7% in 2020 versus their September call of 7.6%. Both changes came with the full knowledge of the resurgence of the virus. The Fed is less enthusiastic about inflation, still not seeing it hit that vaunted 2% level until the end of 2023.

One positive is Janet Yellen becoming Secretary of the Treasury (Senate approval should be swift). Yellen's expert knowledge of the mechanisms and the tools the Fed has at its disposal will help to inform her own decision-making and advice she gives to the White House.

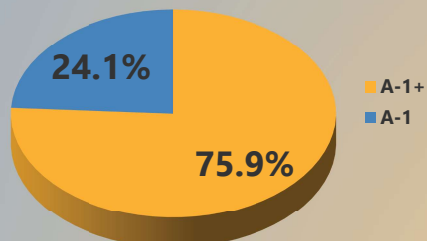
INVESTMENT STRATEGY

Assets of the Pool rose significantly in 2020. Month-end assets of the portfolio for December were \$18.4 billion, its gross yield was 18 basis points, its weighted average maturity (WAM) was 48 days and its weighted averaged life (WAL) was 56 days. Trades for the month focused on fixed-rate securities, with purchases of fixed-rate commercial paper (CP) and asset-backed commercial paper (ABCP) in the 1-6 month range of the London interbank offered rate (LIBOR) yield curve and in fixed-rate CP, bank CDs and ABCP in its 9-12 month area.

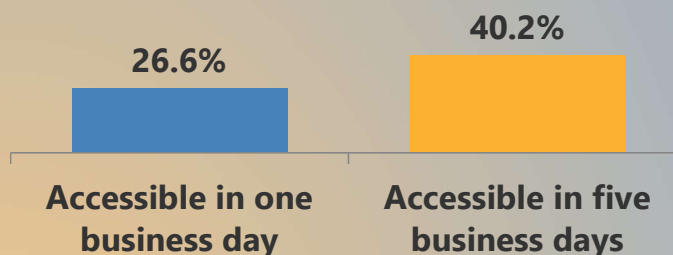
Treasury yields ended the month with 1-month at 0.05%, 3-month at 0.08%, 6-month at 0.09%, and 12-month at 0.11%. LIBOR ended the month with 1-month at 0.14%, 3-month at 0.24%, 6-month at 0.26% and 12-month at 0.34%.

PORTFOLIO COMPOSITION FOR DECEMBER 2020

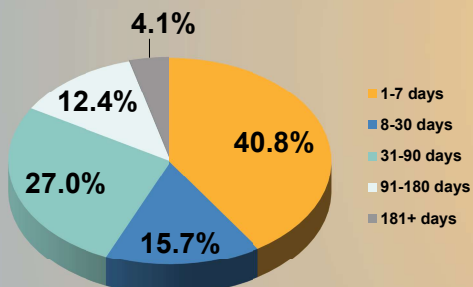
CREDIT QUALITY COMPOSITION



HIGHLY LIQUID HOLDINGS



EFFECTIVE MATURITY SCHEDULE



TOP HOLDINGS & AVG. MATURITY

1. Australia & New Zealand Banking Group, Melbourne	4.9%
2. Nationwide Building Society	4.9%
3. Canadian Imperial Bank of Commerce	4.6%
4. Federated Hermes Institutional Prime Value Obligations Fund	4.2%
5. Toronto Dominion Bank	4.1%
6. Cooperatieve Rabobank UA	3.8%
7. Bank of Montreal	3.6%
8. JPMorgan Chase & Co.	3.5%
9. Royal Bank of Canada	3.5%
10. North Rhine-Westphalia, State of	3.0%

Average Effective Maturity (WAM)

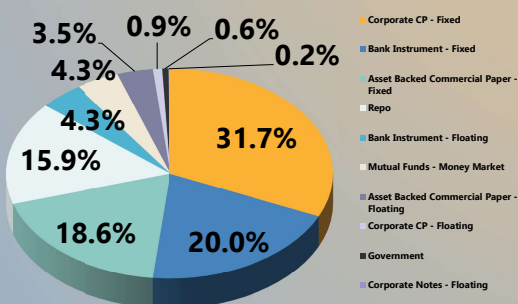
48 Days

Weighted Average Life (Spread WAL)

56 Days

Percentages based on total value of investments

PORTFOLIO COMPOSITION



FUND PERFORMANCE THROUGH DECEMBER 2020

Florida PRIME Performance Data			
	Annualized Net Participant Yield ¹	Net-of-Fee Benchmark ²	Above (Below) Benchmark
One Month	0.18%	0.08%	0.10%
Three Months	0.23%	0.09%	0.14%
One Year	0.75%	0.59%	0.17%
Three Years	1.78%	1.55%	0.24%
Five Years	1.45%	1.19%	0.26%
Ten Years	0.84%	0.63%	0.21%
Since 1/96	2.50%	2.29%	0.22%

Note: Net asset value at month end: \$18,454.3 million, which includes investments at market value, plus all cash, accrued interest receivable and payables.

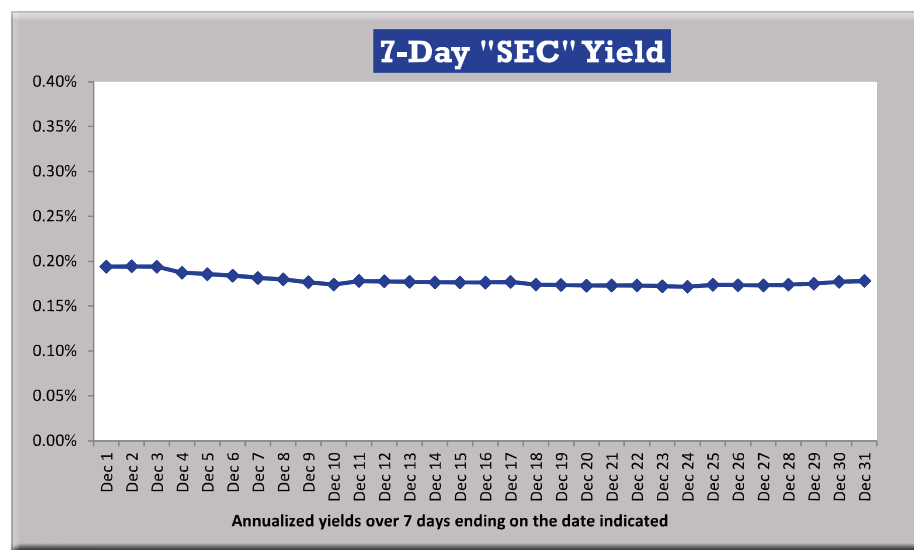
¹Net of fees. Participant yield is calculated on a 365-day basis and includes adjustments for expenses and other accounting items to reflect realized earnings by participants.

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 2020

Summary of Cash Flows		
Opening Balance (12/01/20)	\$	15,025,487,766
Participant Deposits		8,794,183,701
Gross Earnings		3,088,932
Participant Withdrawals		(5,369,460,514)
Fees		(466,734)
Closing Balance (12/31/20)	\$	18,452,833,151
Net Change over Month	\$	3,427,345,385

Detailed Fee Disclosure		
December	Amount	Basis Point Equivalent*
SBA Client Service, Account Mgt. & Fiduciary Oversight Fee	\$ 147,497.11	1.06
Federated Investment Management Fee	285,799.12	2.05
BNY Mellon Custodial Fee**	19,034.06	0.14
Bank of America Transfer Agent Fee	5,402.44	0.04
S&P Rating Maintenance Fee	3,980.87	0.03
Audit/External Review Fees	5,020.72	0.04
Total Fees	\$ 466,734.32	3.35

*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 \$16,739,160,459.

**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 2020

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	0.12	1/7/2021		200,000,000	0.12	\$200,000,000	\$200,000,000	\$0
ABN Amro Bank NV,Amsterdam TD	TIME DEPOSIT	0.15	1/4/2021		325,000,000	0.15	\$325,000,000	\$325,000,000	\$0
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/4/2021		50,000,000	0.20	\$49,998,611	\$49,999,278	\$667
Anglesea Funding LLC, Jun 16, 2021	COMMERCIAL PAPER ASSET BACKED CALLABLE	0.29	6/16/2021	3/18/2021	50,000,000		\$50,000,000	\$50,000,000	\$0
Anglesea Funding LLC, Jun 16, 2021	COMMERCIAL PAPER ASSET BACKED CALLABLE	0.29	6/16/2021	3/18/2021	25,000,000		\$25,000,000	\$25,000,000	\$0
Anglesea Funding LLC, May 07, 2021	COMMERCIAL PAPER ASSET BACKED CALLABLE	0.27	5/7/2021	1/11/2021	10,000,000		\$10,000,000	\$10,000,000	\$0
Anglesea Funding LLC, May 12, 2021	COMMERCIAL PAPER ASSET BACKED CALLABLE	0.27	5/12/2021	1/13/2021	100,000,000		\$100,000,000	\$100,000,000	\$0
Anglesea Funding LLC, May 24, 2021	COMMERCIAL PAPER ASSET BACKED CALLABLE	0.27	5/24/2021	1/25/2021	75,000,000		\$75,000,000	\$75,000,000	\$0
Antalis S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/4/2021		51,760,000	0.12	\$51,759,137	\$51,759,253	\$115
Antalis S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/6/2021		194,330,000	0.12	\$194,325,466	\$194,325,789	\$323
Antalis S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/1/2021		100,000,000	0.25	\$99,977,083	\$99,982,044	\$4,961
Atlantic Asset Securitization LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/8/2021		50,000,000	0.18	\$49,990,000	\$49,988,679	-\$1,321
Australia & New Zealand Banking Group, Melbourne CP4-2	COMMERCIAL PAPER - 4-2		3/8/2021		100,000,000	0.19	\$99,964,111	\$99,978,225	\$14,114
Australia & New Zealand Banking Group, Melbourne CP4-2	COMMERCIAL PAPER - 4-2		6/23/2021		81,000,000	0.25	\$80,901,562	\$80,926,398	\$24,835
Australia & New Zealand Banking Group, Melbourne CP4-2	COMMERCIAL PAPER - 4-2		6/25/2021		104,300,000	0.25	\$104,171,798	\$104,203,627	\$31,829
Australia & New Zealand Banking Group, Melbourne CP4-2	COMMERCIAL PAPER - 4-2		7/22/2021		50,000,000	0.24	\$49,932,000	\$49,944,175	\$12,175
Australia & New Zealand Banking Group, Melbourne TD	TIME DEPOSIT	0.12	1/6/2021		75,000,000	0.12	\$75,000,000	\$75,000,000	\$0
Australia & New Zealand Banking Group, Melbourne TD	TIME DEPOSIT	0.15	1/5/2021		500,000,000	0.15	\$500,000,000	\$500,000,000	\$0
Bank of America N.A. Repo Triparty Term Fixed 7 or More Days	REPO TRIPARTY TERM FIXED >= 7 DAYS	0.10	1/4/2021		2,378,000,000	0.10	\$2,378,000,000	\$2,378,000,000	\$0
Bank of Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.18	2/16/2021		50,000,000	0.18	\$50,000,000	\$49,998,886	-\$1,115
Bank of Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.20	1/27/2021		25,000,000	0.20	\$25,000,000	\$25,000,486	\$486
Bank of Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.20	2/11/2021		35,000,000	0.20	\$35,000,000	\$35,000,324	\$324
Bank of Montreal CP	COMMERCIAL PAPER		1/12/2021		70,000,000	0.17	\$69,995,703	\$69,996,593	\$890
Bank of Montreal CP	COMMERCIAL PAPER		1/11/2021		50,000,000	0.20	\$49,996,667	\$49,997,785	\$1,118
Bank of Montreal, Apr 09, 2021	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.88	4/9/2021	1/11/2021	53,000,000		\$53,000,000	\$53,089,896	\$89,896
Bank of Montreal, Dec 27, 2021	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.33	12/27/2021	1/4/2021	100,000,000		\$100,000,000	\$99,990,989	-\$9,011
Bank of Montreal, Feb 08, 2021	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.30	2/8/2021	1/4/2021	50,000,000		\$50,000,000	\$50,004,583	\$4,583
Bank of Montreal, Mar 02, 2021	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.34	3/2/2021	1/4/2021	100,000,000		\$100,000,000	\$100,025,400	\$25,400
Bank of Montreal, Mar 04, 2021	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.37	3/4/2021	1/4/2021	25,000,000		\$25,000,000	\$25,007,826	\$7,826
Bank of Montreal, Mar 17, 2021	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.29	3/17/2021	1/4/2021	50,000,000		\$50,000,000	\$50,010,020	\$10,020
Bank of Montreal, May 05, 2021	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.40	5/5/2021	2/5/2021	50,000,000		\$50,000,000	\$50,030,225	\$30,225
Bank of Nova Scotia, Toronto CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.25	10/7/2021		15,000,000	0.25	\$15,000,000	\$14,998,352	-\$1,648
Bank of Nova Scotia, Toronto CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.29	12/10/2021		100,000,000	0.29	\$100,000,000	\$99,999,000	-\$1,000

See notes at end of table.

INVENTORY OF HOLDINGS FOR DECEMBER 2020

Security Name	Security Classification	Cpn	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
Bank of Nova Scotia, Toronto, Jan 08, 2021	VARIABLE RATE COMMERCIAL PAPER - 4-2	0.37	1/8/2021	1/8/2021	115,000,000		\$114,999,995	\$115,005,921	\$5,927
Banque et Caisse d'Epargne de L'Etat CP	COMMERCIAL PAPER		6/2/2021		150,000,000	0.23	\$149,852,417	\$149,883,975	\$31,558
Barton Capital S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/15/2021		50,000,000	0.18	\$49,996,000	\$49,996,875	\$875
Barton Capital S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/5/2021		25,000,000	0.18	\$24,995,375	\$24,994,850	-\$525
Bedford Row Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/4/2021		25,000,000	0.75	\$24,967,556	\$24,990,288	\$22,732
Bedford Row Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/30/2021		35,000,000	0.23	\$34,979,875	\$34,979,320	-\$555
Bedford Row Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		5/24/2021		30,000,000	0.25	\$29,969,792	\$29,969,040	-\$752
Bedford Row Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/7/2021		35,000,000	0.25	\$34,961,354	\$34,959,600	-\$1,754
Bedford Row Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/17/2021		50,000,000	0.26	\$49,938,972	\$49,937,934	-\$1,039
Bedford Row Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		7/8/2021		20,000,000	0.24	\$19,974,667	\$19,971,335	-\$3,332
Bedford Row Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/7/2021		25,000,000	0.29	\$24,951,194	\$24,950,174	-\$1,021
Bedford Row Funding Corp., Apr 12, 2021	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	0.82	4/12/2021	1/12/2021	100,000,000		\$100,000,000	\$100,156,168	\$156,168
Bedford Row Funding Corp., Sep 10, 2021	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	0.31	9/10/2021	1/4/2021	58,000,000		\$58,000,000	\$58,000,000	\$0
Bruce T. Brown 2017 Irrevocable Trust, Series 2017, Oct 01, 2042	VARIABLE RATE DEMAND NOTE	0.18	10/1/2042	1/7/2021	5,185,000		\$5,185,000	\$5,185,000	\$0
CAFCO, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/12/2021		50,000,000	0.20	\$49,971,389	\$49,975,634	\$4,245
CHARTA, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/2/2021		15,000,000	0.20	\$14,994,833	\$14,994,154	-\$679
CIESCO, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/26/2021		25,000,000	0.21	\$24,991,542	\$24,991,015	-\$527
CIESCO, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/19/2021		50,000,000	0.22	\$49,966,389	\$49,961,245	-\$5,144
CIESCO, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/21/2021		100,000,000	0.21	\$99,934,667	\$99,920,758	-\$13,909
CRC Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/8/2021		17,000,000	0.20	\$16,993,578	\$16,992,786	-\$791
CRC Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		5/12/2021		25,000,000	0.23	\$24,978,757	\$24,979,467	\$710
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	1.40	2/26/2021		100,000,000	1.42	\$100,000,000	\$100,190,041	\$190,041
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.43	5/28/2021		125,000,000	0.44	\$125,000,000	\$125,117,831	\$117,831
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.26	9/1/2021		50,000,000	0.26	\$50,000,000	\$50,004,330	\$4,330
Canadian Imperial Bank of Commerce CP4-2	COMMERCIAL PAPER - 4-2		1/5/2021		350,000,000	0.20	\$349,988,333	\$349,995,429	\$7,096
Canadian Imperial Bank of Commerce, Feb 05, 2021	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.30	2/5/2021	1/4/2021	40,000,000		\$40,000,000	\$40,003,444	\$3,444
Canadian Imperial Bank of Commerce, Jan 04, 2021	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.40	1/4/2021	1/4/2021	100,000,000		\$100,000,000	\$100,002,923	\$2,923
Canadian Imperial Bank of Commerce, Mar 04, 2021	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.37	3/4/2021	1/4/2021	75,000,000		\$75,000,000	\$75,027,425	\$27,425
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		1/11/2021		41,000,000	0.31	\$40,995,900	\$40,998,246	\$2,346
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		1/13/2021		80,000,000	0.36	\$79,989,111	\$79,995,811	\$6,700
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		2/3/2021		20,000,000	0.26	\$19,994,944	\$19,996,147	\$1,202
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		2/17/2021		25,000,000	0.25	\$24,991,493	\$24,992,733	\$1,240
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		2/17/2021		30,000,000	0.29	\$29,988,567	\$29,991,280	\$2,713
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		3/29/2021		20,000,000	0.21	\$19,989,617	\$19,987,827	-\$1,790
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		6/1/2021		121,000,000	0.25	\$120,871,437	\$120,861,549	-\$9,888
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		6/2/2021		50,000,000	0.25	\$49,946,528	\$49,942,413	-\$4,115

See notes at end of table.

INVENTORY OF HOLDINGS FOR DECEMBER 2020

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		6/4/2021		30,000,000	0.25	\$29,967,500	\$29,964,867	-\$2,633
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		6/7/2021		95,000,000	0.25	\$94,895,104	\$94,886,174	-\$8,930
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		7/14/2021		20,000,000	0.30	\$19,968,422	\$19,969,125	\$703
Commonwealth Bank of Australia CP4-2	COMMERCIAL PAPER - 4-2		2/16/2021		50,000,000	0.20	\$49,986,667	\$49,991,057	\$4,390
Commonwealth Bank of Australia CP4-2	COMMERCIAL PAPER - 4-2		2/24/2021		100,000,000	0.22	\$99,965,778	\$99,977,847	\$12,069
Cooperatieve Rabobank UA TD	TIME DEPOSIT	0.13	1/6/2021		200,000,000	0.13	\$200,000,000	\$200,000,000	\$0
Cooperatieve Rabobank UA TD	TIME DEPOSIT	0.15	1/4/2021		500,000,000	0.15	\$500,000,000	\$500,000,000	\$0
DNB Bank ASA CP4-2	COMMERCIAL PAPER - 4-2		1/28/2021		100,000,000	0.24	\$99,980,667	\$99,992,222	\$11,555
DNB Bank ASA CP4-2	COMMERCIAL PAPER - 4-2		3/2/2021		100,000,000	0.19	\$99,967,278	\$99,981,192	\$13,914
DZ Bank AG Deutsche Zentral-Genossenschaftsbank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.18	1/8/2021		25,000,000	0.18	\$25,000,000	\$25,000,405	\$405
DZ Bank AG Deutsche Zentral-Genossenschaftsbank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.18	1/7/2021		36,500,000	0.18	\$36,500,000	\$36,500,568	\$568
DZ Bank AG Deutsche Zentral-Genossenschaftsbank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.21	2/25/2021		100,000,000	0.22	\$99,999,209	\$100,005,126	\$5,917
DZ Bank AG Deutsche Zentral-Genossenschaftsbank CP4-2	COMMERCIAL PAPER - 4-2		2/23/2021		60,000,000	0.20	\$59,981,667	\$59,983,260	\$1,593
Dreyfus Government Cash Management Fund	OVERNIGHT MUTUAL FUND	0.03	1/4/2021		5,144,366	0.03	\$5,144,366	\$5,144,366	\$0
Erste Abwicklungsanstalt CP4-2	COMMERCIAL PAPER - 4-2		1/8/2021		100,000,000	0.30	\$99,992,625	\$99,997,111	\$4,486
Erste Abwicklungsanstalt CP4-2	COMMERCIAL PAPER - 4-2		2/1/2021		100,000,000	0.17	\$99,984,417	\$99,985,511	\$1,094
Erste Abwicklungsanstalt CP4-2	COMMERCIAL PAPER - 4-2		2/8/2021		100,000,000	0.17	\$99,981,111	\$99,981,367	\$256
European Investment Bank CP	COMMERCIAL PAPER		1/21/2021		100,000,000	0.16	\$99,990,222	\$99,993,000	\$2,778
European Investment Bank CP	COMMERCIAL PAPER		2/22/2021		150,000,000	0.31	\$149,931,375	\$149,965,109	\$33,734
European Investment Bank CP	COMMERCIAL PAPER		4/26/2021		50,000,000	0.18	\$49,970,750	\$49,970,517	-\$234
FMS Wertmanagement AoR CP4-2	COMMERCIAL PAPER - 4-2		1/29/2021		40,000,000	0.17	\$39,994,333	\$39,995,328	\$994
FMS Wertmanagement AoR CP4-2	COMMERCIAL PAPER - 4-2		3/3/2021		100,000,000	0.20	\$99,965,000	\$99,967,106	\$2,106
FMS Wertmanagement AoR CP4-2	COMMERCIAL PAPER - 4-2		3/8/2021		50,000,000	0.20	\$49,981,111	\$49,981,854	\$743
FMS Wertmanagement AoR CP4-2	COMMERCIAL PAPER - 4-2		3/9/2021		7,500,000	0.21	\$7,496,981	\$7,497,238	\$256
FMS Wertmanagement AoR CP4-2	COMMERCIAL PAPER - 4-2		3/24/2021		52,200,000	0.21	\$52,174,422	\$52,175,328	\$906
FMS Wertmanagement AoR CP4-2	COMMERCIAL PAPER - 4-2		3/26/2021		50,000,000	0.21	\$49,974,917	\$49,975,563	\$646
FMS Wertmanagement AoR CP4-2	COMMERCIAL PAPER - 4-2		4/1/2021		10,350,000	0.21	\$10,344,446	\$10,344,506	\$60
FMS Wertmanagement AoR CP4-2	COMMERCIAL PAPER - 4-2		4/6/2021		50,000,000	0.20	\$49,973,056	\$49,971,734	-\$1,322
FMS Wertmanagement AoR CP4-2	COMMERCIAL PAPER - 4-2		4/16/2021		25,000,000	0.21	\$24,984,396	\$24,984,174	-\$222
Fairway Finance Co. LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/25/2021		50,000,000	0.21	\$49,975,208	\$49,970,134	-\$5,075
Fairway Finance Co. LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/12/2021		20,000,000	0.20	\$19,988,556	\$19,985,267	-\$3,289
Fairway Finance Co. LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/15/2021		50,000,000	0.22	\$49,967,611	\$49,962,084	-\$5,528
Fairway Finance Co. LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		5/24/2021		33,825,000	0.23	\$33,793,665	\$33,788,740	-\$4,925
Federated Hermes Institutional Prime Value Obligations Fund - Class IS	MUTUAL FUND MONEY MARKET	0.14	1/4/2021	1/4/2021	781,067,011		\$781,130,203	\$781,223,225	\$93,022
Fiore Capital LLC, Series 2005-A, Aug 01, 2045	VARIABLE RATE DEMAND NOTE	0.23	8/1/2045	1/7/2021	10,000,000		\$10,000,000	\$10,000,000	\$0
Foundation Properties, Inc., Sep 01, 2035	VARIABLE RATE DEMAND NOTE	0.44	9/1/2035	1/7/2021	4,036,000		\$4,036,000	\$4,036,000	\$0
GTA Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/4/2021		54,000,000	0.15	\$53,998,875	\$53,999,220	\$345
GTA Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/21/2021		44,500,000	0.19	\$44,494,833	\$44,495,587	\$754
GTA Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/20/2021		38,000,000	0.23	\$37,973,052	\$37,968,302	-\$4,750
Glencove Funding LLC, Apr 30, 2021	COMMERCIAL PAPER ASSET BACKED CALLABLE	0.26	4/30/2021	1/4/2021	120,000,000		\$120,000,000	\$120,000,000	\$0

See notes at end of table.

INVENTORY OF HOLDINGS FOR DECEMBER 2020

Security Name	Security Classification	Cpn	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
HSBC Securities (USA), Inc. Repo Triparty Term Fixed 7 or More Days	REPO TRIPARTY TERM FIXED >= 7 DAYS	0.09	1/4/2021		100,000,000	0.09	\$100,000,000	\$100,000,000	\$0
Henry Andrew Brown, III 2017 Irrevocable Trust, Series 2017, Oct 01, 2042	VARIABLE RATE DEMAND NOTE	0.18	10/1/2042	1/7/2021	4,260,000		\$4,260,000	\$4,260,000	\$0
Longship Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/25/2021		100,000,000	0.18	\$99,987,000	\$99,991,875	\$4,875
Malayan Banking Berhad, New York CPLOC	COMMERCIAL PAPER - LOC		4/19/2021		35,000,000	0.32	\$34,966,847	\$34,973,931	\$7,084
Manhattan Asset Funding Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/8/2021		100,000,000	0.18	\$99,995,500	\$99,997,067	\$1,567
Manhattan Asset Funding Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/15/2021		50,000,000	0.20	\$49,995,556	\$49,996,875	\$1,319
Manhattan Asset Funding Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/19/2021		35,954,000	0.18	\$35,950,405	\$35,950,907	\$502
Manhattan Asset Funding Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/20/2021		60,768,000	0.20	\$60,760,910	\$60,762,362	\$1,452
Manhattan Asset Funding Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/27/2021		31,100,000	0.20	\$31,095,162	\$31,095,568	\$406
Manhattan Asset Funding Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/29/2021		45,000,000	0.19	\$44,992,875	\$44,992,859	-\$16
Manhattan Asset Funding Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/29/2021		71,000,000	0.21	\$70,987,575	\$70,988,733	\$1,158
Manhattan Asset Funding Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/4/2021		55,276,000	0.19	\$55,265,498	\$55,264,983	-\$515
Mike P. Sturdivant, Sr. Family Trust, Series 2016, Nov 01, 2036	VARIABLE RATE DEMAND NOTE	0.18	11/1/2036	1/7/2021	2,200,000		\$2,200,000	\$2,200,000	\$0
Mississippi Business Finance Corp., Kohler Project, Jun 01, 2022	VARIABLE RATE DEMAND NOTE	0.35	6/1/2022	1/7/2021	10,000,000		\$10,000,000	\$10,000,000	\$0
Mizuho Securities USA, Inc. - REPO TRIPARTY TERM FIXED >= 7 DAYS	REPO TRIPARTY TERM FIXED >= 7 DAYS	0.10	1/4/2021		450,000,000	0.10	\$450,000,000	\$450,000,000	\$0
N.V. Bank Nederlandse Gemeenten CP4-2	COMMERCIAL PAPER - 4-2		3/3/2021		100,000,000	0.19	\$99,966,750	\$99,970,550	\$3,800
NRW.Bank CP4-2	COMMERCIAL PAPER - 4-2		1/14/2021		100,000,000	0.19	\$99,992,292	\$99,995,061	\$2,769
NRW.Bank CP4-2	COMMERCIAL PAPER - 4-2		1/15/2021		75,000,000	0.18	\$74,994,000	\$74,995,937	\$1,937
NRW.Bank CP4-2	COMMERCIAL PAPER - 4-2		2/5/2021		100,000,000	0.18	\$99,982,014	\$99,982,800	\$786
NRW.Bank CP4-2	COMMERCIAL PAPER - 4-2		2/8/2021		40,270,000	0.19	\$40,261,722	\$40,262,453	\$730
NRW.Bank CP4-2	COMMERCIAL PAPER - 4-2		2/23/2021		100,000,000	0.20	\$99,970,208	\$99,973,300	\$3,092
NRW.Bank CP4-2	COMMERCIAL PAPER - 4-2		3/15/2021		137,000,000	0.21	\$136,940,063	\$136,945,367	\$5,305
National Australia Bank Ltd., Melbourne CP4-2	COMMERCIAL PAPER - 4-2		3/8/2021		100,000,000	0.20	\$99,962,222	\$99,973,386	\$11,164
National Australia Bank Ltd., Melbourne CP4-2	COMMERCIAL PAPER - 4-2		3/9/2021		200,000,000	0.20	\$199,923,333	\$199,946,356	\$23,023
National Australia Bank Ltd., Melbourne ECD	EURO CERTIFICATE OF DEPOSIT	0.24	6/1/2021		100,000,000	0.24	\$100,000,000	\$100,000,000	\$0
Nationwide Building Society CP4-2	COMMERCIAL PAPER - 4-2		1/5/2021		150,000,000	0.17	\$149,995,750	\$149,996,876	\$1,125
Nationwide Building Society CP4-2	COMMERCIAL PAPER - 4-2		1/5/2021		60,000,000	0.19	\$59,998,150	\$59,998,750	\$600
Nationwide Building Society CP4-2	COMMERCIAL PAPER - 4-2		1/6/2021		150,000,000	0.17	\$149,995,042	\$149,996,250	\$1,208
Nationwide Building Society CP4-2	COMMERCIAL PAPER - 4-2		1/8/2021		75,000,000	0.18	\$74,996,625	\$74,997,500	\$875
Nationwide Building Society CP4-2	COMMERCIAL PAPER - 4-2		1/11/2021		175,000,000	0.20	\$174,988,333	\$174,991,980	\$3,646
Nationwide Building Society CP4-2	COMMERCIAL PAPER - 4-2		1/19/2021		210,000,000	0.23	\$209,973,167	\$209,982,045	\$8,878
Nationwide Building Society CP4-2	COMMERCIAL PAPER - 4-2		1/20/2021		35,000,000	0.23	\$34,995,304	\$34,996,792	\$1,487
Nationwide Building Society CP4-2	COMMERCIAL PAPER - 4-2		1/28/2021		40,000,000	0.25	\$39,991,944	\$39,994,960	\$3,016
Nationwide Building Society CP4-2	COMMERCIAL PAPER - 4-2		2/8/2021		16,000,000	0.25	\$15,995,556	\$15,996,811	\$1,255
Nordea Bank Abp CP4-2	COMMERCIAL PAPER - 4-2		3/23/2021		25,000,000	0.21	\$24,988,184	\$24,992,085	\$3,901
Nordea Bank Abp CP4-2	COMMERCIAL PAPER - 4-2		5/24/2021		50,000,000	0.21	\$49,957,708	\$49,962,400	\$4,692

See notes at end of table.

INVENTORY OF HOLDINGS FOR DECEMBER 2020

Security Name	Security Classification	Cpn	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
Nordea Bank Abp CP4-2	COMMERCIAL PAPER - 4-2		5/24/2021		79,900,000	0.23	\$79,827,591	\$79,839,915	\$12,325
Old Line Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/27/2021		28,000,000	0.17	\$27,996,298	\$27,996,220	-\$78
Old Line Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/10/2021		100,000,000	0.21	\$99,959,167	\$99,956,683	-\$2,484
Old Line Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/15/2021		35,000,000	0.22	\$34,983,958	\$34,983,525	-\$434
Old Line Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/20/2021		20,000,000	0.33	\$19,980,267	\$19,984,906	\$4,639
Old Line Funding, LLC, Feb 12, 2021	COMMERCIAL PAPER ASSET BACKED CALLABLE	0.29	2/12/2021	1/4/2021	100,000,000		\$100,000,000	\$100,000,250	\$250
Old Line Funding, LLC, Feb 22, 2021	COMMERCIAL PAPER ASSET BACKED CALLABLE		2/22/2021		50,000,000	0.25	\$49,981,250	\$49,984,321	\$3,071
Old Line Funding, LLC, Feb 25, 2021	COMMERCIAL PAPER ASSET BACKED CALLABLE		2/25/2021		25,000,000	0.22	\$24,991,292	\$24,991,600	\$308
Old Line Funding, LLC, Mar 15, 2021	COMMERCIAL PAPER ASSET BACKED CALLABLE		3/15/2021		90,000,000	0.24	\$89,955,000	\$89,957,635	\$2,635
Royal Bank of Canada, Apr 29, 2021	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.51	4/29/2021	1/29/2021	25,000,000		\$25,000,000	\$25,024,524	\$24,524
Royal Bank of Canada, Mar 09, 2021	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.64	3/9/2021	1/4/2021	25,000,000		\$25,000,000	\$25,022,515	\$22,515
Royal Bank of Canada, Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.30	12/1/2021		50,000,000	0.30	\$50,000,000	\$49,992,541	-\$7,460
Royal Bank of Canada, Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.97	5/24/2021		50,000,000	0.98	\$50,000,000	\$50,147,552	\$147,552
Royal Bank of Canada, Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.26	11/4/2021		25,000,000	0.26	\$25,000,000	\$24,991,653	-\$8,347
Royal Bank of Canada, Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.27	11/15/2021		25,000,000	0.27	\$25,000,000	\$24,991,801	-\$8,199
Royal Bank of Canada, Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.29	11/29/2021		50,000,000	0.29	\$50,000,000	\$49,988,429	-\$11,571
Royal Bank of Canada, New York Branch, Sep 24, 2021	VARIABLE RATE COMMERCIAL PAPER - 4-2	0.30	9/24/2021	1/4/2021	20,000,000		\$20,000,000	\$19,999,999	-\$1
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/1/2021		23,400,000	0.21	\$23,395,496	\$23,395,798	\$303
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/8/2021		50,000,000	0.20	\$49,988,889	\$49,988,679	-\$210
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/16/2021		100,000,000	0.22	\$99,970,667	\$99,971,669	\$1,002
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/7/2021		34,000,000	0.24	\$33,977,787	\$33,976,914	-\$873
Societe Generale, Paris CP4-2	COMMERCIAL PAPER - 4-2		1/15/2021		150,000,000	0.18	\$149,988,000	\$149,992,875	\$4,875
Sumitomo Mitsui Trust Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.18	2/3/2021		200,000,000	0.18	\$200,000,000	\$200,009,818	\$9,818
Sumitomo Mitsui Trust Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.19	2/8/2021		100,000,000	0.19	\$100,000,000	\$100,005,631	\$5,631
Sumitomo Mitsui Trust Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.19	2/9/2021		200,000,000	0.19	\$200,000,000	\$200,011,106	\$11,106
Svenska Handelsbanken, Stockholm CP4-2	COMMERCIAL PAPER - 4-2		3/3/2021		75,000,000	0.18	\$74,976,375	\$74,984,113	\$7,738
Svenska Handelsbanken, Stockholm CP4-2	COMMERCIAL PAPER - 4-2		5/19/2021		100,000,000	0.23	\$99,910,556	\$99,927,025	\$16,469
Svenska Handelsbanken, Stockholm CP4-2	COMMERCIAL PAPER - 4-2		7/6/2021		200,000,000	0.22	\$199,770,222	\$199,747,550	-\$22,672
Thunder Bay Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/16/2021		150,000,000	0.18	\$149,964,000	\$149,965,925	\$1,925
Thunder Bay Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/9/2021		52,750,000	0.20	\$52,729,779	\$52,732,563	\$2,784
Thunder Bay Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/18/2021		95,000,000	0.21	\$94,956,775	\$94,963,222	\$6,447
Thunder Bay Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/22/2021		27,000,000	0.20	\$26,987,700	\$26,988,822	\$1,122
Thunder Bay Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/25/2021		100,000,000	0.19	\$99,955,139	\$99,956,600	\$1,461
Thunder Bay Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		7/9/2021		63,000,000	0.26	\$62,913,095	\$62,905,903	-\$7,192

See notes at end of table.

INVENTORY OF HOLDINGS FOR DECEMBER 2020

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	1.43	2/26/2021		50,000,000	1.45	\$50,000,000	\$50,095,786	\$95,786
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.45	6/16/2021		50,000,000	0.46	\$50,000,000	\$50,041,543	\$41,543
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.20	3/4/2021		100,000,000	0.20	\$100,000,000	\$99,996,300	-\$3,700
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.24	6/7/2021		100,000,000	0.24	\$100,000,000	\$99,986,828	-\$13,172
Toronto Dominion Bank CP4-2	COMMERCIAL PAPER - 4-2		1/5/2021		150,000,000	0.12	\$149,997,000	\$149,998,125	\$1,125
Toronto Dominion Bank CP4-2	COMMERCIAL PAPER - 4-2		2/19/2021		25,000,000	0.22	\$24,992,208	\$24,993,056	\$847
Toronto Dominion Bank CP4-2	COMMERCIAL PAPER - 4-2		3/15/2021		50,000,000	0.25	\$49,973,958	\$49,977,903	\$3,945
Toronto Dominion Bank CP4-2	COMMERCIAL PAPER - 4-2		3/16/2021		50,000,000	0.24	\$49,974,667	\$49,977,604	\$2,937
Toronto Dominion Bank, 0.27%	CALLABLE COMMERCIAL PAPER	0.27	10/8/2021		75,000,000	0.27	\$75,000,000	\$75,010,970	\$10,970
Toronto Dominion Bank, Mar 05, 2021	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.41	3/5/2021	1/4/2021	100,000,000		\$100,000,000	\$100,032,755	\$32,755
Toyota Credit De Puerto Rico Corp. CP	COMMERCIAL PAPER		1/13/2021		20,000,000	0.31	\$19,997,667	\$19,999,350	\$1,683
Toyota Finance Australia Ltd. CP	COMMERCIAL PAPER		2/18/2021		80,000,000	0.22	\$79,975,556	\$79,987,695	\$12,140
Toyota Motor Credit Corp. CP	COMMERCIAL PAPER		1/25/2021		50,000,000	0.29	\$49,989,889	\$49,996,528	\$6,639
Toyota Motor Credit Corp. CP	COMMERCIAL PAPER		4/29/2021		100,000,000	0.24	\$99,920,000	\$99,944,136	\$24,136
Toyota Motor Credit Corp. CP	COMMERCIAL PAPER		5/4/2021		100,000,000	0.23	\$99,920,139	\$99,941,100	\$20,961
Toyota Motor Credit Corp. CP	COMMERCIAL PAPER		5/5/2021		50,000,000	0.23	\$49,959,750	\$49,970,139	\$10,389
Toyota Motor Finance (Netherlands) B.V. CP	COMMERCIAL PAPER		4/23/2021		50,000,000	0.27	\$49,957,250	\$49,964,688	\$7,438
U.S. Treasury Bill 03/11/2021	US TREASURY BILL	0.00	3/11/2021		55,000,000	0.10	\$54,989,153	\$54,992,438	\$3,285
U.S. Treasury Bill 03/18/2021	US TREASURY BILL	0.00	3/18/2021		55,000,000	0.12	\$54,985,700	\$54,992,193	\$6,493
Westpac Banking Corp. Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.19	3/10/2021		50,000,000	0.19	\$50,000,000	\$50,001,244	\$1,244
Westpac Banking Corp. Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.19	3/12/2021		100,000,000	0.19	\$100,000,000	\$100,001,968	\$1,968
Westpac Banking Corp. Ltd., Sydney CP4-2	COMMERCIAL PAPER - 4-2		2/25/2021		25,000,000	0.19	\$24,992,479	\$24,993,817	\$1,338
Westpac Banking Corp. Ltd., Sydney CP4-2	COMMERCIAL PAPER - 4-2		3/10/2021		100,000,000	0.19	\$99,963,056	\$99,967,033	\$3,977
Westpac Banking Corp. Ltd., Sydney, Feb 05, 2021	VARIABLE RATE COMMERCIAL PAPER - 4-2	0.25	2/5/2021	2/5/2021	25,000,000		\$24,997,604	\$25,000,643	\$3,039
Total Value of Assets					18,453,575,378		\$18,449,896,309	\$18,451,439,943	\$1,543,634

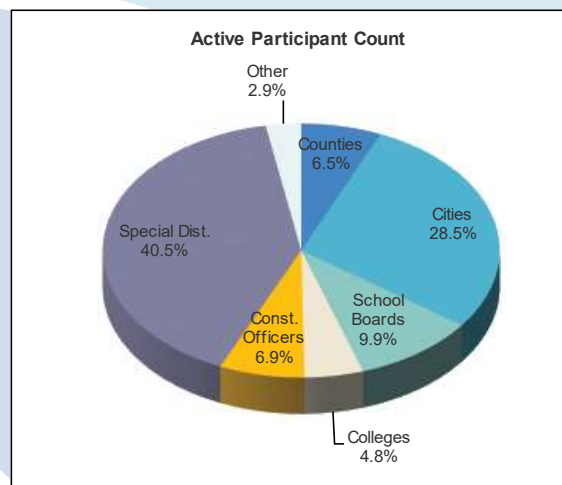
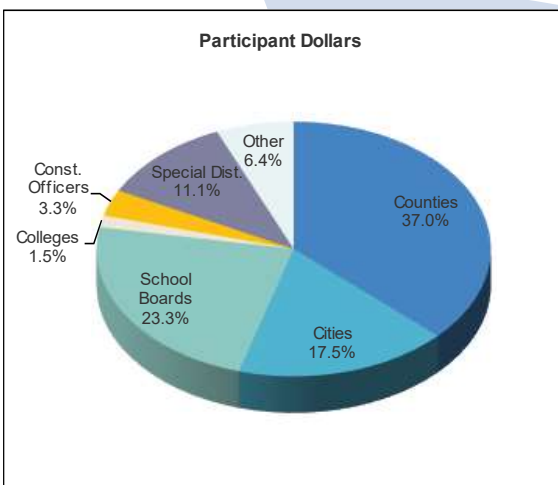
Notes: The data included in this report is unaudited. Amounts above are the value of investments. Income accruals, payables and uninvested cash are not included. Amortizations/accretions are reported with a one-day lag in the above valuations.

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 2020

Participant Balance	Share of Total Fund	Share of Participant Count	Participant Balance	Share of Total Fund	Share of Participant Count
All Participants	100.0%	100.0%	Colleges & Universities	1.5%	4.8%
Top 10	34.6%	1.4%	Top 10	1.4%	1.4%
\$100 million or more	73.5%	7.2%	\$100 million or more	0.0%	0.0%
\$10 million up to \$100 million	22.6%	16.5%	\$10 million up to \$100 million	1.3%	1.0%
\$1 million up to \$10 million	3.5%	22.2%	\$1 million up to \$10 million	0.2%	1.4%
Under \$1 million	0.4%	54.1%	Under \$1 million	0.01%	2.5%
Counties	37.0%	6.5%	Constitutional Officers	3.3%	6.9%
Top 10	29.5%	1.4%	Top 10	1.7%	1.4%
\$100 million or more	35.4%	2.5%	\$100 million or more	2.2%	0.3%
\$10 million up to \$100 million	1.4%	1.1%	\$10 million up to \$100 million	0.8%	0.7%
\$1 million up to \$10 million	0.2%	1.1%	\$1 million up to \$10 million	0.3%	1.9%
Under \$1 million	0.0%	1.9%	Under \$1 million	0.0%	4.1%
Municipalities	17.5%	28.5%	Special Districts	11.1%	40.5%
Top 10	7.5%	1.4%	Top 10	6.9%	1.4%
\$100 million or more	7.5%	1.4%	\$100 million or more	4.8%	0.7%
\$10 million up to \$100 million	8.7%	6.8%	\$10 million up to \$100 million	5.0%	3.5%
\$1 million up to \$10 million	1.2%	7.1%	\$1 million up to \$10 million	1.1%	7.9%
Under \$1 million	0.1%	13.2%	Under \$1 million	0.2%	28.3%
School Boards	23.3%	9.9%	Other	6.4%	2.9%
Top 10	15.5%	1.4%	Top 10	6.2%	1.4%
\$100 million or more	18.6%	2.0%	\$100 million or more	5.0%	0.4%
\$10 million up to \$100 million	4.3%	2.7%	\$10 million up to \$100 million	1.2%	0.7%
\$1 million up to \$10 million	0.3%	2.2%	\$1 million up to \$10 million	0.1%	0.7%
Under \$1 million	0.0%	3.0%	Under \$1 million	0.0%	1.1%



Total Fund Value: \$18,452,833,151

Total Active Participant Count: 734

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

COMPLIANCE WITH INVESTMENT POLICY FOR DECEMBER 2020

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 DECEMBER 2020

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
<i>Buys</i>								
ALBION CAPITAL LLC CPABS4	12/18/20	12/07/20	12/07/20	50,000,000	49,997,708	0	49,997,708	0
ALBION CAPITAL LLC CPABS4	12/18/20	12/07/20	12/07/20	20,239,000	20,238,072	0	20,238,072	0
ANGLESEA FUNDING LLC CPABS4	12/30/20	12/29/20	12/29/20	50,000,000	49,999,861	0	49,999,861	0
ANGLESEA FUNDING LLC CPABS4	01/04/21	12/30/20	12/30/20	50,000,000	49,998,611	0	49,998,611	0
ANGLESEA FUNDING LLC	06/16/21	12/17/20	12/17/20	50,000,000	50,000,000	0	50,000,000	0
ANGLESEA FUNDING LLC	06/16/21	12/17/20	12/18/20	25,000,000	25,000,000	0	25,000,000	0
ANTALIS S.A, CPABS4 CPABS4	12/09/20	12/02/20	12/02/20	50,000,000	49,998,833	0	49,998,833	0
ANTALIS S.A, CPABS4 CPABS4	12/09/20	12/02/20	12/02/20	50,000,000	49,998,833	0	49,998,833	0
ANTALIS S.A, CPABS4 CPABS4	12/09/20	12/02/20	12/02/20	32,480,000	32,479,242	0	32,479,242	0
ANTALIS S.A, CPABS4 CPABS4	12/09/20	12/02/20	12/02/20	50,000,000	49,998,833	0	49,998,833	0
ANTALIS S.A, CPABS4 CPABS4	12/09/20	12/02/20	12/02/20	29,930,000	29,929,302	0	29,929,302	0
ANTALIS S.A, CPABS4 CPABS4	12/16/20	12/09/20	12/09/20	50,000,000	49,998,833	0	49,998,833	0
ANTALIS S.A, CPABS4 CPABS4	12/16/20	12/09/20	12/09/20	50,000,000	49,998,833	0	49,998,833	0
ANTALIS S.A, CPABS4 CPABS4	12/16/20	12/09/20	12/09/20	20,000,000	19,999,533	0	19,999,533	0
ANTALIS S.A, CPABS4 CPABS4	12/16/20	12/09/20	12/09/20	50,000,000	49,998,833	0	49,998,833	0
ANTALIS S.A, CPABS4 CPABS4	12/18/20	12/11/20	12/11/20	50,000,000	49,998,931	0	49,998,931	0
ANTALIS S.A, CPABS4 CPABS4	12/18/20	12/11/20	12/11/20	32,100,000	32,099,313	0	32,099,313	0
ANTALIS S.A, CPABS4 CPABS4	12/23/20	12/16/20	12/16/20	50,000,000	49,998,833	0	49,998,833	0
ANTALIS S.A, CPABS4 CPABS4	12/23/20	12/16/20	12/16/20	50,000,000	49,998,833	0	49,998,833	0
ANTALIS S.A, CPABS4 CPABS4	12/23/20	12/16/20	12/16/20	31,810,000	31,809,258	0	31,809,258	0
ANTALIS S.A, CPABS4 CPABS4	12/23/20	12/16/20	12/16/20	50,000,000	49,998,833	0	49,998,833	0
ANTALIS S.A, CPABS4 CPABS4	12/23/20	12/16/20	12/16/20	50,000,000	49,998,833	0	49,998,833	0
ANTALIS S.A, CPABS4 CPABS4	12/28/20	12/18/20	12/18/20	50,000,000	49,998,333	0	49,998,333	0
ANTALIS S.A, CPABS4 CPABS4	12/28/20	12/18/20	12/18/20	4,530,000	4,529,849	0	4,529,849	0
ANTALIS S.A, CPABS4 CPABS4	12/30/20	12/23/20	12/23/20	50,000,000	49,998,833	0	49,998,833	0
ANTALIS S.A, CPABS4 CPABS4	12/30/20	12/23/20	12/23/20	50,000,000	49,998,833	0	49,998,833	0
ANTALIS S.A, CPABS4 CPABS4	12/30/20	12/23/20	12/23/20	50,000,000	49,998,833	0	49,998,833	0
ANTALIS S.A, CPABS4 CPABS4	12/30/20	12/23/20	12/23/20	20,000,000	19,999,533	0	19,999,533	0
ANTALIS S.A, CPABS4 CPABS4	12/30/20	12/23/20	12/23/20	50,000,000	49,998,833	0	49,998,833	0
ANTALIS S.A, CPABS4 CPABS4	12/30/20	12/23/20	12/23/20	50,000,000	49,998,833	0	49,998,833	0
ANTALIS S.A, CPABS4 CPABS4	01/04/21	12/28/20	12/28/20	50,000,000	49,998,833	0	49,998,833	0
ANTALIS S.A, CPABS4 CPABS4	01/04/21	12/28/20	12/28/20	1,760,000	1,759,959	0	1,759,959	0
ANTALIS S.A, CPABS4 CPABS4	01/06/21	12/30/20	12/30/20	50,000,000	49,998,833	0	49,998,833	0
ANTALIS S.A, CPABS4 CPABS4	01/06/21	12/30/20	12/30/20	50,000,000	49,998,833	0	49,998,833	0
ANTALIS S.A, CPABS4 CPABS4	01/06/21	12/30/20	12/30/20	44,330,000	44,328,966	0	44,328,966	0
ANTALIS S.A, CPABS4 CPABS4	02/01/21	12/15/20	12/15/20	50,000,000	49,983,333	0	49,983,333	0
ANTALIS S.A, CPABS4 CPABS4	02/01/21	12/15/20	12/15/20	50,000,000	49,983,333	0	49,983,333	0
ATLANTIC ASSET SECUCPABS4	02/08/21	12/30/20	12/30/20	50,000,000	49,990,000	0	49,990,000	0
AUSTRALIA NEW ZEACP4-2	03/08/21	12/08/20	12/08/20	50,000,000	49,976,250	0	49,976,250	0
AUSTRALIA NEW ZEACP4-2	03/08/21	12/08/20	12/08/20	50,000,000	49,976,250	0	49,976,250	0
AUSTRALIA NEW ZEACP4-2	06/23/21	12/22/20	12/28/20	31,000,000	30,961,896	0	30,961,896	0
AUSTRALIA NEW ZEACP4-2	06/23/21	12/22/20	12/28/20	50,000,000	49,938,542	0	49,938,542	0
AUSTRALIA NEW ZEACP4-2	06/25/21	12/23/20	12/28/20	50,000,000	49,937,847	0	49,937,847	0
AUSTRALIA NEW ZEACP4-2	06/25/21	12/23/20	12/28/20	25,000,000	24,968,924	0	24,968,924	0
AUSTRALIA NEW ZEACP4-2	06/25/21	12/28/20	12/29/20	29,300,000	29,263,782	0	29,263,782	0
AUSTRALIA NEW ZEACP4-2	07/22/21	12/08/20	12/09/20	50,000,000	49,925,000	0	49,925,000	0
BANK OF MONTREAL CPCP	01/12/21	12/01/20	12/02/20	50,000,000	49,990,319	0	49,990,319	0
BANK OF MONTREAL CPCP	01/12/21	12/01/20	12/02/20	20,000,000	19,996,128	0	19,996,128	0
BANK OF MONTREAL/CHICAGO IL	12/27/21	12/23/20	12/23/20	50,000,000	50,000,000	0	50,000,000	0
BANK OF MONTREAL/CHICAGO IL	12/27/21	12/23/20	12/23/20	50,000,000	50,000,000	0	50,000,000	0
BANK OF MONTREAL CPCP	01/11/21	12/08/20	12/08/20	50,000,000	49,990,556	0	49,990,556	0
BANK OF NOVA SCOTIACDPAN	12/10/21	12/10/20	12/10/20	50,000,000	50,000,000	0	50,000,000	0
BANK OF NOVA SCOTIACDPAN	12/10/21	12/10/20	12/10/20	50,000,000	50,000,000	0	50,000,000	0
BANQUE ET CAISSE D'CP	06/02/21	12/01/20	12/01/20	50,000,000	49,941,542	0	49,941,542	0
BANQUE ET CAISSE D'CP	06/02/21	12/01/20	12/01/20	50,000,000	49,941,542	0	49,941,542	0
BANQUE ET CAISSE D'CP	06/02/21	12/01/20	12/01/20	50,000,000	49,941,542	0	49,941,542	0
BARTON CAPITAL S.A, CPABS4	12/08/20	12/07/20	12/07/20	50,000,000	49,999,861	0	49,999,861	0
BARTON CAPITAL S.A, CPABS4	12/09/20	12/08/20	12/08/20	50,000,000	49,999,861	0	49,999,861	0
BARTON CAPITAL S.A, CPABS4	12/11/20	12/10/20	12/10/20	50,000,000	49,999,861	0	49,999,861	0
BARTON CAPITAL S.A, CPABS4	12/14/20	12/11/20	12/11/20	50,000,000	49,999,583	0	49,999,583	0

TRADING ACTIVITY FOR DECEMBER 2020

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
BARTON CAPITAL S.A.CPABS4	12/15/20	12/14/20	12/14/20	50,000,000	49,999,861	0	49,999,861	0
BARTON CAPITAL S.A.CPABS4	12/16/20	12/15/20	12/15/20	50,000,000	49,999,861	0	49,999,861	0
BARTON CAPITAL S.A.CPABS4	12/23/20	12/22/20	12/22/20	50,000,000	49,999,861	0	49,999,861	0
BARTON CAPITAL S.A.CPABS4	12/23/20	12/22/20	12/22/20	35,000,000	34,999,903	0	34,999,903	0
BARTON CAPITAL S.A.CPABS4	12/29/20	12/28/20	12/28/20	50,000,000	49,999,861	0	49,999,861	0
BARTON CAPITAL S.A.CPABS4	12/29/20	12/28/20	12/28/20	50,000,000	49,999,861	0	49,999,861	0
BARTON CAPITAL S.A.CPABS4	12/29/20	12/28/20	12/28/20	35,500,000	35,499,901	0	35,499,901	0
BARTON CAPITAL S.A.CPABS4	12/30/20	12/23/20	12/23/20	50,000,000	49,998,833	0	49,998,833	0
BARTON CAPITAL S.A.CPABS4	12/30/20	12/23/20	12/23/20	50,000,000	49,998,833	0	49,998,833	0
BARTON CAPITAL S.A.CPABS4	12/30/20	12/29/20	12/29/20	50,000,000	49,999,861	0	49,999,861	0
BARTON CAPITAL S.A.CPABS4	12/30/20	12/29/20	12/29/20	50,000,000	49,999,861	0	49,999,861	0
BARTON CAPITAL S.A.CPABS4	12/30/20	12/29/20	12/29/20	35,700,000	35,699,901	0	35,699,901	0
BARTON CAPITAL S.A.CPABS4	01/15/21	12/15/20	12/15/20	50,000,000	49,992,250	0	49,992,250	0
BARTON CAPITAL S.A.CPABS4	02/05/21	12/30/20	12/30/20	25,000,000	24,995,375	0	24,995,375	0
BEDFORD ROW FUNDINGCPABS4	03/30/21	12/04/20	12/04/20	35,000,000	34,974,061	0	34,974,061	0
BEDFORD ROW FUNDINGCPABS4	06/17/21	12/22/20	12/22/20	50,000,000	49,936,083	0	49,936,083	0
BEDFORD ROW FUNDINGCPABS4	09/07/21	12/02/20	12/02/20	25,000,000	24,945,750	0	24,945,750	0
CRC FUNDING, LLC CPCPABS4	12/09/20	12/08/20	12/08/20	50,000,000	49,999,875	0	49,999,875	0
CRC FUNDING, LLC CPCPABS4	12/09/20	12/08/20	12/08/20	25,000,000	24,999,938	0	24,999,938	0
CRC FUNDING, LLC CPCPABS4	12/29/20	12/28/20	12/28/20	50,000,000	49,999,875	0	49,999,875	0
CRC FUNDING, LLC CPCPABS4	12/29/20	12/28/20	12/28/20	50,000,000	49,999,875	0	49,999,875	0
CRC FUNDING, LLC CPCPABS4	12/29/20	12/28/20	12/28/20	38,300,000	38,299,904	0	38,299,904	0
CANADIAN IMPERIAL BCP4-2	01/05/21	12/22/20	12/22/20	50,000,000	49,996,111	0	49,996,111	0
CANADIAN IMPERIAL BCP4-2	01/05/21	12/22/20	12/22/20	50,000,000	49,996,111	0	49,996,111	0
CANADIAN IMPERIAL BCP4-2	01/05/21	12/22/20	12/22/20	50,000,000	49,996,111	0	49,996,111	0
CANADIAN IMPERIAL BCP4-2	01/05/21	12/22/20	12/22/20	50,000,000	49,996,111	0	49,996,111	0
CANADIAN IMPERIAL BCP4-2	01/05/21	12/22/20	12/22/20	50,000,000	49,996,111	0	49,996,111	0
CANADIAN IMPERIAL BCP4-2	01/05/21	12/22/20	12/22/20	50,000,000	49,996,111	0	49,996,111	0
COLLATERALIZED COMMCPABS3	07/14/21	12/16/20	12/16/20	20,000,000	19,966,167	0	19,966,167	0
COMMONWEALTH BANK OCP4-2	02/16/21	12/11/20	12/11/20	50,000,000	49,982,222	0	49,982,222	0
COMMONWEALTH BANK OCP4-2	02/24/21	12/23/20	12/28/20	50,000,000	49,982,278	0	49,982,278	0
COMMONWEALTH BANK OCP4-2	02/24/21	12/23/20	12/28/20	50,000,000	49,982,278	0	49,982,278	0
ERSTE ABWICKLUNGSANCP4-2	12/16/20	12/09/20	12/09/20	50,000,000	49,998,931	0	49,998,931	0
ERSTE ABWICKLUNGSANCP4-2	12/16/20	12/09/20	12/09/20	50,000,000	49,998,931	0	49,998,931	0
ERSTE ABWICKLUNGSANCP4-2	12/16/20	12/09/20	12/09/20	50,000,000	49,998,931	0	49,998,931	0
ERSTE ABWICKLUNGSANCP4-2	12/23/20	12/16/20	12/17/20	50,000,000	49,998,917	0	49,998,917	0
ERSTE ABWICKLUNGSANCP4-2	12/23/20	12/16/20	12/17/20	50,000,000	49,998,917	0	49,998,917	0
ERSTE ABWICKLUNGSANCP4-2	12/23/20	12/16/20	12/17/20	50,000,000	49,998,917	0	49,998,917	0
ERSTE ABWICKLUNGSANCP4-2	12/28/20	12/16/20	12/17/20	50,000,000	49,997,708	0	49,997,708	0
ERSTE ABWICKLUNGSANCP4-2	12/28/20	12/16/20	12/17/20	50,000,000	49,997,708	0	49,997,708	0
ERSTE ABWICKLUNGSANCP4-2	12/28/20	12/16/20	12/17/20	50,000,000	49,997,708	0	49,997,708	0
ERSTE ABWICKLUNGSANCP4-2	12/28/20	12/16/20	12/17/20	50,000,000	49,997,708	0	49,997,708	0
ERSTE ABWICKLUNGSANCP4-2	02/01/21	12/01/20	12/02/20	50,000,000	49,985,597	0	49,985,597	0
ERSTE ABWICKLUNGSANCP4-2	02/01/21	12/01/20	12/02/20	50,000,000	49,985,597	0	49,985,597	0
FMS WERTMANAGEMENT CP4-2	03/24/21	12/09/20	12/09/20	50,000,000	49,969,375	0	49,969,375	0
FMS WERTMANAGEMENT CP4-2	03/24/21	12/09/20	12/09/20	2,200,000	2,198,653	0	2,198,653	0
FMS WERTMANAGEMENT CP4-2	03/26/21	12/09/20	12/09/20	50,000,000	49,968,792	0	49,968,792	0
FMS WERTMANAGEMENT CP4-2	04/01/21	12/09/20	12/09/20	10,350,000	10,343,178	0	10,343,178	0
GTA FUNDING LLC CPACPABS4	12/15/20	12/08/20	12/08/20	40,660,000	40,659,130	0	40,659,130	0
GTA FUNDING LLC CPACPABS4	01/04/21	12/01/20	12/01/20	50,000,000	49,992,917	0	49,992,917	0
GTA FUNDING LLC CPACPABS4	01/04/21	12/01/20	12/01/20	4,000,000	3,999,433	0	3,999,433	0
MANHATTAN ASSET FUNCPABS4	12/21/20	12/15/20	12/15/20	25,978,000	25,977,480	0	25,977,480	0
MANHATTAN ASSET FUNCPABS4	01/19/21	12/22/20	12/22/20	35,954,000	35,948,966	0	35,948,966	0
MANHATTAN ASSET FUNCPABS4	01/29/21	12/02/20	12/02/20	50,000,000	49,983,083	0	49,983,083	0
MANHATTAN ASSET FUNCPABS4	01/29/21	12/02/20	12/02/20	21,000,000	20,992,895	0	20,992,895	0
MANHATTAN ASSET FUNCPABS4	02/04/21	12/28/20	12/28/20	50,000,000	49,989,972	0	49,989,972	0
MANHATTAN ASSET FUNCPABS4	02/04/21	12/28/20	12/28/20	5,276,000	5,274,942	0	5,274,942	0
NRW,BANK CP4-2CP4-2	12/28/20	12/18/20	12/21/20	50,000,000	49,998,736	0	49,998,736	0
NRW,BANK CP4-2CP4-2	12/28/20	12/18/20	12/21/20	25,000,000	24,999,368	0	24,999,368	0
NRW,BANK CP4-2CP4-2	01/14/21	12/02/20	12/02/20	50,000,000	49,988,951	0	49,988,951	0
NRW,BANK CP4-2CP4-2	01/14/21	12/02/20	12/02/20	50,000,000	49,988,951	0	49,988,951	0

TRADING ACTIVITY FOR DECEMBER 2020

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
NRW/BANK CP4-2CP4-2	01/15/21	12/03/20	12/04/20	50,000,000	49,989,500	0	49,989,500	0
NRW/BANK CP4-2CP4-2	01/15/21	12/03/20	12/04/20	25,000,000	24,994,750	0	24,994,750	0
NRW/BANK CP4-2CP4-2	02/23/21	12/03/20	12/03/20	50,000,000	49,977,792	0	49,977,792	0
NRW/BANK CP4-2CP4-2	02/23/21	12/03/20	12/03/20	50,000,000	49,977,792	0	49,977,792	0
NATIONAL AUSTRALIA CP4-2	03/08/21	12/08/20	12/08/20	50,000,000	49,975,000	0	49,975,000	0
NATIONAL AUSTRALIA CP4-2	03/08/21	12/08/20	12/08/20	50,000,000	49,975,000	0	49,975,000	0
NATIONAL AUSTRALIA CP4-2	03/09/21	12/09/20	12/09/20	50,000,000	49,975,000	0	49,975,000	0
NATIONAL AUSTRALIA CP4-2	03/09/21	12/09/20	12/09/20	50,000,000	49,975,000	0	49,975,000	0
NATIONAL AUSTRALIA CP4-2	03/09/21	12/09/20	12/09/20	50,000,000	49,975,000	0	49,975,000	0
NATIONAL AUSTRALIA CP4-2	03/09/21	12/09/20	12/09/20	50,000,000	49,975,000	0	49,975,000	0
NATIONWIDE BUILDINGCP4-2	01/05/21	12/02/20	12/02/20	10,000,000	9,998,253	0	9,998,253	0
NATIONWIDE BUILDINGCP4-2	01/05/21	12/02/20	12/02/20	50,000,000	49,991,264	0	49,991,264	0
NATIONWIDE BUILDINGCP4-2	01/08/21	12/01/20	12/01/20	50,000,000	49,990,500	0	49,990,500	0
NATIONWIDE BUILDINGCP4-2	01/08/21	12/01/20	12/01/20	25,000,000	24,995,250	0	24,995,250	0
NATIONWIDE BUILDINGCP4-2	01/11/21	12/04/20	12/04/20	50,000,000	49,989,444	0	49,989,444	0
NATIONWIDE BUILDINGCP4-2	01/11/21	12/04/20	12/04/20	50,000,000	49,989,444	0	49,989,444	0
NATIONWIDE BUILDINGCP4-2	01/11/21	12/04/20	12/04/20	50,000,000	49,989,444	0	49,989,444	0
NATIONWIDE BUILDINGCP4-2	01/11/21	12/04/20	12/04/20	25,000,000	24,994,722	0	24,994,722	0
NATIONWIDE BUILDINGCP4-2	01/19/21	12/09/20	12/09/20	50,000,000	49,986,903	0	49,986,903	0
NATIONWIDE BUILDINGCP4-2	01/19/21	12/09/20	12/09/20	50,000,000	49,986,903	0	49,986,903	0
NATIONWIDE BUILDINGCP4-2	01/19/21	12/09/20	12/09/20	10,000,000	9,997,381	0	9,997,381	0
NATIONWIDE BUILDINGCP4-2	01/19/21	12/09/20	12/09/20	50,000,000	49,986,903	0	49,986,903	0
NATIONWIDE BUILDINGCP4-2	01/19/21	12/09/20	12/09/20	50,000,000	49,986,903	0	49,986,903	0
NATIONWIDE BUILDINGCP4-2	01/20/21	12/11/20	12/11/20	35,000,000	34,991,056	0	34,991,056	0
NATIONWIDE BUILDINGCP4-2	01/28/21	12/22/20	12/22/20	40,000,000	39,989,722	0	39,989,722	0
NATIONWIDE BUILDINGCP4-2	02/08/21	12/29/20	12/29/20	16,000,000	15,995,444	0	15,995,444	0
NEDERLANDSE WATERSCCP4-2	12/10/20	12/03/20	12/03/20	50,000,000	49,998,931	0	49,998,931	0
NEDERLANDSE WATERSCCP4-2	12/10/20	12/03/20	12/03/20	50,000,000	49,998,931	0	49,998,931	0
NEDERLANDSE WATERSCCP4-2	12/10/20	12/03/20	12/03/20	14,291,000	14,290,694	0	14,290,694	0
NEDERLANDSE WATERSCCP4-2	12/16/20	12/08/20	12/09/20	50,000,000	49,998,931	0	49,998,931	0
NEDERLANDSE WATERSCCP4-2	12/16/20	12/08/20	12/09/20	50,000,000	49,998,931	0	49,998,931	0
NEDERLANDSE WATERSCCP4-2	12/16/20	12/08/20	12/09/20	50,000,000	49,998,931	0	49,998,931	0
NEDERLANDSE WATERSCCP4-2	12/16/20	12/08/20	12/09/20	50,000,000	49,998,931	0	49,998,931	0
NEDERLANDSE WATERSCCP4-2	12/16/20	12/08/20	12/09/20	50,000,000	49,998,931	0	49,998,931	0
NEDERLANDSE WATERSCCP4-2	12/29/20	12/22/20	12/22/20	50,000,000	49,998,785	0	49,998,785	0
NEDERLANDSE WATERSCCP4-2	12/29/20	12/22/20	12/22/20	50,000,000	49,998,785	0	49,998,785	0
NEDERLANDSE WATERSCCP4-2	12/29/20	12/22/20	12/22/20	50,000,000	49,998,785	0	49,998,785	0
NEDERLANDSE WATERSCCP4-2	12/29/20	12/22/20	12/22/20	50,000,000	49,998,785	0	49,998,785	0
NEDERLANDSE WATERSCCP4-2	12/29/20	12/22/20	12/22/20	50,000,000	49,998,785	0	49,998,785	0
OLD LINE FUNDING, LCPABS4	01/27/21	12/01/20	12/01/20	28,000,000	27,992,463	0	27,992,463	0
ROYAL BANK OF CANADCDYAN	12/01/21	12/01/20	12/01/20	50,000,000	50,000,000	0	50,000,000	0
SOCIETE GENERALE, PCDYAN	12/11/20	12/04/20	12/04/20	50,000,000	50,000,000	0	50,000,000	0
SOCIETE GENERALE, PCDYAN	12/11/20	12/04/20	12/04/20	50,000,000	50,000,000	0	50,000,000	0
SOCIETE GENERALE, PCDYAN	12/11/20	12/04/20	12/04/20	50,000,000	50,000,000	0	50,000,000	0
SOCIETE GENERALE, PCDYAN	12/11/20	12/04/20	12/04/20	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	02/03/21	12/01/20	12/01/20	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	02/03/21	12/01/20	12/01/20	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	02/03/21	12/01/20	12/01/20	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	02/03/21	12/01/20	12/01/20	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	02/08/21	12/10/20	12/10/20	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	02/08/21	12/10/20	12/10/20	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	02/09/21	12/11/20	12/11/20	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	02/09/21	12/11/20	12/11/20	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	02/09/21	12/11/20	12/11/20	50,000,000	50,000,000	0	50,000,000	0
SVENSKA HANDELSBANKCP4-2	07/06/21	12/30/20	12/30/20	50,000,000	49,942,556	0	49,942,556	0
SVENSKA HANDELSBANKCP4-2	07/06/21	12/30/20	12/30/20	50,000,000	49,942,556	0	49,942,556	0
SVENSKA HANDELSBANKCP4-2	07/06/21	12/30/20	12/30/20	50,000,000	49,942,556	0	49,942,556	0
SVENSKA HANDELSBANKCP4-2	07/06/21	12/30/20	12/30/20	50,000,000	49,942,556	0	49,942,556	0
THUNDER BAY FUNDINGCPABS4	03/22/21	12/28/20	12/28/20	27,000,000	26,987,400	0	26,987,400	0
THUNDER BAY FUNDINGCPABS4	07/09/21	12/16/20	12/16/20	50,000,000	49,925,972	0	49,925,972	0
THUNDER BAY FUNDINGCPABS4	07/09/21	12/16/20	12/16/20	13,000,000	12,980,753	0	12,980,753	0
TORONTO DOMINION BACDYAN	06/07/21	12/04/20	12/04/20	50,000,000	50,000,000	0	50,000,000	0
TORONTO DOMINION BACDYAN	06/07/21	12/04/20	12/04/20	50,000,000	50,000,000	0	50,000,000	0
TORONTO DOMINION BACP4-2	12/21/20	12/11/20	12/11/20	50,000,000	49,998,194	0	49,998,194	0

TRADING ACTIVITY FOR DECEMBER 2020

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
TORONTO DOMINION BACP4-2	01/05/21	12/29/20	12/29/20	50,000,000	49,998,833	0	49,998,833	0
TORONTO DOMINION BACP4-2	01/05/21	12/29/20	12/29/20	50,000,000	49,998,833	0	49,998,833	0
TORONTO DOMINION BACP4-2	01/05/21	12/29/20	12/29/20	50,000,000	49,998,833	0	49,998,833	0
TORONTO DOMINION BACP4-2	03/15/21	12/15/20	12/15/20	50,000,000	49,968,750	0	49,968,750	0
TORONTO DOMINION BACP4-2	03/16/21	12/10/20	12/10/20	50,000,000	49,968,000	0	49,968,000	0
WESTPAC BANKING CORCP4-2	03/10/21	12/11/20	12/11/20	50,000,000	49,976,514	0	49,976,514	0
WESTPAC BANKING CORCP4-2	03/10/21	12/11/20	12/11/20	50,000,000	49,976,514	0	49,976,514	0
WESTPAC BANKING CORCDYAN	03/10/21	12/10/20	12/10/20	50,000,000	50,000,000	0	50,000,000	0
WESTPAC BANKING CORCDYAN	03/12/21	12/11/20	12/11/20	50,000,000	50,000,000	0	50,000,000	0
WESTPAC BANKING CORCDYAN	03/12/21	12/11/20	12/11/20	50,000,000	50,000,000	0	50,000,000	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	12/02/20	12/02/20	1,000,946	1,000,946	0	1,000,946	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	12/08/20	12/08/20	1,472,070	1,472,070	0	1,472,070	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	12/10/20	12/10/20	881,062	881,062	0	881,062	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	12/14/20	12/14/20	133,502	133,502	0	133,502	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	12/17/20	12/17/20	5,230,104	5,230,104	0	5,230,104	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	12/21/20	12/21/20	1,535,972	1,535,972	0	1,535,972	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	12/22/20	12/22/20	280,161	280,161	0	280,161	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	12/23/20	12/23/20	580,110	580,110	0	580,110	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	12/24/20	12/24/20	500,016,050	500,016,050	0	500,016,050	0
MIZUHO TRIPARTY	12/02/20	12/01/20	12/01/20	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	12/02/20	12/01/20	12/01/20	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/02/20	12/01/20	12/01/20	1,433,000,000	1,433,000,000	0	1,433,000,000	0
BANK OF AMERICA TRIPARTY	12/03/20	12/02/20	12/02/20	795,000,000	795,000,000	0	795,000,000	0
MIZUHO TRIPARTY	12/03/20	12/02/20	12/02/20	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	12/03/20	12/02/20	12/02/20	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/04/20	12/03/20	12/03/20	1,197,000,000	1,197,000,000	0	1,197,000,000	0
MIZUHO TRIPARTY	12/04/20	12/03/20	12/03/20	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	12/04/20	12/03/20	12/03/20	100,000,000	100,000,000	0	100,000,000	0
MIZUHO TRIPARTY	12/07/20	12/04/20	12/04/20	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	12/07/20	12/04/20	12/04/20	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/07/20	12/04/20	12/04/20	1,517,000,000	1,517,000,000	0	1,517,000,000	0
BANK OF AMERICA TRIPARTY	12/08/20	12/07/20	12/07/20	2,155,000,000	2,155,000,000	0	2,155,000,000	0
MIZUHO TRIPARTY	12/08/20	12/07/20	12/07/20	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	12/08/20	12/07/20	12/07/20	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/09/20	12/08/20	12/08/20	1,785,000,000	1,785,000,000	0	1,785,000,000	0
MIZUHO TRIPARTY	12/09/20	12/08/20	12/08/20	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	12/09/20	12/08/20	12/08/20	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/10/20	12/09/20	12/09/20	1,190,000,000	1,190,000,000	0	1,190,000,000	0
MIZUHO TRIPARTY	12/10/20	12/09/20	12/09/20	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	12/10/20	12/09/20	12/09/20	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/11/20	12/10/20	12/10/20	2,160,000,000	2,160,000,000	0	2,160,000,000	0
MIZUHO TRIPARTY	12/11/20	12/10/20	12/10/20	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	12/11/20	12/10/20	12/10/20	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/14/20	12/11/20	12/11/20	1,893,000,000	1,893,000,000	0	1,893,000,000	0
MIZUHO TRIPARTY	12/14/20	12/11/20	12/11/20	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	12/14/20	12/11/20	12/11/20	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/15/20	12/14/20	12/14/20	1,500,000,000	1,500,000,000	0	1,500,000,000	0
MIZUHO TRIPARTY	12/15/20	12/14/20	12/14/20	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	12/15/20	12/14/20	12/14/20	100,000,000	100,000,000	0	100,000,000	0
MIZUHO TRIPARTY	12/16/20	12/15/20	12/15/20	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	12/16/20	12/15/20	12/15/20	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/16/20	12/15/20	12/15/20	2,035,000,000	2,035,000,000	0	2,035,000,000	0
BANK OF AMERICA TRIPARTY	12/17/20	12/16/20	12/16/20	1,684,000,000	1,684,000,000	0	1,684,000,000	0
MIZUHO TRIPARTY	12/17/20	12/16/20	12/16/20	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	12/17/20	12/16/20	12/16/20	100,000,000	100,000,000	0	100,000,000	0
MIZUHO TRIPARTY	12/18/20	12/17/20	12/17/20	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	12/18/20	12/17/20	12/17/20	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/18/20	12/17/20	12/17/20	1,872,000,000	1,872,000,000	0	1,872,000,000	0
MIZUHO TRIPARTY	12/21/20	12/18/20	12/18/20	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	12/21/20	12/18/20	12/18/20	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/21/20	12/18/20	12/18/20	2,410,000,000	2,410,000,000	0	2,410,000,000	0
MIZUHO TRIPARTY	12/22/20	12/21/20	12/21/20	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	12/22/20	12/21/20	12/21/20	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/22/20	12/21/20	12/21/20	2,215,000,000	2,215,000,000	0	2,215,000,000	0
BANK OF AMERICA TRIPARTY	12/23/20	12/22/20	12/22/20	2,125,000,000	2,125,000,000	0	2,125,000,000	0

TRADING ACTIVITY FOR DECEMBER 2020

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
MIZUHO TRIPARTY	12/23/20	12/22/20	12/22/20	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	12/23/20	12/22/20	12/22/20	100,000,000	100,000,000	0	100,000,000	0
HSBC TRIPARTY	12/28/20	12/23/20	12/23/20	100,000,000	100,000,000	0	100,000,000	0
MIZUHO TRIPARTY	12/28/20	12/23/20	12/23/20	450,000,000	450,000,000	0	450,000,000	0
BANK OF AMERICA TRIPARTY	12/28/20	12/23/20	12/23/20	1,736,000,000	1,736,000,000	0	1,736,000,000	0
BANK OF AMERICA TRIPARTY	12/29/20	12/28/20	12/28/20	1,885,000,000	1,885,000,000	0	1,885,000,000	0
BANK OF AMERICA TRIPARTY	12/29/20	12/28/20	12/28/20	35,000,000	35,000,000	0	35,000,000	0
MIZUHO TRIPARTY	12/29/20	12/28/20	12/28/20	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	12/29/20	12/28/20	12/28/20	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/30/20	12/29/20	12/29/20	2,320,000,000	2,320,000,000	0	2,320,000,000	0
MIZUHO TRIPARTY	12/30/20	12/29/20	12/29/20	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	12/30/20	12/29/20	12/29/20	100,000,000	100,000,000	0	100,000,000	0
MIZUHO TRIPARTY	01/04/21	12/30/20	12/30/20	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	01/04/21	12/30/20	12/30/20	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	01/04/21	12/30/20	12/30/20	2,378,000,000	2,378,000,000	0	2,378,000,000	0
<i>Total Buys</i>				56,611,817,977	56,609,902,351	0	56,609,902,351	0
<i>Cash Closes</i>								
ANGLESEA FUNDING LLC	03/23/21	12/18/20	12/18/20	50,000,000	50,000,000	32,170	50,032,170	0
ANGLESEA FUNDING LLC	03/23/21	12/18/20	12/18/20	25,000,000	25,000,000	16,085	25,016,085	0
<i>Total Cash Closes</i>				75,000,000	75,000,000	48,255	75,048,255	0
<i>Deposits</i>								
ABN AMRO BANK NV,ATD 0.11 20201208	12/08/20	12/01/20	12/01/20	200,000,000	200,000,000	0	200,000,000	0
RABOBANK NEDERLAND,TD 0.12 20201208	12/08/20	12/01/20	12/01/20	350,000,000	350,000,000	0	350,000,000	0
AUSTRALIA NEW ZEATD 0.12 20201208	12/08/20	12/01/20	12/01/20	425,000,000	425,000,000	0	425,000,000	0
RABOBANK NEDERLAND,TD 0.12 20201209	12/09/20	12/02/20	12/02/20	25,000,000	25,000,000	0	25,000,000	0
AUSTRALIA NEW ZEATD 0.12 20201209	12/09/20	12/02/20	12/02/20	25,000,000	25,000,000	0	25,000,000	0
MIZUHO BANK LTD,TD 0.09 20201203	12/03/20	12/02/20	12/02/20	300,000,000	300,000,000	0	300,000,000	0
ABN AMRO BANK NV,ATD 0.11 20201210	12/10/20	12/03/20	12/03/20	200,000,000	200,000,000	0	200,000,000	0
ABN AMRO BANK NV,ATD 0.11 20201211	12/11/20	12/04/20	12/04/20	100,000,000	100,000,000	0	100,000,000	0
AUSTRALIA NEW ZEATD 0.12 20201214	12/14/20	12/07/20	12/07/20	325,000,000	325,000,000	0	325,000,000	0
RABOBANK NEDERLAND,TD 0.12 20201214	12/14/20	12/07/20	12/07/20	400,000,000	400,000,000	0	400,000,000	0
ABN AMRO BANK NV,ATD 0.11 20201215	12/15/20	12/08/20	12/08/20	500,000,000	500,000,000	0	500,000,000	0
RABOBANK NEDERLAND,TD 0.12 20201215	12/15/20	12/08/20	12/08/20	350,000,000	350,000,000	0	350,000,000	0
AUSTRALIA NEW ZEATD 0.12 20201215	12/15/20	12/08/20	12/08/20	300,000,000	300,000,000	0	300,000,000	0
ABN AMRO BANK NV,ATD 0.11 20201217	12/17/20	12/10/20	12/10/20	200,000,000	200,000,000	0	200,000,000	0
RABOBANK NEDERLAND,TD 0.12 20201217	12/17/20	12/10/20	12/10/20	90,000,000	90,000,000	0	90,000,000	0
AUSTRALIA NEW ZEATD 0.12 20201217	12/17/20	12/10/20	12/10/20	50,000,000	50,000,000	0	50,000,000	0
MIZUHO BANK LTD,TD 0.09 20201210	12/10/20	12/09/20	12/09/20	300,000,000	300,000,000	0	300,000,000	0
ABN AMRO BANK NV,ATD 0.11 20201218	12/18/20	12/11/20	12/11/20	100,000,000	100,000,000	0	100,000,000	0
AUSTRALIA NEW ZEATD 0.12 20201221	12/21/20	12/14/20	12/14/20	355,000,000	355,000,000	0	355,000,000	0
MIZUHO BANK LTD,TD 0.09 20201215	12/15/20	12/14/20	12/14/20	500,000,000	500,000,000	0	500,000,000	0
RABOBANK NEDERLAND,TD 0.12 20201221	12/21/20	12/14/20	12/14/20	400,000,000	400,000,000	0	400,000,000	0
RABOBANK NEDERLAND,TD 0.12 20201222	12/22/20	12/15/20	12/15/20	350,000,000	350,000,000	0	350,000,000	0
ABN AMRO BANK NV,ATD 0.11 20201222	12/22/20	12/15/20	12/15/20	550,000,000	550,000,000	0	550,000,000	0
AUSTRALIA NEW ZEATD 0.12 20201222	12/22/20	12/15/20	12/15/20	300,000,000	300,000,000	0	300,000,000	0
ABN AMRO BANK NV,ATD 0.1 20201218	12/18/20	12/17/20	12/17/20	200,000,000	200,000,000	0	200,000,000	0
ABN AMRO BANK NV,ATD 0.12 20201228	12/28/20	12/18/20	12/18/20	325,000,000	325,000,000	0	325,000,000	0
RABOBANK NEDERLAND,TD 0.12 20201228	12/28/20	12/21/20	12/21/20	500,000,000	500,000,000	0	500,000,000	0
AUSTRALIA NEW ZEATD 0.12 20201223	12/23/20	12/17/20	12/17/20	50,000,000	50,000,000	0	50,000,000	0
MIZUHO BANK LTD,TD 0.09 20201222	12/22/20	12/21/20	12/21/20	500,000,000	500,000,000	0	500,000,000	0
ABN AMRO BANK NV,ATD 0.12 20201229	12/29/20	12/22/20	12/22/20	250,000,000	250,000,000	0	250,000,000	0
AUSTRALIA NEW ZEATD 0.12 20201229	12/29/20	12/22/20	12/22/20	500,000,000	500,000,000	0	500,000,000	0
MIZUHO BANK LTD,TD 0.08 20201223	12/23/20	12/22/20	12/22/20	400,000,000	400,000,000	0	400,000,000	0
MIZUHO BANK LTD,TD 0.08 20201228	12/28/20	12/23/20	12/23/20	500,000,000	500,000,000	0	500,000,000	0
AUSTRALIA NEW ZEATD 0.12 20201230	12/30/20	12/23/20	12/23/20	75,000,000	75,000,000	0	75,000,000	0
RABOBANK NEDERLAND,TD 0.12 20201230	12/30/20	12/23/20	12/23/20	200,000,000	200,000,000	0	200,000,000	0
ABN AMRO BANK NV,ATD 0.15 20210104	01/04/21	12/28/20	12/28/20	325,000,000	325,000,000	0	325,000,000	0
RABOBANK NEDERLAND,TD 0.15 20210104	01/04/21	12/28/20	12/28/20	500,000,000	500,000,000	0	500,000,000	0
AUSTRALIA NEW ZEATD 0.15 20210105	01/05/21	12/29/20	12/29/20	500,000,000	500,000,000	0	500,000,000	0
ABN AMRO BANK NV,ATD 0.12 20210107	01/07/21	12/30/20	12/30/20	200,000,000	200,000,000	0	200,000,000	0
RABOBANK NEDERLAND,TD 0.13 20210106	01/06/21	12/30/20	12/30/20	200,000,000	200,000,000	0	200,000,000	0
AUSTRALIA NEW ZEATD 0.12 20210106	01/06/21	12/30/20	12/30/20	75,000,000	75,000,000	0	75,000,000	0
<i>Total Deposits</i>				11,995,000,000	11,995,000,000	0	11,995,000,000	0

TRADING ACTIVITY FOR DECEMBER 2020

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
<i>Maturities</i>								
ALBION CAPITAL LLC CPABS4	12/18/20	12/18/20	12/18/20	70,239,000	70,239,000	0	70,239,000	0
ANGLESEA FUNDING LLC CPABS4	12/30/20	12/30/20	12/30/20	50,000,000	50,000,000	0	50,000,000	0
ANTALIS S.A, CPABS4 CPABS4	12/01/20	12/01/20	12/01/20	66,170,000	66,170,000	0	66,170,000	0
ANTALIS S.A, CPABS4 CPABS4	12/02/20	12/02/20	12/02/20	81,000,000	81,000,000	0	81,000,000	0
ANTALIS S.A, CPABS4 CPABS4	12/09/20	12/09/20	12/09/20	212,410,000	212,410,000	0	212,410,000	0
ANTALIS S.A, CPABS4 CPABS4	12/16/20	12/16/20	12/16/20	220,000,000	220,000,000	0	220,000,000	0
ANTALIS S.A, CPABS4 CPABS4	12/18/20	12/18/20	12/18/20	82,100,000	82,100,000	0	82,100,000	0
ANTALIS S.A, CPABS4 CPABS4	12/23/20	12/23/20	12/23/20	231,810,000	231,810,000	0	231,810,000	0
ANTALIS S.A, CPABS4 CPABS4	12/28/20	12/28/20	12/28/20	54,530,000	54,530,000	0	54,530,000	0
ANTALIS S.A, CPABS4 CPABS4	12/30/20	12/30/20	12/30/20	270,000,000	270,000,000	0	270,000,000	0
BANK OF MONTREAL/CHICAGO IL	12/04/20	12/04/20	12/04/20	200,000,000	200,000,000	0	200,000,000	0
BANK OF NOVA SCOTIA/HOUSTON	12/10/20	12/10/20	12/10/20	100,000,000	100,000,000	0	100,000,000	0
BARTON CAPITAL S.A, CPABS4	12/08/20	12/08/20	12/08/20	50,000,000	50,000,000	0	50,000,000	0
BARTON CAPITAL S.A, CPABS4	12/09/20	12/09/20	12/09/20	50,000,000	50,000,000	0	50,000,000	0
BARTON CAPITAL S.A, CPABS4	12/11/20	12/11/20	12/11/20	50,000,000	50,000,000	0	50,000,000	0
BARTON CAPITAL S.A, CPABS4	12/14/20	12/14/20	12/14/20	50,000,000	50,000,000	0	50,000,000	0
BARTON CAPITAL S.A, CPABS4	12/15/20	12/15/20	12/15/20	50,000,000	50,000,000	0	50,000,000	0
BARTON CAPITAL S.A, CPABS4	12/16/20	12/16/20	12/16/20	50,000,000	50,000,000	0	50,000,000	0
BARTON CAPITAL S.A, CPABS4	12/23/20	12/23/20	12/23/20	85,000,000	85,000,000	0	85,000,000	0
BARTON CAPITAL S.A, CPABS4	12/29/20	12/29/20	12/29/20	135,500,000	135,500,000	0	135,500,000	0
BARTON CAPITAL S.A, CPABS4	12/30/20	12/30/20	12/30/20	235,700,000	235,700,000	0	235,700,000	0
CRC FUNDING, LLC CPCPABS4	12/02/20	12/02/20	12/02/20	160,000,000	160,000,000	0	160,000,000	0
CRC FUNDING, LLC CPCPABS4	12/09/20	12/09/20	12/09/20	75,000,000	75,000,000	0	75,000,000	0
CRC FUNDING, LLC CPCPABS4	12/29/20	12/29/20	12/29/20	138,300,000	138,300,000	0	138,300,000	0
CANADIAN IMPERIAL BANK OF COMMERCE/NEW YORK NY	12/04/20	12/04/20	12/04/20	75,000,000	75,000,000	0	75,000,000	0
CHARTA, LLC CPABS4-CPABS4	12/02/20	12/02/20	12/02/20	35,000,000	35,000,000	0	35,000,000	0
CIESCO, LLC CPABS4-CPABS4	12/03/20	12/03/20	12/03/20	40,000,000	40,000,000	0	40,000,000	0
ERSTE ABWICKLUNGSANCP4-2	12/10/20	12/10/20	12/10/20	100,000,000	100,000,000	0	100,000,000	0
ERSTE ABWICKLUNGSANCP4-2	12/16/20	12/16/20	12/16/20	150,000,000	150,000,000	0	150,000,000	0
ERSTE ABWICKLUNGSANCP4-2	12/23/20	12/23/20	12/23/20	150,000,000	150,000,000	0	150,000,000	0
ERSTE ABWICKLUNGSANCP4-2	12/28/20	12/28/20	12/28/20	200,000,000	200,000,000	0	200,000,000	0
GTA FUNDING LLC CPACPABS4	12/01/20	12/01/20	12/01/20	54,000,000	54,000,000	0	54,000,000	0
GTA FUNDING LLC CPACPABS4	12/15/20	12/15/20	12/15/20	40,660,000	40,660,000	0	40,660,000	0
MANHATTAN ASSET FUNCPABS4	12/21/20	12/21/20	12/21/20	25,978,000	25,978,000	0	25,978,000	0
NRW,BANK CP4-2CP4-2	12/01/20	12/01/20	12/01/20	75,000,000	75,000,000	0	75,000,000	0
NRW,BANK CP4-2CP4-2	12/03/20	12/03/20	12/03/20	100,000,000	100,000,000	0	100,000,000	0
NRW,BANK CP4-2CP4-2	12/07/20	12/07/20	12/07/20	40,000,000	40,000,000	0	40,000,000	0
NRW,BANK CP4-2CP4-2	12/10/20	12/10/20	12/10/20	100,000,000	100,000,000	0	100,000,000	0
NRW,BANK CP4-2CP4-2	12/28/20	12/28/20	12/28/20	75,000,000	75,000,000	0	75,000,000	0
NATIONWIDE BUILDINGCP4-2	12/04/20	12/04/20	12/04/20	200,000,000	200,000,000	0	200,000,000	0
NEDERLANDSE WATERSCCP4-2	12/10/20	12/10/20	12/10/20	114,291,000	114,291,000	0	114,291,000	0
NEDERLANDSE WATERSCCP4-2	12/16/20	12/16/20	12/16/20	250,000,000	250,000,000	0	250,000,000	0
NEDERLANDSE WATERSCCP4-2	12/29/20	12/29/20	12/29/20	250,000,000	250,000,000	0	250,000,000	0
NORDEA BANK ABP CDYCDYAN	12/16/20	12/16/20	12/16/20	75,000,000	75,000,000	0	75,000,000	0
OLD LINE FUNDING, LCPABS4	12/02/20	12/02/20	12/02/20	37,068,000	37,068,000	0	37,068,000	0
OLD LINE FUNDING, LCPABS4	12/14/20	12/14/20	12/14/20	31,000,000	31,000,000	0	31,000,000	0
SOCIETE GENERALE, PCDYAN	12/11/20	12/11/20	12/11/20	200,000,000	200,000,000	0	200,000,000	0
TORONTO DOMINION BACP4-2	12/21/20	12/21/20	12/21/20	50,000,000	50,000,000	0	50,000,000	0
TOYOTA MOTOR CREDITCP	12/01/20	12/01/20	12/01/20	50,000,000	50,000,000	0	50,000,000	0
UNITEDHEALTH GROUP,CP4-2	12/01/20	12/01/20	12/01/20	50,000,000	50,000,000	0	50,000,000	0
UNITED STATES TREASURY BILL	12/17/20	12/17/20	12/17/20	185,000,000	185,000,000	0	185,000,000	0
UNITED STATES CASH MANAGEMENT BILL	12/01/20	12/01/20	12/01/20	100,000,000	100,000,000	0	100,000,000	0
WESTPAC BANKING CORP	12/04/20	12/04/20	12/04/20	150,000,000	150,000,000	0	150,000,000	0
WESTPAC BANKING CORP/NY	12/07/20	12/07/20	12/07/20	150,000,000	150,000,000	0	150,000,000	0
WESTPAC BANKING CORP/NY	12/11/20	12/11/20	12/11/20	18,000,000	18,000,000	0	18,000,000	0
BANK OF AMERICA TRIPARTY	12/01/20	12/01/20	12/01/20	2,070,000,000	2,070,000,000	0	2,070,000,000	0
MIZUHO TRIPARTY	12/01/20	12/01/20	12/01/20	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	12/01/20	12/01/20	12/01/20	100,000,000	100,000,000	0	100,000,000	0
MIZUHO TRIPARTY	12/02/20	12/02/20	12/02/20	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	12/02/20	12/02/20	12/02/20	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/02/20	12/02/20	12/02/20	1,433,000,000	1,433,000,000	0	1,433,000,000	0
BANK OF AMERICA TRIPARTY	12/03/20	12/03/20	12/03/20	795,000,000	795,000,000	0	795,000,000	0

TRADING ACTIVITY FOR DECEMBER 2020

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
MIZUHO TRIPARTY	12/03/20	12/03/20	12/03/20	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	12/03/20	12/03/20	12/03/20	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/04/20	12/04/20	12/04/20	1,197,000,000	1,197,000,000	0	1,197,000,000	0
MIZUHO TRIPARTY	12/04/20	12/04/20	12/04/20	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	12/04/20	12/04/20	12/04/20	100,000,000	100,000,000	0	100,000,000	0
MIZUHO TRIPARTY	12/07/20	12/07/20	12/07/20	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	12/07/20	12/07/20	12/07/20	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/07/20	12/07/20	12/07/20	1,517,000,000	1,517,000,000	0	1,517,000,000	0
BANK OF AMERICA TRIPARTY	12/08/20	12/08/20	12/08/20	2,155,000,000	2,155,000,000	0	2,155,000,000	0
MIZUHO TRIPARTY	12/08/20	12/08/20	12/08/20	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	12/08/20	12/08/20	12/08/20	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/09/20	12/09/20	12/09/20	1,785,000,000	1,785,000,000	0	1,785,000,000	0
MIZUHO TRIPARTY	12/09/20	12/09/20	12/09/20	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	12/09/20	12/09/20	12/09/20	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/10/20	12/10/20	12/10/20	1,190,000,000	1,190,000,000	0	1,190,000,000	0
MIZUHO TRIPARTY	12/10/20	12/10/20	12/10/20	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	12/10/20	12/10/20	12/10/20	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/11/20	12/11/20	12/11/20	2,160,000,000	2,160,000,000	0	2,160,000,000	0
MIZUHO TRIPARTY	12/11/20	12/11/20	12/11/20	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	12/11/20	12/11/20	12/11/20	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/14/20	12/14/20	12/14/20	1,893,000,000	1,893,000,000	0	1,893,000,000	0
MIZUHO TRIPARTY	12/14/20	12/14/20	12/14/20	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	12/14/20	12/14/20	12/14/20	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/15/20	12/15/20	12/15/20	1,500,000,000	1,500,000,000	0	1,500,000,000	0
MIZUHO TRIPARTY	12/15/20	12/15/20	12/15/20	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	12/15/20	12/15/20	12/15/20	100,000,000	100,000,000	0	100,000,000	0
MIZUHO TRIPARTY	12/16/20	12/16/20	12/16/20	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	12/16/20	12/16/20	12/16/20	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/16/20	12/16/20	12/16/20	2,035,000,000	2,035,000,000	0	2,035,000,000	0
BANK OF AMERICA TRIPARTY	12/17/20	12/17/20	12/17/20	1,684,000,000	1,684,000,000	0	1,684,000,000	0
MIZUHO TRIPARTY	12/17/20	12/17/20	12/17/20	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	12/17/20	12/17/20	12/17/20	100,000,000	100,000,000	0	100,000,000	0
MIZUHO TRIPARTY	12/18/20	12/18/20	12/18/20	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	12/18/20	12/18/20	12/18/20	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/18/20	12/18/20	12/18/20	1,872,000,000	1,872,000,000	0	1,872,000,000	0
MIZUHO TRIPARTY	12/21/20	12/21/20	12/21/20	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	12/21/20	12/21/20	12/21/20	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/21/20	12/21/20	12/21/20	2,410,000,000	2,410,000,000	0	2,410,000,000	0
MIZUHO TRIPARTY	12/22/20	12/22/20	12/22/20	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	12/22/20	12/22/20	12/22/20	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/22/20	12/22/20	12/22/20	2,215,000,000	2,215,000,000	0	2,215,000,000	0
BANK OF AMERICA TRIPARTY	12/23/20	12/23/20	12/23/20	2,125,000,000	2,125,000,000	0	2,125,000,000	0
MIZUHO TRIPARTY	12/23/20	12/23/20	12/23/20	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	12/23/20	12/23/20	12/23/20	100,000,000	100,000,000	0	100,000,000	0
HSBC TRIPARTY	12/28/20	12/28/20	12/28/20	100,000,000	100,000,000	0	100,000,000	0
MIZUHO TRIPARTY	12/28/20	12/28/20	12/28/20	450,000,000	450,000,000	0	450,000,000	0
BANK OF AMERICA TRIPARTY	12/28/20	12/28/20	12/28/20	1,736,000,000	1,736,000,000	0	1,736,000,000	0
BANK OF AMERICA TRIPARTY	12/29/20	12/29/20	12/29/20	1,920,000,000	1,920,000,000	0	1,920,000,000	0
MIZUHO TRIPARTY	12/29/20	12/29/20	12/29/20	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	12/29/20	12/29/20	12/29/20	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/30/20	12/30/20	12/30/20	2,320,000,000	2,320,000,000	0	2,320,000,000	0
MIZUHO TRIPARTY	12/30/20	12/30/20	12/30/20	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	12/30/20	12/30/20	12/30/20	100,000,000	100,000,000	0	100,000,000	0
ABN AMRO BANK NV,ATD 0.12 20201201	12/01/20	12/01/20	12/01/20	300,000,000	300,000,000	0	300,000,000	0
AUSTRALIA NEW ZEATD 0.12 20201201	12/01/20	12/01/20	12/01/20	350,000,000	350,000,000	0	350,000,000	0
RABOBANK NEDERLAND,TD 0.12 20201201	12/01/20	12/01/20	12/01/20	200,000,000	200,000,000	0	200,000,000	0
ABN AMRO BANK NV,ATD 0.11 20201202	12/02/20	12/02/20	12/02/20	250,000,000	250,000,000	0	250,000,000	0
RABOBANK NEDERLAND,TD 0.12 20201207	12/07/20	12/07/20	12/07/20	375,000,000	375,000,000	0	375,000,000	0
AUSTRALIA NEW ZEATD 0.12 20201207	12/07/20	12/07/20	12/07/20	300,000,000	300,000,000	0	300,000,000	0
ABN AMRO BANK NV,ATD 0.11 20201208	12/08/20	12/08/20	12/08/20	200,000,000	200,000,000	0	200,000,000	0
RABOBANK NEDERLAND,TD 0.12 20201208	12/08/20	12/08/20	12/08/20	350,000,000	350,000,000	0	350,000,000	0
AUSTRALIA NEW ZEATD 0.12 20201208	12/08/20	12/08/20	12/08/20	425,000,000	425,000,000	0	425,000,000	0

TRADING ACTIVITY FOR DECEMBER 2020

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
RABOBANK NEDERLAND,TD 0.12 20201209	12/09/20	12/09/20	12/09/20	25,000,000	25,000,000	0	25,000,000	0
AUSTRALIA NEW ZEATD 0.12 20201209	12/09/20	12/09/20	12/09/20	25,000,000	25,000,000	0	25,000,000	0
MIZUHO BANK LTD,TDTD 0.09 20201203	12/03/20	12/03/20	12/03/20	300,000,000	300,000,000	0	300,000,000	0
ABN AMRO BANK NV,ATD 0.11 20201210	12/10/20	12/10/20	12/10/20	200,000,000	200,000,000	0	200,000,000	0
ABN AMRO BANK NV,ATD 0.11 20201211	12/11/20	12/11/20	12/11/20	100,000,000	100,000,000	0	100,000,000	0
AUSTRALIA NEW ZEATD 0.12 20201214	12/14/20	12/14/20	12/14/20	325,000,000	325,000,000	0	325,000,000	0
RABOBANK NEDERLAND,TD 0.12 20201214	12/14/20	12/14/20	12/14/20	400,000,000	400,000,000	0	400,000,000	0
ABN AMRO BANK NV,ATD 0.11 20201215	12/15/20	12/15/20	12/15/20	500,000,000	500,000,000	0	500,000,000	0
RABOBANK NEDERLAND,TD 0.12 20201215	12/15/20	12/15/20	12/15/20	350,000,000	350,000,000	0	350,000,000	0
AUSTRALIA NEW ZEATD 0.12 20201215	12/15/20	12/15/20	12/15/20	300,000,000	300,000,000	0	300,000,000	0
ABN AMRO BANK NV,ATD 0.11 20201217	12/17/20	12/17/20	12/17/20	200,000,000	200,000,000	0	200,000,000	0
RABOBANK NEDERLAND,TD 0.12 20201217	12/17/20	12/17/20	12/17/20	90,000,000	90,000,000	0	90,000,000	0
AUSTRALIA NEW ZEATD 0.12 20201217	12/17/20	12/17/20	12/17/20	50,000,000	50,000,000	0	50,000,000	0
MIZUHO BANK LTD,TDTD 0.09 20201210	12/10/20	12/10/20	12/10/20	300,000,000	300,000,000	0	300,000,000	0
ABN AMRO BANK NV,ATD 0.11 20201218	12/18/20	12/18/20	12/18/20	100,000,000	100,000,000	0	100,000,000	0
AUSTRALIA NEW ZEATD 0.12 20201221	12/21/20	12/21/20	12/21/20	355,000,000	355,000,000	0	355,000,000	0
MIZUHO BANK LTD,TDTD 0.09 20201215	12/15/20	12/15/20	12/15/20	500,000,000	500,000,000	0	500,000,000	0
RABOBANK NEDERLAND,TD 0.12 20201221	12/21/20	12/21/20	12/21/20	400,000,000	400,000,000	0	400,000,000	0
RABOBANK NEDERLAND,TD 0.12 20201222	12/22/20	12/22/20	12/22/20	350,000,000	350,000,000	0	350,000,000	0
ABN AMRO BANK NV,ATD 0.11 20201222	12/22/20	12/22/20	12/22/20	550,000,000	550,000,000	0	550,000,000	0
AUSTRALIA NEW ZEATD 0.12 20201222	12/22/20	12/22/20	12/22/20	300,000,000	300,000,000	0	300,000,000	0
ABN AMRO BANK NV,ATD 0.1 20201218	12/18/20	12/18/20	12/18/20	200,000,000	200,000,000	0	200,000,000	0
ABN AMRO BANK NV,ATD 0.12 20201228	12/28/20	12/28/20	12/28/20	325,000,000	325,000,000	0	325,000,000	0
RABOBANK NEDERLAND,TD 0.12 20201228	12/28/20	12/28/20	12/28/20	500,000,000	500,000,000	0	500,000,000	0
AUSTRALIA NEW ZEATD 0.12 20201223	12/23/20	12/23/20	12/23/20	50,000,000	50,000,000	0	50,000,000	0
MIZUHO BANK LTD,TDTD 0.09 20201222	12/22/20	12/22/20	12/22/20	500,000,000	500,000,000	0	500,000,000	0
ABN AMRO BANK NV,ATD 0.12 20201229	12/29/20	12/29/20	12/29/20	250,000,000	250,000,000	0	250,000,000	0
AUSTRALIA NEW ZEATD 0.12 20201229	12/29/20	12/29/20	12/29/20	500,000,000	500,000,000	0	500,000,000	0
MIZUHO BANK LTD,TDTD 0.08 20201223	12/23/20	12/23/20	12/23/20	400,000,000	400,000,000	0	400,000,000	0
MIZUHO BANK LTD,TDTD 0.08 20201228	12/28/20	12/28/20	12/28/20	500,000,000	500,000,000	0	500,000,000	0
AUSTRALIA NEW ZEATD 0.12 20201230	12/30/20	12/30/20	12/30/20	75,000,000	75,000,000	0	75,000,000	0
RABOBANK NEDERLAND,TD 0.12 20201230	12/30/20	12/30/20	12/30/20	200,000,000	200,000,000	0	200,000,000	0
Total Maturities				64,920,756,000	64,920,756,000	0	64,920,756,000	0
Sells								
EUROPEAN INVESTMENTCP	04/26/21	12/04/20	12/04/20	50,000,000	49,964,250	0	49,964,250	0
EUROPEAN INVESTMENTCP	04/26/21	12/04/20	12/04/20	50,000,000	49,964,250	0	49,964,250	0
NATIONWIDE BUILDINGCP4-2	12/21/20	12/09/20	12/09/20	50,000,000	49,997,333	0	49,997,333	167
NATIONWIDE BUILDINGCP4-2	12/21/20	12/09/20	12/09/20	25,000,000	24,998,667	0	24,998,667	83
NATIONWIDE BUILDINGCP4-2	12/22/20	12/09/20	12/09/20	41,400,000	41,397,608	0	41,397,608	150
DREYFUS GOVT CASH MGMT FUND	02/01/22	12/01/20	12/01/20	567,247	567,247	0	567,247	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	12/03/20	12/03/20	207,020	207,020	0	207,020	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	12/04/20	12/04/20	250,860	250,860	0	250,860	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	12/07/20	12/07/20	1,278,920	1,278,920	0	1,278,920	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	12/09/20	12/09/20	31,322	31,322	0	31,322	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	12/11/20	12/11/20	606,736	606,736	0	606,736	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	12/15/20	12/15/20	1,886,969	1,886,969	0	1,886,969	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	12/16/20	12/16/20	4,139,126	4,139,126	0	4,139,126	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	12/18/20	12/18/20	2,156,926	2,156,926	0	2,156,926	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	12/28/20	12/28/20	466,312,308	466,312,308	0	466,312,308	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	12/29/20	12/29/20	33,585,538	33,585,538	0	33,585,538	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	12/30/20	12/30/20	443,172	443,172	0	443,172	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	12/31/20	12/31/20	88	88	0	88	0
Total Sells				727,866,231	727,788,339	0	727,788,339	400



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

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