



MONTHLY SUMMARY REPORT

State Board of Administration of Florida

February 2021

CONTENTS

3	INTRODUCTION
3	DISCLOSURE OF MATERIAL IMPACTS
3	FACTS-AT-A-GLANCE
4	PORFOLIO MANAGER COMMENTARY
5	PORTFOLIO COMPOSITION
6	FUND PERFORMANCE
7	PRIME ACCOUNT SUMMARY
8	INVENTORY OF HOLDINGS
14	PARTICIPANT CONCENTRATION
15	COMPLIANCE
16	TRADE ACTIVITY

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 February 1, 2021, through February 28, 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 February 28, 2021)

Total Participants
736

Florida PRIME™
Total Participant Balance
\$19,313,181,643

Total Number of Accounts
1,358

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

Outdoor enthusiasts, chocolatiers and florists aside, most would like February to end even sooner than it does. Snow isn't quaint anymore and most of us are stir crazy. This year, it manifested in the financial world through handwringing over issues that can't immediately be resolved.

First is inflation. For several months, we have taken the contrarian position that an uptick is possible. Anyone who doubts the power of pent-up demand combined with cash in hand need only look at the blowout retail sales figure in January. But it is a matter of gradations. The recent cries that inflation will skyrocket are unfounded. Federal Reserve Chair Powell threw cold water on the concern in his testimony to Congress last week, reiterating that the economy is a long way from the Fed's employment and inflation goals. Our view is that a slow and steady rise in prices could lead the Fed to move its first hike to next year instead of 2023.

Another hot button is negative rates. The Bank of England yanked the issue into the spotlight again when it told U.K. banks they have six months to prepare their systems to handle them. British policymakers followed that by saying this new mandate didn't mean they had decided to drop rates below zero. But by that point, the markets and press were already fretting. Fact is, the main central banks are no longer clandestine institutions. They want the markets to take them at face value. We believe the Fed when it says negative rates are not on the table. If policymakers change their mind, we will hear about it long before.

The hope is we will be reading about the completed passage of the next fiscal stimulus package soon. As it likely will be financed in part through additional supply of Treasury bills, we expect this to ease the supply strains at the front end of the yield curve.

February did see an actual development in the liquidity space. The new Bloomberg Short-Term Bank Yield Index (BSBY) is tracking the London interbank offered rate (Libor) and Secured Overnight Financing Rate (SOFR) well, and the volume of transactions it incorporates is growing. It is only a matter of time until a security based on it comes to market, and that should establish it as the appropriate index for the prime sector.

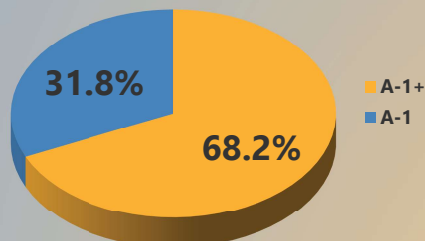
INVESTMENT STRATEGY

Assets of the Pool grew by \$200 million to \$19.3 billion due to continued tax collection by participants. The portfolio's gross yield was 17 basis points, its weighted average maturity (WAM) was 50 days and its weighted average life (WAL) was 55 days. The portfolio manager focused purchases on asset-backed commercial paper and corporate commercial paper in the 1- to 6-month area of the London interbank offered rate (LIBOR) curve, wherever value presented itself.

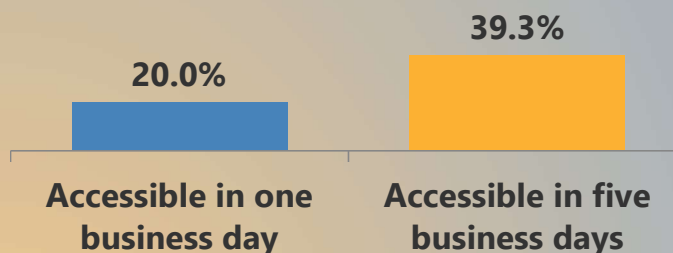
U.S. Treasury yields ended February with 1-month at 0.04%, 3-month at 0.04%, 6-month at 0.06% and 12-month at 0.08%. LIBOR ended February with 1-month at 0.12%, 3-month at 0.19%, 6-month at 0.20% and 12-month at 0.28%.

PORTFOLIO COMPOSITION FOR FEBRUARY 2021

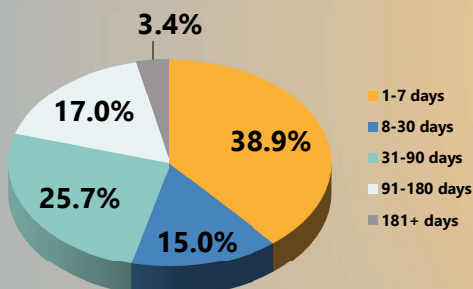
CREDIT QUALITY COMPOSITION



HIGHLY LIQUID HOLDINGS



EFFECTIVE MATURITY SCHEDULE



TOP HOLDINGS & AVG. MATURITY

1. Cooperatieve Rabobank UA	5.0%
2. JPMorgan Chase & Co.	5.0%
3. Nationwide Building Society	5.0%
4. ABN Amro Bank NV	4.9%
5. Australia & New Zealand Banking Group, Melbourne	4.8%
6. Federated Hermes Institutional Prime Value Obligations Fund	4.0%
7. Groupe BPCE	4.0%
8. Royal Bank of Canada	3.4%
9. Mizuho Financial Group, Inc.	3.2%
10. Toronto Dominion Bank	3.2%

Average Effective Maturity (WAM)

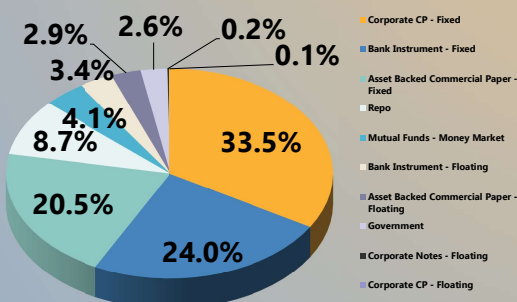
50 Days

Weighted Average Life (Spread WAL)

55 Days

Percentages based on total value of investments

PORTFOLIO COMPOSITION



FUND PERFORMANCE THROUGH FEBRUARY 2021

Florida PRIME Performance Data			
	Annualized Net Participant Yield ¹	Net-of-Fee Benchmark ²	Above (Below) Benchmark
One Month	0.15%	0.06%	0.09%
Three Months	0.17%	0.07%	0.10%
One Year	0.49%	0.33%	0.15%
Three Years	1.70%	1.48%	0.22%
Five Years	1.44%	1.18%	0.26%
Ten Years	0.84%	0.63%	0.21%
Since 1/96	2.49%	2.27%	0.22%

Note: Net asset value at month end: \$19,315.1 million, which includes investments at market value, plus all cash, accrued interest receivable and payables.

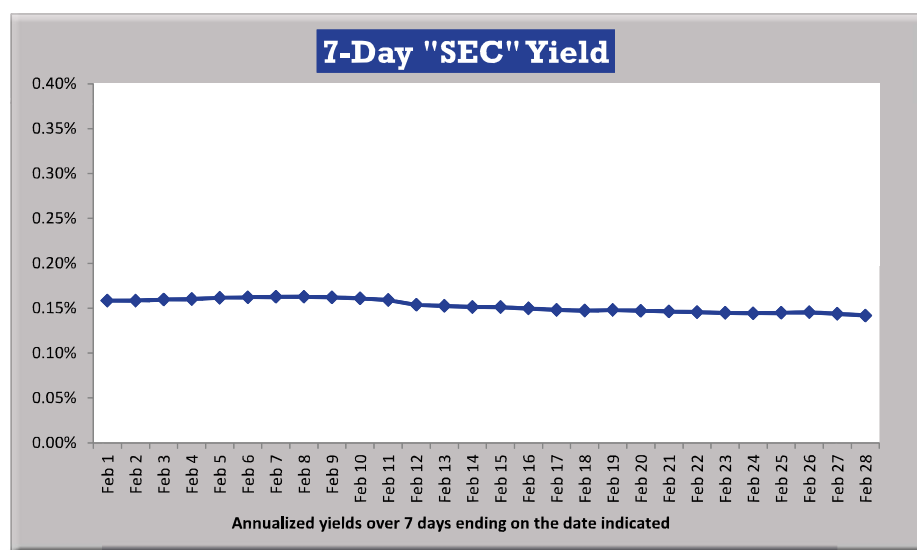
¹Net of fees. Participant yield is calculated on a 365-day basis and includes adjustments for expenses and other accounting items to reflect realized earnings by participants.

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 FEBRUARY 2021

Summary of Cash Flows		
Opening Balance (2/01/21)	\$	19,076,793,739
Participant Deposits		1,691,701,839
Gross Earnings		2,707,667
Participant Withdrawals		(1,457,521,456)
Fees		(500,146)
Closing Balance (2/28/21)	\$	19,313,181,643
Net Change over Month	\$	236,387,904

Detailed Fee Disclosure			
February		Amount	Basis Point Equivalent*
SBA Client Service, Account Mgt. &			
Fiduciary Oversight Fee	\$	147,546.96	0.92
Federated Investment Management Fee		287,178.20	1.80
BNY Mellon Custodial Fee**		40,127.81	0.25
Bank of America Transfer Agent Fee		16,830.33	0.11
S&P Rating Maintenance Fee		3,915.51	0.02
Audit/External Review Fees		4,547.27	0.03
Total Fees	\$	500,146.08	3.13

*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 \$19,194,987,691.

**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 BNY Mellon Custodial Fee accrual was not included in the distribution of income to PRIME participants for January. Both the January and February accrual is included this month.

INVENTORY OF HOLDINGS FOR FEBRUARY 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	0.10	3/1/2021		540,000,000	0.10	\$540,000,000	\$540,000,000	\$0
ABN Amro Bank NV,Amsterdam TD	TIME DEPOSIT	0.10	3/2/2021		60,000,000	0.10	\$60,000,000	\$60,000,000	\$0
ABN Amro Bank NV,Amsterdam TD	TIME DEPOSIT	0.10	3/4/2021		250,000,000	0.10	\$250,000,000	\$250,000,000	\$0
ABN Amro Bank NV,Amsterdam TD	TIME DEPOSIT	0.10	3/5/2021		100,000,000	0.10	\$100,000,000	\$100,000,000	\$0
ANZ National (Int'l) Ltd. CP4-2	COMMERCIAL PAPER - 4-2		5/18/2021		100,000,000	0.15	\$99,966,250	\$99,970,525	\$4,275
Albion Capital LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/22/2021		48,000,000	0.12	\$47,996,160	\$47,995,616	-\$544
Albion Capital LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/22/2021		22,668,000	0.16	\$22,665,582	\$22,665,930	\$348
Albion Capital LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/9/2021		18,763,000	0.22	\$18,758,184	\$18,759,760	\$1,576
Albion Capital LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/20/2021		50,000,000	0.18	\$49,986,750	\$49,988,149	\$1,399
Albion Capital LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/26/2021		54,369,000	0.18	\$54,352,961	\$54,353,941	\$980
Anglesea Funding LLC, Aug 04, 2021	COMMERCIAL PAPER ASSET BACKED CALLABLE	0.21	8/4/2021	3/5/2021	100,000,000	0.22	\$100,000,000	\$100,000,000	\$0
Anglesea Funding LLC, Aug 17, 2021	COMMERCIAL PAPER ASSET BACKED CALLABLE	0.21	8/17/2021	3/18/2021	90,000,000	0.21	\$90,000,000	\$90,000,000	\$0
Anglesea Funding LLC, Jul 30, 2021	COMMERCIAL PAPER ASSET BACKED CALLABLE	0.22	7/30/2021	3/1/2021	22,000,000	0.23	\$22,000,000	\$22,000,000	\$0
Anglesea Funding LLC, Jun 16, 2021	COMMERCIAL PAPER ASSET BACKED CALLABLE	0.29	6/16/2021	3/18/2021	50,000,000	0.29	\$50,000,000	\$50,001,805	\$1,805
Anglesea Funding LLC, Jun 16, 2021	COMMERCIAL PAPER ASSET BACKED CALLABLE	0.29	6/16/2021	3/18/2021	25,000,000	0.29	\$25,000,000	\$25,000,902	\$902
Antalis S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/3/2021		62,090,000	0.11	\$62,089,051	\$62,089,103	\$52
Antalis S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/4/2021		18,940,000	0.11	\$18,939,653	\$18,939,662	\$10
Antalis S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/5/2021		265,550,000	0.11	\$265,544,320	\$265,544,320	-\$0
Australia & New Zealand Banking Group, Melbourne CP4-2	COMMERCIAL PAPER - 4-2		3/8/2021		100,000,000	0.19	\$99,996,306	\$99,997,667	\$1,361
Australia & New Zealand Banking Group, Melbourne CP4-2	COMMERCIAL PAPER - 4-2		6/23/2021		81,000,000	0.25	\$80,934,187	\$80,958,407	\$24,219
Australia & New Zealand Banking Group, Melbourne CP4-2	COMMERCIAL PAPER - 4-2		6/25/2021		104,300,000	0.25	\$104,213,808	\$104,245,182	\$31,374
Australia & New Zealand Banking Group, Melbourne CP4-2	COMMERCIAL PAPER - 4-2		7/22/2021		50,000,000	0.24	\$49,952,333	\$49,964,109	\$11,775
Australia & New Zealand Banking Group, Melbourne TD	TIME DEPOSIT	0.10	3/2/2021		500,000,000	0.10	\$500,000,000	\$500,000,000	\$0
BPCE SA CP4-2	COMMERCIAL PAPER - 4-2		4/5/2021		100,000,000	0.19	\$99,979,944	\$99,987,861	\$7,917
BPCE SA CP4-2	COMMERCIAL PAPER - 4-2		4/7/2021		167,660,000	0.14	\$167,634,851	\$167,638,204	\$3,353
BPCE SA CP4-2	COMMERCIAL PAPER - 4-2		5/3/2021		181,165,000	0.15	\$181,115,180	\$181,121,158	\$5,978
BPCE SA CP4-2	COMMERCIAL PAPER - 4-2		5/7/2021		300,000,000	0.15	\$299,913,958	\$299,922,417	\$8,459
BPCE SA CP4-2	COMMERCIAL PAPER - 4-2		6/4/2021		16,750,000	0.14	\$16,743,616	\$16,743,480	-\$137
Bank of America N.A.Triparty Repo Overnight Fixed	REPO TRIPARTY OVERNIGHT FIXED	0.02	3/1/2021		1,142,000,000	0.02	\$1,142,000,000	\$1,142,000,000	\$0
Bank of Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.20	2/14/2022		50,000,000	0.20	\$50,000,000	\$49,999,992	-\$8
Bank of Montreal, Apr 09, 2021	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.87	4/9/2021	4/9/2021	53,000,000	0.89	\$53,000,000	\$53,038,025	\$38,025
Bank of Montreal, Dec 27, 2021	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.27	12/27/2021	3/1/2021	100,000,000	0.27	\$100,000,000	\$100,072,294	\$72,294
Bank of Montreal, Mar 02, 2021	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.28	3/2/2021	3/1/2021	100,000,000	0.28	\$100,000,000	\$100,002,333	\$2,333
Bank of Montreal, Mar 04, 2021	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.31	3/4/2021	3/1/2021	25,000,000	0.31	\$25,000,000	\$25,001,000	\$1,000
Bank of Montreal, Mar 17, 2021	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.23	3/17/2021	3/1/2021	50,000,000	0.23	\$50,000,000	\$50,004,222	\$4,222
Bank of Montreal, May 05, 2021	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.38	5/5/2021	5/5/2021	50,000,000	0.38	\$50,000,000	\$50,018,658	\$18,658
Bank of Nova Scotia, Toronto CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.25	10/7/2021		15,000,000	0.25	\$15,000,000	\$15,004,250	\$4,250

See notes at end of table.

INVENTORY OF HOLDINGS FOR FEBRUARY 2021

Security Name	Security Classification	Cpn	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
Bank of Nova Scotia, Toronto CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.29	12/10/2021		100,000,000	0.29	\$100,000,000	\$100,055,598	\$55,598
Bank of Nova Scotia, Toronto CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.20	2/18/2022		50,000,000	0.20	\$50,000,000	\$49,990,100	-\$9,900
Banque et Caisse d'Epargne de L'Etat CP	COMMERCIAL PAPER		6/2/2021		150,000,000	0.23	\$149,908,000	\$149,958,000	\$50,000
Barton Capital S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/8/2021		125,000,000	0.12	\$124,995,833	\$124,995,799	-\$35
Bedford Row Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/4/2021		25,000,000	0.75	\$24,996,958	\$24,999,596	\$2,637
Bedford Row Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/30/2021		35,000,000	0.23	\$34,992,844	\$34,995,925	\$3,080
Bedford Row Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		5/24/2021		30,000,000	0.25	\$29,981,875	\$29,989,198	\$7,323
Bedford Row Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/7/2021		35,000,000	0.25	\$34,975,451	\$34,985,075	\$9,623
Bedford Row Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/17/2021		50,000,000	0.26	\$49,959,917	\$49,976,259	\$16,342
Bedford Row Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		7/8/2021		20,000,000	0.24	\$19,982,400	\$19,988,487	\$6,087
Bedford Row Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/7/2021		25,000,000	0.29	\$24,962,472	\$24,978,020	\$15,547
Bedford Row Funding Corp., Apr 12, 2021	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	0.82	4/12/2021	4/12/2021	100,000,000	0.84	\$100,000,000	\$100,071,718	\$71,718
Bedford Row Funding Corp., Sep 10, 2021	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	0.29	9/10/2021	3/1/2021	58,000,000	0.29	\$58,000,000	\$58,000,000	\$0
Bruce T. Brown 2017 Irrevocable Trust, Series 2017, Oct 01, 2042	VARIABLE RATE DEMAND NOTE	0.15	10/1/2042	3/4/2021	5,185,000	0.15	\$5,185,000	\$5,185,000	\$0
CAFCO, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/12/2021		50,000,000	0.20	\$49,987,500	\$49,993,125	\$5,625
CAFCO, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		7/8/2021		40,000,000	0.20	\$39,970,667	\$39,980,493	\$9,827
CHARTA, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/2/2021		15,000,000	0.20	\$14,999,667	\$14,999,915	\$248
CHARTA, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		7/7/2021		40,000,000	0.20	\$39,970,889	\$39,982,533	\$11,644
CIESCO, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/19/2021		50,000,000	0.22	\$49,984,111	\$49,989,384	\$5,272
CIESCO, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/21/2021		100,000,000	0.21	\$99,968,500	\$99,977,800	\$9,300
CRC Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/8/2021		17,000,000	0.20	\$16,999,056	\$16,999,485	\$430
CRC Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/22/2021		50,000,000	0.17	\$49,987,014	\$49,988,695	\$1,681
CRC Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		5/12/2021		25,000,000	0.23	\$24,988,021	\$24,992,708	\$4,687
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.43	5/28/2021		125,000,000	0.44	\$125,000,000	\$125,100,969	\$100,969
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.26	9/1/2021		50,000,000	0.26	\$50,000,000	\$50,027,178	\$27,178
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.27	1/4/2022		75,000,000	0.27	\$75,000,000	\$75,046,669	\$46,669
Canadian Imperial Bank of Commerce CP4-2	COMMERCIAL PAPER - 4-2		3/4/2021		100,000,000	0.07	\$99,998,833	\$99,998,833	-\$0
Canadian Imperial Bank of Commerce, Mar 04, 2021	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.31	3/4/2021	3/1/2021	75,000,000	0.31	\$75,000,000	\$75,003,000	\$3,000
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		3/29/2021		20,000,000	0.21	\$19,996,383	\$19,997,589	\$1,205
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		6/1/2021		121,000,000	0.25	\$120,920,174	\$120,948,592	\$28,418
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		6/2/2021		50,000,000	0.25	\$49,966,667	\$49,978,534	\$11,867
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		6/4/2021		30,000,000	0.25	\$29,979,583	\$29,986,852	\$7,268
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		6/7/2021		95,000,000	0.25	\$94,933,368	\$94,956,823	\$23,454
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		7/14/2021		20,000,000	0.30	\$19,977,767	\$19,987,120	\$9,353
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		7/26/2021		100,000,000	0.20	\$99,916,667	\$99,929,167	\$12,500
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		7/27/2021		70,000,000	0.20	\$69,941,278	\$69,950,086	\$8,808
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		8/3/2021		45,000,000	0.18	\$44,964,450	\$44,966,425	\$1,975

See notes at end of table.

INVENTORY OF HOLDINGS FOR FEBRUARY 2021

Security Name	Security Classification	Cpn	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		8/6/2021		85,000,000	0.23	\$84,912,568	\$84,935,376	\$22,808
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		8/11/2021		80,000,000	0.22	\$79,918,844	\$79,937,289	\$18,444
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		8/12/2021		70,000,000	0.18	\$69,941,550	\$69,944,797	\$3,247
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		9/16/2021		50,000,000	0.20	\$49,943,889	\$49,950,342	\$6,453
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		9/20/2021		10,000,000	0.19	\$9,989,128	\$9,989,757	\$629
Cooperative Rabobank UA TD	TIME DEPOSIT	0.10	3/2/2021		500,000,000	0.10	\$500,000,000	\$500,000,000	\$0
Cooperative Rabobank UA TD	TIME DEPOSIT	0.10	3/4/2021		465,000,000	0.10	\$465,000,000	\$465,000,000	\$0
Credit Agricole Corporate and Investment Bank CP	COMMERCIAL PAPER		3/1/2021		350,000,000	0.07	\$349,997,958	\$349,997,960	\$1
DNB Bank ASA CP4-2	COMMERCIAL PAPER - 4-2		3/2/2021		100,000,000	0.19	\$99,997,889	\$99,999,333	\$1,444
DZ Bank AG Deutsche Zentral-Genossenschaftsbank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.15	5/4/2021		100,000,000	0.15	\$100,000,000	\$100,001,858	\$1,858
DZ Bank AG Deutsche Zentral-Genossenschaftsbank CP4-2	COMMERCIAL PAPER - 4-2		4/6/2021		100,000,000	0.14	\$99,984,833	\$99,986,350	\$1,517
Dreyfus Government Cash Management Fund	OVERNIGHT MUTUAL FUND	0.02	3/1/2021		5,292,011	0.02	\$5,292,011	\$5,292,011	\$0
Erste Abwicklungsanstalt CP4-2	COMMERCIAL PAPER - 4-2		3/15/2021		49,300,000	0.15	\$49,296,508	\$49,297,742	\$1,234
Erste Abwicklungsanstalt CP4-2	COMMERCIAL PAPER - 4-2		5/4/2021		29,700,000	0.15	\$29,691,709	\$29,694,362	\$2,653
Erste Abwicklungsanstalt CP4-2	COMMERCIAL PAPER - 4-2		5/12/2021		34,750,000	0.17	\$34,737,693	\$34,742,398	\$4,706
Erste Abwicklungsanstalt CP4-2	COMMERCIAL PAPER - 4-2		5/14/2021		100,000,000	0.18	\$99,961,500	\$99,977,328	\$15,828
European Investment Bank CP	COMMERCIAL PAPER		4/26/2021		50,000,000	0.18	\$49,985,250	\$49,991,806	\$6,556
FMS Wertmanagement AoR CP4-2	COMMERCIAL PAPER - 4-2		3/3/2021		100,000,000	0.20	\$99,997,222	\$99,998,889	\$1,667
FMS Wertmanagement AoR CP4-2	COMMERCIAL PAPER - 4-2		3/8/2021		50,000,000	0.20	\$49,997,222	\$49,998,931	\$1,708
FMS Wertmanagement AoR CP4-2	COMMERCIAL PAPER - 4-2		3/9/2021		7,500,000	0.21	\$7,499,519	\$7,499,826	\$307
FMS Wertmanagement AoR CP4-2	COMMERCIAL PAPER - 4-2		3/24/2021		52,200,000	0.21	\$52,192,997	\$52,197,060	\$4,063
FMS Wertmanagement AoR CP4-2	COMMERCIAL PAPER - 4-2		3/26/2021		50,000,000	0.21	\$49,992,709	\$49,996,928	\$4,219
FMS Wertmanagement AoR CP4-2	COMMERCIAL PAPER - 4-2		4/1/2021		10,350,000	0.21	\$10,347,947	\$10,349,189	\$1,241
FMS Wertmanagement AoR CP4-2	COMMERCIAL PAPER - 4-2		4/6/2021		50,000,000	0.20	\$49,989,167	\$49,995,342	\$6,175
FMS Wertmanagement AoR CP4-2	COMMERCIAL PAPER - 4-2		4/16/2021		25,000,000	0.21	\$24,992,854	\$24,996,665	\$3,811
Fairway Finance Co. LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/25/2021		50,000,000	0.21	\$49,992,125	\$49,994,263	\$2,138
Fairway Finance Co. LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/12/2021		20,000,000	0.20	\$19,995,000	\$19,995,875	\$875
Fairway Finance Co. LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/15/2021		50,000,000	0.22	\$49,985,333	\$49,989,067	\$3,733
Fairway Finance Co. LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		5/24/2021		33,825,000	0.23	\$33,806,199	\$33,811,185	\$4,986
Fairway Finance Co. LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		7/15/2021		10,000,000	0.23	\$9,991,119	\$9,993,513	\$2,394
Federated Hermes Institutional Prime Value Obligations Fund - Class IS	MUTUAL FUND MONEY MARKET	0.13	3/1/2021	3/1/2021	781,067,011	0.13	\$781,130,203	\$781,301,332	\$171,129
Fiore Capital LLC, Series 2005-A, Aug 01, 2045	VARIABLE RATE DEMAND NOTE	0.17	8/1/2045	3/4/2021	9,995,000	0.17	\$9,995,000	\$9,995,000	\$0
Foundation Properties, Inc., Sep 01, 2035	VARIABLE RATE DEMAND NOTE	0.42	9/1/2035	3/4/2021	4,036,000	0.43	\$4,036,000	\$4,036,000	\$0
GTA Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/20/2021		38,000,000	0.23	\$37,987,133	\$37,991,720	\$4,587
GTA Funding LLC, Aug 02, 2021	COMMERCIAL PAPER ASSET BACKED CALLABLE		8/2/2021		120,000,000	0.22	\$119,884,867	\$119,867,926	-\$16,941
Glencove Funding LLC, Jul 23, 2021	COMMERCIAL PAPER ASSET BACKED CALLABLE	0.27	7/23/2021	4/26/2021	120,000,000	0.27	\$120,000,000	\$119,999,999	-\$1
Gotham Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		5/17/2021		50,000,000	0.14	\$49,984,444	\$49,982,222	-\$2,222
Gotham Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/4/2021		100,000,000	0.15	\$99,959,167	\$99,956,172	-\$2,995
HSBC Securities (USA), Inc. Repo Tri Party Overnight Fixed	REPO TRIPARTY OVERNIGHT FIXED	0.02	3/1/2021		100,000,000	0.02	\$100,000,000	\$100,000,000	\$0

See notes at end of table.

INVENTORY OF HOLDINGS FOR FEBRUARY 2021

Security Name	Security Classification	Cpn	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
Henry Andrew Brown, III 2017 Irrevocable Trust, Series 2017, Oct 01, 2042	VARIABLE RATE DEMAND NOTE	0.15	10/1/2042	3/4/2021	4,260,000	0.15	\$4,260,000	\$4,260,000	\$0
MUFG Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.19	4/6/2021		100,000,000	0.19	\$100,000,000	\$100,011,155	\$11,155
Malayan Banking Berhad, New York CPLOC	COMMERCIAL PAPER - LOC		4/19/2021		35,000,000	0.32	\$34,984,328	\$34,993,074	\$8,746
Manhattan Asset Funding Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/5/2021		50,000,000	0.17	\$49,998,347	\$49,998,931	\$583
Manhattan Asset Funding Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/26/2021		53,000,000	0.11	\$52,995,466	\$52,994,229	-\$1,237
Manhattan Asset Funding Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/26/2021		84,757,000	0.12	\$84,749,089	\$84,747,771	-\$1,319
Manhattan Asset Funding Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/28/2021		35,928,000	0.16	\$35,918,260	\$35,918,868	\$609
Manhattan Asset Funding Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/29/2021		78,000,000	0.17	\$77,977,163	\$77,979,715	\$2,552
Manhattan Asset Funding Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		5/20/2021		152,000,000	0.14	\$151,950,938	\$151,944,629	-\$6,308
Mike P. Sturdivant, Sr. Family Trust, Series 2016, Nov 01, 2036	VARIABLE RATE DEMAND NOTE	0.15	11/1/2036	3/4/2021	2,200,000	0.15	\$2,200,000	\$2,200,000	\$0
Mississippi Business Finance Corp., Kohler Project, Jun 01, 2022	VARIABLE RATE DEMAND NOTE	0.26	6/1/2022	3/4/2021	10,000,000	0.26	\$10,000,000	\$10,000,000	\$0
Mizuho Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.16	5/12/2021		210,000,000	0.16	\$210,000,000	\$210,008,740	\$8,740
Mizuho Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.16	5/3/2021		200,000,000	0.16	\$200,000,000	\$200,011,726	\$11,726
Mizuho Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.17	5/28/2021		100,000,000	0.17	\$100,000,000	\$100,002,525	\$2,525
Mizuho Bank Ltd. CP4-2	COMMERCIAL PAPER - 4-2		5/13/2021		100,000,000	0.17	\$99,965,167	\$99,970,233	\$5,066
Mizuho Securities USA, Inc. - REPO TRIPARTY OVERNIGHT FIXED	REPO TRIPARTY OVERNIGHT FIXED	0.02	3/1/2021		450,000,000	0.02	\$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	\$99,997,361	\$99,998,750	\$1,389
N.V. Bank Nederlandse Gemeenten CP4-2	COMMERCIAL PAPER - 4-2		3/31/2021		100,000,000	0.17	\$99,984,417	\$99,990,467	\$6,050
N.V. Bank Nederlandse Gemeenten CP4-2	COMMERCIAL PAPER - 4-2		4/1/2021		45,500,000	0.17	\$45,492,695	\$45,495,488	\$2,793
N.V. Bank Nederlandse Gemeenten CP4-2	COMMERCIAL PAPER - 4-2		4/27/2021		75,000,000	0.19	\$74,976,250	\$74,983,750	\$7,500
N.V. Bank Nederlandse Gemeenten CP4-2	COMMERCIAL PAPER - 4-2		5/10/2021		100,000,000	0.18	\$99,963,500	\$99,973,639	\$10,139
NRW Bank CP4-2	COMMERCIAL PAPER - 4-2		3/5/2021		300,000,000	0.07	\$299,995,917	\$299,995,332	-\$585
NRW Bank CP4-2	COMMERCIAL PAPER - 4-2		3/15/2021		137,000,000	0.21	\$136,986,414	\$136,994,178	\$7,763
NRW Bank CP4-2	COMMERCIAL PAPER - 4-2		5/7/2021		80,000,000	0.14	\$79,978,222	\$79,979,311	\$1,089
National Australia Bank Ltd., Melbourne CP4-2	COMMERCIAL PAPER - 4-2		3/8/2021		100,000,000	0.20	\$99,994,444	\$99,997,639	\$3,195
National Australia Bank Ltd., Melbourne CP4-2	COMMERCIAL PAPER - 4-2		3/9/2021		200,000,000	0.20	\$199,987,778	\$199,994,684	\$6,906
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		3/5/2021		49,250,000	0.17	\$49,248,372	\$49,249,043	\$671
Nationwide Building Society CP4-2	COMMERCIAL PAPER - 4-2		3/9/2021		165,000,000	0.17	\$164,991,429	\$164,993,849	\$2,420
Nationwide Building Society CP4-2	COMMERCIAL PAPER - 4-2		3/12/2021		55,000,000	0.14	\$54,997,006	\$54,997,048	\$43
Nationwide Building Society CP4-2	COMMERCIAL PAPER - 4-2		3/15/2021		26,560,000	0.13	\$26,558,432	\$26,558,106	-\$326
Nationwide Building Society CP4-2	COMMERCIAL PAPER - 4-2		3/17/2021		200,000,000	0.11	\$199,988,389	\$199,983,322	-\$5,067
Nationwide Building Society CP4-2	COMMERCIAL PAPER - 4-2		3/19/2021		150,000,000	0.10	\$149,991,250	\$149,985,476	-\$5,775

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INVENTORY OF HOLDINGS FOR FEBRUARY 2021

Security Name	Security Classification	Cpn	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
Nationwide Building Society CP4-2	COMMERCIAL PAPER - 4-2		3/26/2021		100,000,000	0.13	\$99,989,889	\$99,989,889	\$0
Nationwide Building Society CP4-2	COMMERCIAL PAPER - 4-2		3/30/2021		60,000,000	0.13	\$59,993,333	\$59,993,333	\$0
Nationwide Building Society CP4-2	COMMERCIAL PAPER - 4-2		3/30/2021		5,000,000	0.14	\$4,999,400	\$4,999,444	\$44
Nationwide Building Society CP4-2	COMMERCIAL PAPER - 4-2		4/1/2021		50,000,000	0.10	\$49,995,278	\$49,993,814	-\$1,464
Nationwide Building Society CP4-2	COMMERCIAL PAPER - 4-2		4/1/2021		100,000,000	0.13	\$99,988,194	\$99,987,628	-\$566
Nederlandse Waterschapsbank NV CP4-2	COMMERCIAL PAPER - 4-2		7/6/2021		100,000,000	0.19	\$99,931,389	\$99,954,139	\$22,750
Nordea Bank Abp CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.19	7/6/2021		100,000,000	0.19	\$100,000,000	\$100,022,727	\$22,727
Nordea Bank Abp CP4-2	COMMERCIAL PAPER - 4-2		3/23/2021		25,000,000	0.21	\$24,996,441	\$24,998,333	\$1,892
Nordea Bank Abp CP4-2	COMMERCIAL PAPER - 4-2		5/24/2021		50,000,000	0.21	\$49,974,625	\$49,985,500	\$10,875
Nordea Bank Abp CP4-2	COMMERCIAL PAPER - 4-2		5/24/2021		79,900,000	0.23	\$79,856,554	\$79,876,829	\$20,275
Old Line Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/10/2021		100,000,000	0.21	\$99,993,000	\$99,996,033	\$3,033
Old Line Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/15/2021		35,000,000	0.22	\$34,996,364	\$34,997,851	\$1,487
Old Line Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/20/2021		20,000,000	0.33	\$19,990,578	\$19,995,937	\$5,359
Old Line Funding, LLC, Apr 26, 2021	COMMERCIAL PAPER ASSET BACKED CALLABLE		4/26/2021		50,000,000	0.17	\$49,986,069	\$49,988,528	\$2,459
Old Line Funding, LLC, Aug 04, 2021	COMMERCIAL PAPER ASSET BACKED CALLABLE		8/4/2021		90,000,000	0.18	\$89,928,450	\$89,936,400	\$7,950
Old Line Funding, LLC, Jul 12, 2021	COMMERCIAL PAPER ASSET BACKED CALLABLE		7/12/2021		100,000,000	0.25	\$99,905,556	\$99,940,311	\$34,755
Royal Bank of Canada, Apr 29, 2021	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.51	4/29/2021	4/29/2021	25,000,000	0.52	\$25,000,000	\$25,012,883	\$12,883
Royal Bank of Canada, Mar 09, 2021	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.58	3/9/2021	3/1/2021	25,000,000	0.59	\$25,000,000	\$25,003,895	\$3,895
Royal Bank of Canada, Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.30	12/1/2021		50,000,000	0.30	\$50,000,000	\$50,049,309	\$49,309
Royal Bank of Canada, Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.97	5/24/2021		50,000,000	0.98	\$50,000,000	\$50,101,582	\$101,582
Royal Bank of Canada, Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.26	11/4/2021		25,000,000	0.26	\$25,000,000	\$25,017,214	\$17,214
Royal Bank of Canada, Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.27	11/15/2021		25,000,000	0.27	\$25,000,000	\$25,018,876	\$18,876
Royal Bank of Canada, Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.29	11/29/2021		50,000,000	0.29	\$50,000,000	\$50,045,508	\$45,508
Royal Bank of Canada, New York Branch, Sep 24, 2021	VARIABLE RATE COMMERCIAL PAPER - 4-2	0.28	9/24/2021	3/1/2021	20,000,000	0.28	\$20,000,000	\$20,012,335	\$12,335
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/7/2021		34,000,000	0.24	\$33,990,933	\$33,994,598	\$3,664
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		5/17/2021		100,000,000	0.15	\$99,966,667	\$99,965,111	-\$1,556
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		5/27/2021		45,000,000	0.15	\$44,983,125	\$44,982,000	-\$1,125
Societe Generale, Paris CP4-2	COMMERCIAL PAPER - 4-2		3/29/2021		65,000,000	0.15	\$64,991,604	\$64,994,403	\$2,799
Sumitomo Mitsui Trust Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.07	3/2/2021		100,000,000	0.07	\$100,000,000	\$99,999,778	-\$222
Sumitomo Mitsui Trust Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.07	3/3/2021		50,000,000	0.07	\$50,000,000	\$49,999,861	-\$139
Sumitomo Mitsui Trust Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.16	6/4/2021		100,000,000	0.16	\$100,000,000	\$100,001,360	\$1,360
Svenska Handelsbanken, Stockholm CP4-2	COMMERCIAL PAPER - 4-2		3/3/2021		75,000,000	0.18	\$74,998,125	\$74,999,135	\$1,010
Svenska Handelsbanken, Stockholm CP4-2	COMMERCIAL PAPER - 4-2		5/19/2021		100,000,000	0.23	\$99,947,611	\$99,972,211	\$24,600
Svenska Handelsbanken, Stockholm CP4-2	COMMERCIAL PAPER - 4-2		7/6/2021		200,000,000	0.22	\$199,841,111	\$199,896,000	\$54,889
Thunder Bay Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/9/2021		52,750,000	0.20	\$52,746,776	\$52,748,308	\$1,531
Thunder Bay Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/18/2021		95,000,000	0.21	\$94,988,917	\$94,994,722	\$5,805
Thunder Bay Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/22/2021		27,000,000	0.20	\$26,996,400	\$26,998,200	\$1,800

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INVENTORY OF HOLDINGS FOR FEBRUARY 2021

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Thunder Bay Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/25/2021		100,000,000	0.19	\$99,985,750	\$99,992,500	\$6,750
Thunder Bay Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		7/9/2021		63,000,000	0.26	\$62,939,485	\$62,967,648	\$28,163
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.45	6/16/2021		50,000,000	0.46	\$50,000,000	\$50,051,414	\$51,414
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.20	3/4/2021		100,000,000	0.20	\$100,000,000	\$100,001,665	\$1,665
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.24	6/7/2021		100,000,000	0.24	\$100,000,000	\$100,037,286	\$37,286
Toronto Dominion Bank CP4-2	COMMERCIAL PAPER - 4-2		3/15/2021		50,000,000	0.25	\$49,994,097	\$49,997,875	\$3,778
Toronto Dominion Bank CP4-2	COMMERCIAL PAPER - 4-2		3/16/2021		50,000,000	0.24	\$49,994,000	\$49,997,750	\$3,750
Toronto Dominion Bank CP4-2	COMMERCIAL PAPER - 4-2		5/6/2021		30,000,000	0.22	\$29,987,350	\$29,994,825	\$7,475
Toronto Dominion Bank, 0.27%	CALLABLE COMMERCIAL PAPER	0.27	10/8/2021		75,000,000	0.27	\$75,000,000	\$75,043,689	\$43,689
Toronto Dominion Bank, Feb 16, 2022	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.21	2/16/2022	3/1/2021	55,000,000	0.21	\$55,000,000	\$55,010,435	\$10,435
Toronto Dominion Bank, Mar 05, 2021	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.39	3/5/2021	3/1/2021	100,000,000	0.40	\$100,000,000	\$100,001,915	\$1,915
Toyota Credit De Puerto Rico Corp. CP	COMMERCIAL PAPER		6/1/2021		50,000,000	0.17	\$49,977,569	\$49,979,813	\$2,243
Toyota Finance Australia Ltd. CP	COMMERCIAL PAPER		8/10/2021		20,000,000	0.20	\$19,981,667	\$19,978,458	-\$3,208
Toyota Finance Australia Ltd. CP	COMMERCIAL PAPER		8/24/2021		100,000,000	0.20	\$99,900,556	\$99,880,667	-\$19,889
Toyota Motor Credit Corp. CP	COMMERCIAL PAPER		4/29/2021		100,000,000	0.24	\$99,958,667	\$99,975,717	\$17,050
Toyota Motor Credit Corp. CP	COMMERCIAL PAPER		5/4/2021		100,000,000	0.23	\$99,957,194	\$99,973,572	\$16,378
Toyota Motor Credit Corp. CP	COMMERCIAL PAPER		5/5/2021		50,000,000	0.23	\$49,978,278	\$49,986,495	\$8,217
Toyota Motor Finance (Netherlands) B.V. CP	COMMERCIAL PAPER		4/23/2021		50,000,000	0.27	\$49,979,000	\$49,985,456	\$6,456
U.S. Treasury Bill 03/11/2021	US TREASURY BILL	0.00	3/11/2021		55,000,000	0.10	\$54,998,014	\$54,999,427	\$1,413
U.S. Treasury Bill 03/18/2021	US TREASURY BILL	0.00	3/18/2021		55,000,000	0.12	\$54,996,333	\$54,999,286	\$2,952
U.S. Treasury Bill 05/06/2021	US TREASURY BILL	0.00	5/6/2021		140,000,000	0.09	\$139,977,192	\$139,989,734	\$12,542
U.S. Treasury Bill, 06/29/2021	US TREASURY BILL	0.00	6/29/2021		250,000,000	0.09	\$249,923,125	\$249,964,168	\$41,043
Westpac Banking Corp. Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.19	3/10/2021		50,000,000	0.19	\$50,000,000	\$50,001,349	\$1,349
Westpac Banking Corp. Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.19	3/12/2021		100,000,000	0.19	\$100,000,000	\$100,003,070	\$3,070
Westpac Banking Corp. Ltd., Sydney CP4-2	COMMERCIAL PAPER - 4-2		3/10/2021		100,000,000	0.19	\$99,993,667	\$99,996,533	\$2,866
Westpac Banking Corp. Ltd., Sydney CP4-2	COMMERCIAL PAPER - 4-2		8/24/2021		50,000,000	0.17	\$49,957,736	\$49,960,222	\$2,486
Total Value of Assets					19,315,560,022		\$19,312,168,698	\$19,314,112,150	\$1,943,452

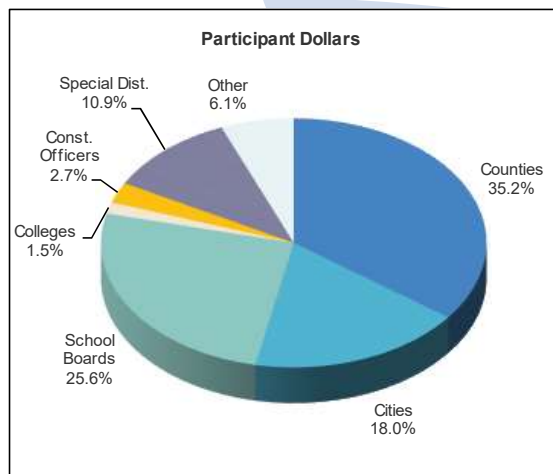
Notes: The data included in this report is unaudited. Amounts above are the value of investments. Income accruals, payables and uninvested cash are not included. Amortizations/accretions are reported with a one-day lag in the above valuations.

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.

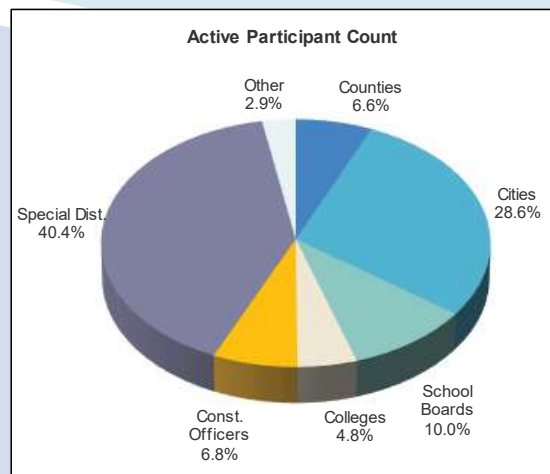
² Amortized cost is calculated using a straight line method.

PARTICIPANT CONCENTRATION DATA - AS OF FEBRUARY 2021

Participant Balance	Share of Total Fund	Share of Participant Count	Participant Balance	Share of Total Fund	Share of Participant Count
All Participants	100.0%	100.0%	Colleges & Universities	1.5%	4.8%
Top 10	35.1%	1.4%	Top 10	1.4%	1.4%
\$100 million or more	73.0%	7.4%	\$100 million or more	0.0%	0.0%
\$10 million up to \$100 million	23.2%	17.1%	\$10 million up to \$100 million	1.3%	1.0%
\$1 million up to \$10 million	3.4%	23.4%	\$1 million up to \$10 million	0.2%	1.4%
Under \$1 million	0.4%	52.2%	Under \$1 million	0.01%	2.5%
Counties	35.2%	6.6%	Constitutional Officers	2.7%	6.8%
Top 10	28.0%	1.4%	Top 10	1.6%	1.4%
\$100 million or more	33.2%	2.3%	\$100 million or more	1.2%	0.1%
\$10 million up to \$100 million	1.8%	1.2%	\$10 million up to \$100 million	1.1%	0.8%
\$1 million up to \$10 million	0.2%	1.1%	\$1 million up to \$10 million	0.4%	2.2%
Under \$1 million	0.0%	1.9%	Under \$1 million	0.0%	3.7%
Municipalities	18.0%	28.6%	Special Districts	10.9%	40.4%
Top 10	7.3%	1.4%	Top 10	6.6%	1.4%
\$100 million or more	8.4%	1.6%	\$100 million or more	4.5%	0.7%
\$10 million up to \$100 million	8.3%	6.6%	\$10 million up to \$100 million	5.1%	3.8%
\$1 million up to \$10 million	1.2%	7.5%	\$1 million up to \$10 million	1.0%	8.7%
Under \$1 million	0.1%	12.8%	Under \$1 million	0.2%	27.2%
School Boards	25.6%	10.0%	Other	6.1%	2.9%
Top 10	17.2%	1.4%	Top 10	5.9%	1.4%
\$100 million or more	20.8%	2.2%	\$100 million or more	4.8%	0.4%
\$10 million up to \$100 million	4.4%	2.9%	\$10 million up to \$100 million	1.2%	0.8%
\$1 million up to \$10 million	0.3%	1.9%	\$1 million up to \$10 million	0.1%	0.5%
Under \$1 million	0.0%	3.0%	Under \$1 million	0.0%	1.1%



Total Fund Value: \$19,313,181,643



Total Active Participant Count: 732

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

COMPLIANCE WITH INVESTMENT POLICY FOR FEBRUARY 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 FEBRUARY 2021

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
BARTON CAPITAL S.A.CPABS4	02/03/21	02/02/21	02/02/21	50,000,000	49,999,861	0	49,999,861	0
BARTON CAPITAL S.A.CPABS4	02/04/21	02/03/21	02/03/21	50,000,000	49,999,861	0	49,999,861	0
BARTON CAPITAL S.A.CPABS4	02/04/21	02/03/21	02/03/21	50,000,000	49,999,861	0	49,999,861	0
BARTON CAPITAL S.A.CPABS4	02/05/21	02/04/21	02/04/21	50,000,000	49,999,861	0	49,999,861	0
BARTON CAPITAL S.A.CPABS4	02/05/21	02/04/21	02/04/21	50,000,000	49,999,861	0	49,999,861	0
BARTON CAPITAL S.A.CPABS4	03/08/21	02/05/21	02/05/21	50,000,000	49,994,833	0	49,994,833	0
BARTON CAPITAL S.A.CPABS4	03/08/21	02/05/21	02/05/21	25,000,000	24,997,417	0	24,997,417	0
BARTON CAPITAL S.A.CPABS4	03/08/21	02/05/21	02/05/21	50,000,000	49,994,833	0	49,994,833	0
CANADIAN IMPERIAL BCP4-2	03/04/21	02/25/21	02/25/21	50,000,000	49,999,319	0	49,999,319	0
CANADIAN IMPERIAL BCP4-2	03/04/21	02/25/21	02/25/21	50,000,000	49,999,319	0	49,999,319	0
COLLATERALIZED COMMCPABS3	08/03/21	02/03/21	02/03/21	45,000,000	44,959,275	0	44,959,275	0
COLLATERALIZED COMMCPABS3	08/12/21	02/12/21	02/12/21	50,000,000	49,954,750	0	49,954,750	0
COLLATERALIZED COMMCPABS3	08/12/21	02/12/21	02/12/21	20,000,000	19,981,900	0	19,981,900	0
COLLATERALIZED COMMCPABS3	09/16/21	02/18/21	02/18/21	50,000,000	49,941,667	0	49,941,667	0
COLLATERALIZED COMMCPABS3	09/20/21	02/22/21	02/22/21	10,000,000	9,988,917	0	9,988,917	0
CREDIT AGRICOLE CORCP	02/05/21	02/04/21	02/04/21	50,000,000	49,999,903	0	49,999,903	0
CREDIT AGRICOLE CORCP	02/05/21	02/04/21	02/04/21	50,000,000	49,999,903	0	49,999,903	0
CREDIT AGRICOLE CORCP	02/16/21	02/12/21	02/12/21	50,000,000	49,999,611	0	49,999,611	0
CREDIT AGRICOLE CORCP	02/16/21	02/12/21	02/12/21	50,000,000	49,999,611	0	49,999,611	0
CREDIT AGRICOLE CORCP	02/16/21	02/12/21	02/12/21	50,000,000	49,999,611	0	49,999,611	0
CREDIT AGRICOLE CORCP	02/16/21	02/12/21	02/12/21	50,000,000	49,999,611	0	49,999,611	0
CREDIT AGRICOLE CORCP	02/16/21	02/12/21	02/12/21	50,000,000	49,999,611	0	49,999,611	0
CREDIT AGRICOLE CORCP	02/16/21	02/12/21	02/12/21	50,000,000	49,999,611	0	49,999,611	0
CREDIT AGRICOLE CORCP	02/16/21	02/12/21	02/12/21	50,000,000	49,999,611	0	49,999,611	0
CREDIT AGRICOLE CORCP	02/16/21	02/12/21	02/12/21	50,000,000	49,999,611	0	49,999,611	0
CREDIT AGRICOLE CORCP	02/16/21	02/12/21	02/12/21	50,000,000	49,999,611	0	49,999,611	0
CREDIT AGRICOLE CORCP	02/16/21	02/12/21	02/12/21	50,000,000	49,999,611	0	49,999,611	0
CREDIT AGRICOLE CORCP	02/25/21	02/24/21	02/24/21	50,000,000	49,999,903	0	49,999,903	0
CREDIT AGRICOLE CORCP	02/25/21	02/24/21	02/24/21	50,000,000	49,999,903	0	49,999,903	0
CREDIT AGRICOLE CORCP	02/25/21	02/24/21	02/24/21	50,000,000	49,999,903	0	49,999,903	0
CREDIT AGRICOLE CORCP	02/25/21	02/24/21	02/24/21	50,000,000	49,999,903	0	49,999,903	0
CREDIT AGRICOLE CORCP	03/01/21	02/26/21	02/26/21	50,000,000	49,999,708	0	49,999,708	0
CREDIT AGRICOLE CORCP	03/01/21	02/26/21	02/26/21	50,000,000	49,999,708	0	49,999,708	0
CREDIT AGRICOLE CORCP	03/01/21	02/26/21	02/26/21	50,000,000	49,999,708	0	49,999,708	0
CREDIT AGRICOLE CORCP	03/01/21	02/26/21	02/26/21	50,000,000	49,999,708	0	49,999,708	0
CREDIT AGRICOLE CORCP	03/01/21	02/26/21	02/26/21	50,000,000	49,999,708	0	49,999,708	0
CREDIT AGRICOLE CORCP	03/01/21	02/26/21	02/26/21	50,000,000	49,999,708	0	49,999,708	0
CREDIT INDUSTRIEL ECP4-2	02/08/21	02/05/21	02/05/21	50,000,000	49,999,708	0	49,999,708	0
CREDIT INDUSTRIEL ECP4-2	02/08/21	02/05/21	02/05/21	50,000,000	49,999,708	0	49,999,708	0
CREDIT INDUSTRIEL ECP4-2	02/08/21	02/05/21	02/05/21	50,000,000	49,999,708	0	49,999,708	0
CREDIT INDUSTRIEL ECP4-2	02/08/21	02/05/21	02/05/21	50,000,000	49,999,708	0	49,999,708	0
CREDIT INDUSTRIEL ECP4-2	02/09/21	02/08/21	02/08/21	50,000,000	49,999,903	0	49,999,903	0
CREDIT INDUSTRIEL ECP4-2	02/09/21	02/08/21	02/08/21	50,000,000	49,999,903	0	49,999,903	0
CREDIT INDUSTRIEL ECP4-2	02/09/21	02/08/21	02/08/21	50,000,000	49,999,903	0	49,999,903	0
CREDIT INDUSTRIEL ECP4-2	02/10/21	02/09/21	02/09/21	50,000,000	49,999,917	0	49,999,917	0
CREDIT INDUSTRIEL ECP4-2	02/10/21	02/09/21	02/09/21	50,000,000	49,999,917	0	49,999,917	0
CREDIT INDUSTRIEL ECP4-2	02/10/21	02/09/21	02/09/21	50,000,000	49,999,917	0	49,999,917	0
CREDIT INDUSTRIEL ECP4-2	02/25/21	02/18/21	02/18/21	50,000,000	49,999,319	0	49,999,319	0
CREDIT INDUSTRIEL ECP4-2	02/25/21	02/18/21	02/18/21	50,000,000	49,999,319	0	49,999,319	0
CREDIT INDUSTRIEL ECP4-2	02/25/21	02/18/21	02/18/21	50,000,000	49,999,319	0	49,999,319	0
CREDIT INDUSTRIEL ECP4-2	02/25/21	02/18/21	02/18/21	50,000,000	49,999,319	0	49,999,319	0
CREDIT INDUSTRIEL ECP4-2	02/25/21	02/18/21	02/18/21	50,000,000	49,999,319	0	49,999,319	0
DZ BANK AG DEUTSCHECDYAN	05/04/21	02/04/21	02/04/21	50,000,000	50,000,000	0	50,000,000	0
DZ BANK AG DEUTSCHECDYAN	05/04/21	02/04/21	02/04/21	50,000,000	50,000,000	0	50,000,000	0
DZ BANK AG DEUTSCHECP4-2	04/06/21	02/04/21	02/05/21	50,000,000	49,988,333	0	49,988,333	0
DZ BANK AG DEUTSCHECP4-2	04/06/21	02/04/21	02/05/21	50,000,000	49,988,333	0	49,988,333	0
DZ BANK AG DEUTSCHECP4-2	02/10/21	02/09/21	02/09/21	50,000,000	49,999,917	0	49,999,917	0
DZ BANK AG DEUTSCHECP4-2	02/10/21	02/09/21	02/09/21	50,000,000	49,999,917	0	49,999,917	0
DZ BANK AG DEUTSCHECP4-2	02/10/21	02/09/21	02/09/21	50,000,000	49,999,917	0	49,999,917	0

TRADING ACTIVITY FOR FEBRUARY 2021

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
DZ BANK AG DEUTSCHECP4-2	02/10/21	02/09/21	02/09/21	43,300,000	43,299,928	0	43,299,928	0
DZ BANK AG DEUTSCHECP4-2	02/10/21	02/09/21	02/09/21	50,000,000	49,999,917	0	49,999,917	0
DZ BANK AG DEUTSCHECP4-2	02/10/21	02/09/21	02/09/21	50,000,000	49,999,917	0	49,999,917	0
ERSTE ABWICKLUNGSANCP4-2	05/04/21	02/03/21	02/03/21	29,700,000	29,688,863	0	29,688,863	0
GOTHAM FUNDING CORPCPAB54	05/17/21	02/16/21	02/16/21	50,000,000	49,982,500	0	49,982,500	0
GOTHAM FUNDING CORPCPAB54	06/04/21	02/26/21	02/26/21	50,000,000	49,979,583	0	49,979,583	0
GOTHAM FUNDING CORPCPAB54	06/04/21	02/26/21	02/26/21	50,000,000	49,979,583	0	49,979,583	0
GTA FUNDING LLC,AUG 02,	08/02/21	02/01/21	02/02/21	50,000,000	49,944,694	0	49,944,694	0
GTA FUNDING LLC,AUG 02,	08/02/21	02/01/21	02/02/21	20,000,000	19,977,878	0	19,977,878	0
GTA FUNDING LLC,AUG 02,	08/02/21	02/01/21	02/02/21	50,000,000	49,944,694	0	49,944,694	0
MANHATTAN ASSET FUNCPAB54	03/26/21	02/23/21	02/23/21	50,000,000	49,995,264	0	49,995,264	0
MANHATTAN ASSET FUNCPAB54	03/26/21	02/23/21	02/23/21	3,000,000	2,999,716	0	2,999,716	0
MANHATTAN ASSET FUNCPAB54	03/26/21	02/26/21	02/26/21	50,000,000	49,995,333	0	49,995,333	0
MANHATTAN ASSET FUNCPAB54	03/26/21	02/26/21	02/26/21	34,757,000	34,753,756	0	34,753,756	0
MANHATTAN ASSET FUNCPAB54	05/20/21	02/22/21	02/22/21	50,000,000	49,983,083	0	49,983,083	0
MANHATTAN ASSET FUNCPAB54	05/20/21	02/22/21	02/22/21	50,000,000	49,983,083	0	49,983,083	0
MANHATTAN ASSET FUNCPAB54	05/20/21	02/22/21	02/22/21	50,000,000	49,983,083	0	49,983,083	0
MANHATTAN ASSET FUNCPAB54	05/20/21	02/22/21	02/22/21	2,000,000	1,999,323	0	1,999,323	0
MIZUHO BANK LTD, CPCP4-2	05/13/21	02/02/21	02/02/21	50,000,000	49,977,083	0	49,977,083	0
MIZUHO BANK LTD, CPCP4-2	05/13/21	02/02/21	02/02/21	50,000,000	49,977,083	0	49,977,083	0
MIZUHO BANK LTD,CDYAN	05/12/21	02/01/21	02/01/21	50,000,000	50,000,000	0	50,000,000	0
MIZUHO BANK LTD,CDYAN	05/12/21	02/01/21	02/01/21	50,000,000	50,000,000	0	50,000,000	0
MIZUHO BANK LTD,CDYAN	05/12/21	02/01/21	02/01/21	10,000,000	10,000,000	0	10,000,000	0
MIZUHO BANK LTD,CDYAN	05/12/21	02/01/21	02/01/21	50,000,000	50,000,000	0	50,000,000	0
MIZUHO BANK LTD,CDYAN	05/12/21	02/01/21	02/01/21	50,000,000	50,000,000	0	50,000,000	0
MIZUHO BANK LTD,CDYAN	05/03/21	02/03/21	02/03/21	50,000,000	50,000,000	0	50,000,000	0
MIZUHO BANK LTD,CDYAN	05/03/21	02/03/21	02/03/21	50,000,000	50,000,000	0	50,000,000	0
MIZUHO BANK LTD,CDYAN	05/03/21	02/03/21	02/03/21	50,000,000	50,000,000	0	50,000,000	0
MIZUHO BANK LTD,CDYAN	05/03/21	02/03/21	02/03/21	50,000,000	50,000,000	0	50,000,000	0
MIZUHO BANK LTD,CDYAN	05/28/21	02/18/21	02/18/21	50,000,000	50,000,000	0	50,000,000	0
MIZUHO BANK LTD,CDYAN	05/28/21	02/18/21	02/18/21	50,000,000	50,000,000	0	50,000,000	0
NRW,BANK CP4-2CP4-2	03/05/21	02/25/21	02/26/21	50,000,000	49,999,319	0	49,999,319	0
NRW,BANK CP4-2CP4-2	03/05/21	02/25/21	02/26/21	50,000,000	49,999,319	0	49,999,319	0
NRW,BANK CP4-2CP4-2	03/05/21	02/25/21	02/26/21	50,000,000	49,999,319	0	49,999,319	0
NRW,BANK CP4-2CP4-2	03/05/21	02/25/21	02/26/21	50,000,000	49,999,319	0	49,999,319	0
NRW,BANK CP4-2CP4-2	03/05/21	02/25/21	02/26/21	50,000,000	49,999,319	0	49,999,319	0
NRW,BANK CP4-2CP4-2	05/07/21	02/08/21	02/09/21	50,000,000	49,983,083	0	49,983,083	0
NRW,BANK CP4-2CP4-2	05/07/21	02/08/21	02/09/21	30,000,000	29,989,850	0	29,989,850	0
NATIONWIDE BUILDINGCP4-2	03/12/21	02/01/21	02/01/21	50,000,000	49,992,417	0	49,992,417	0
NATIONWIDE BUILDINGCP4-2	03/12/21	02/01/21	02/01/21	5,000,000	4,999,242	0	4,999,242	0
NATIONWIDE BUILDINGCP4-2	03/15/21	02/02/21	02/02/21	20,000,000	19,997,153	0	19,997,153	0
NATIONWIDE BUILDINGCP4-2	03/15/21	02/03/21	02/03/21	6,560,000	6,559,089	0	6,559,089	0
NATIONWIDE BUILDINGCP4-2	03/17/21	02/08/21	02/08/21	50,000,000	49,994,347	0	49,994,347	0
NATIONWIDE BUILDINGCP4-2	03/17/21	02/08/21	02/08/21	50,000,000	49,994,347	0	49,994,347	0
NATIONWIDE BUILDINGCP4-2	03/17/21	02/08/21	02/08/21	50,000,000	49,994,347	0	49,994,347	0
NATIONWIDE BUILDINGCP4-2	03/19/21	02/12/21	02/12/21	50,000,000	49,995,139	0	49,995,139	0
NATIONWIDE BUILDINGCP4-2	03/19/21	02/12/21	02/12/21	50,000,000	49,995,139	0	49,995,139	0
NATIONWIDE BUILDINGCP4-2	03/26/21	02/25/21	02/25/21	50,000,000	49,994,764	0	49,994,764	0
NATIONWIDE BUILDINGCP4-2	03/26/21	02/25/21	02/25/21	50,000,000	49,994,764	0	49,994,764	0
NATIONWIDE BUILDINGCP4-2	03/30/21	02/23/21	02/23/21	50,000,000	49,993,924	0	49,993,924	0
NATIONWIDE BUILDINGCP4-2	03/30/21	02/23/21	02/23/21	10,000,000	9,998,785	0	9,998,785	0
NATIONWIDE BUILDINGCP4-2	03/30/21	02/24/21	02/24/21	5,000,000	4,999,363	0	4,999,363	0
NATIONWIDE BUILDINGCP4-2	04/01/21	02/16/21	02/16/21	50,000,000	49,993,889	0	49,993,889	0
NATIONWIDE BUILDINGCP4-2	04/01/21	02/18/21	02/18/21	50,000,000	49,992,708	0	49,992,708	0
NATIONWIDE BUILDINGCP4-2	04/01/21	02/18/21	02/18/21	50,000,000	49,992,708	0	49,992,708	0
NEDERLANDSEWATERSCCP4-2	02/23/21	02/12/21	02/16/21	50,000,000	49,999,222	0	49,999,222	0
NEDERLANDSEWATERSCCP4-2	02/23/21	02/12/21	02/16/21	50,000,000	49,999,222	0	49,999,222	0
NEDERLANDSEWATERSCCP4-2	02/26/21	02/18/21	02/19/21	50,000,000	49,999,222	0	49,999,222	0
NEDERLANDSEWATERSCCP4-2	02/26/21	02/18/21	02/19/21	50,000,000	49,999,222	0	49,999,222	0
NEDERLANDSEWATERSCCP4-2	02/26/21	02/18/21	02/19/21	50,000,000	49,999,222	0	49,999,222	0
NEDERLANDSEWATERSCCP4-2	02/26/21	02/18/21	02/19/21	50,000,000	49,999,222	0	49,999,222	0

TRADING ACTIVITY FOR FEBRUARY 2021

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
NORDEA BANK ABP CDYCDYAN	02/09/21	02/02/21	02/02/21	50,000,000	50,000,000	0	50,000,000	0
NORDEA BANK ABP CDYCDYAN	02/09/21	02/02/21	02/02/21	50,000,000	50,000,000	0	50,000,000	0
NORDEA BANK ABP CDYCDYAN	02/09/21	02/02/21	02/02/21	50,000,000	50,000,000	0	50,000,000	0
NORDEA BANK ABP CDYCDYAN	02/09/21	02/02/21	02/02/21	50,000,000	50,000,000	0	50,000,000	0
NORDEA BANK ABP CDYCDYAN	02/17/21	02/10/21	02/10/21	50,000,000	50,000,000	0	50,000,000	0
NORDEA BANK ABP CDYCDYAN	02/17/21	02/10/21	02/10/21	50,000,000	50,000,000	0	50,000,000	0
NORDEA BANK ABP CDYCDYAN	02/17/21	02/10/21	02/10/21	50,000,000	50,000,000	0	50,000,000	0
NORDEA BANK ABP CDYCDYAN	02/17/21	02/10/21	02/10/21	50,000,000	50,000,000	0	50,000,000	0
NORDEA BANK ABP CDYCDYAN	02/17/21	02/10/21	02/10/21	50,000,000	50,000,000	0	50,000,000	0
OLD LINE FUNDING, LLC, AU	08/04/21	02/03/21	02/04/21	50,000,000	49,954,750	0	49,954,750	0
OLD LINE FUNDING, LLC, AU	08/04/21	02/03/21	02/04/21	40,000,000	39,963,800	0	39,963,800	0
SHEFFIELD RECEIVABLC PAB\$4	05/17/21	02/16/21	02/16/21	50,000,000	49,981,250	0	49,981,250	0
SHEFFIELD RECEIVABLC PAB\$4	05/17/21	02/16/21	02/16/21	50,000,000	49,981,250	0	49,981,250	0
SHEFFIELD RECEIVABLC PAB\$4	05/27/21	02/25/21	02/25/21	45,000,000	44,982,938	0	44,982,938	0
SUMITOMO MITSUI TRUCDYAN	02/16/21	02/09/21	02/09/21	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	02/16/21	02/09/21	02/09/21	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	02/16/21	02/09/21	02/09/21	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	02/16/21	02/09/21	02/09/21	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	02/23/21	02/16/21	02/16/21	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	02/23/21	02/16/21	02/16/21	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	02/23/21	02/16/21	02/16/21	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	02/23/21	02/16/21	02/16/21	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	02/23/21	02/16/21	02/16/21	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	03/02/21	02/23/21	02/23/21	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	03/02/21	02/23/21	02/23/21	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	03/03/21	02/24/21	02/24/21	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	06/04/21	02/25/21	02/25/21	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	06/04/21	02/25/21	02/25/21	50,000,000	50,000,000	0	50,000,000	0
TORONTO-DOMINION BANK/NY	02/16/22	02/11/21	02/16/21	5,000,000	5,000,000	0	5,000,000	0
TORONTO-DOMINION BANK/NY	02/16/22	02/11/21	02/16/21	50,000,000	50,000,000	0	50,000,000	0
TOYOTA FINANCE AUSTCP	08/10/21	02/09/21	02/11/21	20,000,000	19,980,000	0	19,980,000	0
TOYOTA FINANCE AUSTCP	08/24/21	02/23/21	02/25/21	50,000,000	49,950,000	0	49,950,000	0
TOYOTA FINANCE AUSTCP	08/24/21	02/23/21	02/25/21	50,000,000	49,950,000	0	49,950,000	0
WESTPAC BANKING CORCP4-2	08/24/21	02/25/21	02/25/21	50,000,000	49,957,500	0	49,957,500	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	02/03/21	02/03/21	5,205,377	5,205,377	0	5,205,377	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	02/08/21	02/08/21	611,784	611,784	0	611,784	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	02/09/21	02/09/21	1,064,339	1,064,339	0	1,064,339	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	02/12/21	02/12/21	1,477,137	1,477,137	0	1,477,137	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	02/17/21	02/17/21	2,495,325	2,495,325	0	2,495,325	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	02/22/21	02/22/21	2,999,449	2,999,449	0	2,999,449	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	02/23/21	02/23/21	2,196,526	2,196,526	0	2,196,526	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	02/24/21	02/24/21	944,838	944,838	0	944,838	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	02/26/21	02/26/21	951,385	951,385	0	951,385	0
BANK OF AMERICA TRIPARTY	02/02/21	02/01/21	02/01/21	1,437,000,000	1,437,000,000	0	1,437,000,000	0
MIZUHO TRIPARTY	02/02/21	02/01/21	02/01/21	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	02/02/21	02/01/21	02/01/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/03/21	02/02/21	02/02/21	935,000,000	935,000,000	0	935,000,000	0
MIZUHO TRIPARTY	02/03/21	02/02/21	02/02/21	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	02/03/21	02/02/21	02/02/21	100,000,000	100,000,000	0	100,000,000	0
MIZUHO TRIPARTY	02/04/21	02/03/21	02/03/21	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	02/04/21	02/03/21	02/03/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/04/21	02/03/21	02/03/21	1,120,000,000	1,120,000,000	0	1,120,000,000	0
BANK OF AMERICA TRIPARTY	02/05/21	02/04/21	02/04/21	1,288,000,000	1,288,000,000	0	1,288,000,000	0
MIZUHO TRIPARTY	02/05/21	02/04/21	02/04/21	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	02/05/21	02/04/21	02/04/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/08/21	02/05/21	02/05/21	1,040,000,000	1,040,000,000	0	1,040,000,000	0
MIZUHO TRIPARTY	02/08/21	02/05/21	02/05/21	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	02/08/21	02/05/21	02/05/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/09/21	02/08/21	02/08/21	1,500,000,000	1,500,000,000	0	1,500,000,000	0
MIZUHO TRIPARTY	02/09/21	02/08/21	02/08/21	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	02/09/21	02/08/21	02/08/21	100,000,000	100,000,000	0	100,000,000	0
MIZUHO TRIPARTY	02/10/21	02/09/21	02/09/21	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	02/10/21	02/09/21	02/09/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/10/21	02/09/21	02/09/21	1,397,000,000	1,397,000,000	0	1,397,000,000	0
BANK OF AMERICA TRIPARTY	02/11/21	02/10/21	02/10/21	1,822,000,000	1,822,000,000	0	1,822,000,000	0
MIZUHO TRIPARTY	02/11/21	02/10/21	02/10/21	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	02/11/21	02/10/21	02/10/21	100,000,000	100,000,000	0	100,000,000	0

TRADING ACTIVITY FOR FEBRUARY 2021

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
MIZUHO TRIPARTY	02/12/21	02/11/21	02/11/21	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	02/12/21	02/11/21	02/11/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/12/21	02/11/21	02/11/21	1,712,000,000	1,712,000,000	0	1,712,000,000	0
BANK OF AMERICA TRIPARTY	02/16/21	02/12/21	02/12/21	995,000,000	995,000,000	0	995,000,000	0
MIZUHO TRIPARTY	02/16/21	02/12/21	02/12/21	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	02/16/21	02/12/21	02/12/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/17/21	02/16/21	02/16/21	1,695,000,000	1,695,000,000	0	1,695,000,000	0
MIZUHO TRIPARTY	02/17/21	02/16/21	02/16/21	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	02/17/21	02/16/21	02/16/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/18/21	02/17/21	02/17/21	2,055,000,000	2,055,000,000	0	2,055,000,000	0
MIZUHO TRIPARTY	02/18/21	02/17/21	02/17/21	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	02/18/21	02/17/21	02/17/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/19/21	02/18/21	02/18/21	1,528,000,000	1,528,000,000	0	1,528,000,000	0
MIZUHO TRIPARTY	02/19/21	02/18/21	02/18/21	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	02/19/21	02/18/21	02/18/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/22/21	02/19/21	02/19/21	1,367,000,000	1,367,000,000	0	1,367,000,000	0
MIZUHO TRIPARTY	02/22/21	02/19/21	02/19/21	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	02/22/21	02/19/21	02/19/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/23/21	02/22/21	02/22/21	1,365,000,000	1,365,000,000	0	1,365,000,000	0
MIZUHO TRIPARTY	02/23/21	02/22/21	02/22/21	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	02/23/21	02/22/21	02/22/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/24/21	02/23/21	02/23/21	1,712,000,000	1,712,000,000	0	1,712,000,000	0
MIZUHO TRIPARTY	02/24/21	02/23/21	02/23/21	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	02/24/21	02/23/21	02/23/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/25/21	02/24/21	02/24/21	1,522,000,000	1,522,000,000	0	1,522,000,000	0
MIZUHO TRIPARTY	02/25/21	02/24/21	02/24/21	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	02/25/21	02/24/21	02/24/21	100,000,000	100,000,000	0	100,000,000	0
MIZUHO TRIPARTY	02/26/21	02/25/21	02/25/21	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	02/26/21	02/25/21	02/25/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/26/21	02/25/21	02/25/21	1,600,000,000	1,600,000,000	0	1,600,000,000	0
BANK OF AMERICA TRIPARTY	03/01/21	02/26/21	02/26/21	1,142,000,000	1,142,000,000	0	1,142,000,000	0
MIZUHO TRIPARTY	03/01/21	02/26/21	02/26/21	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	03/01/21	02/26/21	02/26/21	100,000,000	100,000,000	0	100,000,000	0
Total Buys				47,732,727,160	47,731,471,667	0	47,731,471,667	0
Cash Closes								
ANGLESEA FUNDING LLC	05/07/21	02/01/21	02/01/21	10,000,000	10,000,000	1,474	10,001,474	0
ANGLESEA FUNDING LLC	05/12/21	02/05/21	02/05/21	100,000,000	100,000,000	15,717	100,015,717	0
ANGLESEA FUNDING LLC	05/24/21	02/18/21	02/18/21	75,000,000	75,000,000	12,500	75,012,500	0
OLD LINE FUNDING, LLC, MA	03/15/21	02/04/21	02/04/21	90,000,000	89,976,600	0	89,976,600	0
OLD LINE FUNDING LLC	02/25/21	02/16/21	02/16/21	25,000,000	24,998,625	0	24,998,625	0
Total Cash Closes				300,000,000	299,975,225	29,690	300,004,915	0
Deposits								
ABN AMRO BANK NV,ATD 0.1 20210208	02/08/21	02/01/21	02/01/21	600,000,000	600,000,000	0	600,000,000	0
MIZUHO BANK LTD,TDTD 0.08 20210202	02/02/21	02/01/21	02/01/21	400,000,000	400,000,000	0	400,000,000	0
RABOBANK NEDERLAND,TD 0.11 20210209	02/09/21	02/02/21	02/02/21	495,000,000	495,000,000	0	495,000,000	0
MIZUHO BANK LTD,TDTD 0.08 20210203	02/03/21	02/02/21	02/02/21	500,000,000	500,000,000	0	500,000,000	0
AUSTRALIA NEW ZEATD 0.11 20210209	02/09/21	02/02/21	02/02/21	500,000,000	500,000,000	0	500,000,000	0
MIZUHO BANK LTD,TDTD 0.08 20210204	02/04/21	02/03/21	02/03/21	300,000,000	300,000,000	0	300,000,000	0
RABOBANK NEDERLAND,TD 0.1 20210211	02/11/21	02/04/21	02/04/21	450,000,000	450,000,000	0	450,000,000	0
ABN AMRO BANK NV,ATD 0.1 20210211	02/11/21	02/04/21	02/04/21	200,000,000	200,000,000	0	200,000,000	0
ABN AMRO BANK NV,ATD 0.1 20210212	02/12/21	02/05/21	02/05/21	100,000,000	100,000,000	0	100,000,000	0
ABN AMRO BANK NV,ATD 0.1 20210216	02/16/21	02/08/21	02/08/21	600,000,000	600,000,000	0	600,000,000	0
RABOBANK NEDERLAND,TD 0.1 20210216	02/16/21	02/09/21	02/09/21	500,000,000	500,000,000	0	500,000,000	0
AUSTRALIA NEW ZEATD 0.1 20210216	02/16/21	02/09/21	02/09/21	505,000,000	505,000,000	0	505,000,000	0
ABN AMRO BANK NV,ATD 0.1 20210217	02/17/21	02/10/21	02/10/21	50,000,000	50,000,000	0	50,000,000	0
ABN AMRO BANK NV,ATD 0.1 20210218	02/18/21	02/11/21	02/11/21	200,000,000	200,000,000	0	200,000,000	0
RABOBANK NEDERLAND,TD 0.1 20210218	02/18/21	02/11/21	02/11/21	450,000,000	450,000,000	0	450,000,000	0
MIZUHO BANK LTD,TDTD 0.07 20210216	02/16/21	02/12/21	02/12/21	200,000,000	200,000,000	0	200,000,000	0
ABN AMRO BANK NV,ATD 0.1 20210219	02/19/21	02/12/21	02/12/21	100,000,000	100,000,000	0	100,000,000	0
ABN AMRO BANK NV,ATD 0.1 20210222	02/22/21	02/16/21	02/16/21	540,000,000	540,000,000	0	540,000,000	0
RABOBANK NEDERLAND,TD 0.1 20210223	02/23/21	02/16/21	02/16/21	500,000,000	500,000,000	0	500,000,000	0
ABN AMRO BANK NV,ATD 0.1 20210223	02/23/21	02/16/21	02/16/21	60,000,000	60,000,000	0	60,000,000	0
AUSTRALIA NEW ZEATD 0.1 20210223	02/23/21	02/16/21	02/16/21	500,000,000	500,000,000	0	500,000,000	0
ABN AMRO BANK NV,ATD 0.1 20210225	02/25/21	02/18/21	02/18/21	250,000,000	250,000,000	0	250,000,000	0
RABOBANK NEDERLAND,TD 0.1 20210225	02/25/21	02/18/21	02/18/21	470,000,000	470,000,000	0	470,000,000	0

TRADING ACTIVITY FOR FEBRUARY 2021

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
ABN AMRO BANK NV,ATD 0.1 20210226	02/26/21	02/19/21	02/19/21	100,000,000	100,000,000	0	100,000,000	0
ABN AMRO BANK NV,ATD 0.1 20210301	03/01/21	02/22/21	02/22/21	540,000,000	540,000,000	0	540,000,000	0
ABN AMRO BANK NV,ATD 0.1 20210302	03/02/21	02/23/21	02/23/21	60,000,000	60,000,000	0	60,000,000	0
AUSTRALIA NEW ZEATD 0.1 20210302	03/02/21	02/23/21	02/23/21	500,000,000	500,000,000	0	500,000,000	0
RABOBANK NEDERLAND,TD 0.1 20210302	03/02/21	02/23/21	02/23/21	500,000,000	500,000,000	0	500,000,000	0
ABN AMRO BANK NV,ATD 0.1 20210304	03/04/21	02/25/21	02/25/21	250,000,000	250,000,000	0	250,000,000	0
RABOBANK NEDERLAND,TD 0.1 20210304	03/04/21	02/25/21	02/25/21	465,000,000	465,000,000	0	465,000,000	0
ABN AMRO BANK NV,ATD 0.1 20210305	03/05/21	02/26/21	02/26/21	100,000,000	100,000,000	0	100,000,000	0
Total Deposits				10,985,000,000	10,985,000,000	0	10,985,000,000	0
Maturities								
ALBION CAPITAL LLC CPABS4	02/22/21	02/22/21	02/22/21	10,000,000	10,000,000	0	10,000,000	0
ANTALIS S.A, CPABS4CPABS4	02/01/21	02/01/21	02/01/21	100,000,000	100,000,000	0	100,000,000	0
ANTALIS S.A, CPABS4CPABS4	02/02/21	02/02/21	02/02/21	55,000,000	55,000,000	0	55,000,000	0
ANTALIS S.A, CPABS4CPABS4	02/03/21	02/03/21	02/03/21	54,700,000	54,700,000	0	54,700,000	0
ANTALIS S.A, CPABS4CPABS4	02/05/21	02/05/21	02/05/21	264,320,000	264,320,000	0	264,320,000	0
ANTALIS S.A, CPABS4CPABS4	02/09/21	02/09/21	02/09/21	11,000,000	11,000,000	0	11,000,000	0
ANTALIS S.A, CPABS4CPABS4	02/10/21	02/10/21	02/10/21	47,200,000	47,200,000	0	47,200,000	0
ANTALIS S.A, CPABS4CPABS4	02/12/21	02/12/21	02/12/21	264,060,000	264,060,000	0	264,060,000	0
ANTALIS S.A, CPABS4CPABS4	02/16/21	02/16/21	02/16/21	51,149,000	51,149,000	0	51,149,000	0
ANTALIS S.A, CPABS4CPABS4	02/17/21	02/17/21	02/17/21	61,840,000	61,840,000	0	61,840,000	0
ANTALIS S.A, CPABS4CPABS4	02/19/21	02/19/21	02/19/21	248,790,000	248,790,000	0	248,790,000	0
ANTALIS S.A, CPABS4CPABS4	02/24/21	02/24/21	02/24/21	61,910,000	61,910,000	0	61,910,000	0
ANTALIS S.A, CPABS4CPABS4	02/26/21	02/26/21	02/26/21	243,360,000	243,360,000	0	243,360,000	0
ATLANTIC ASSET SECUCPABS4	02/08/21	02/08/21	02/08/21	50,000,000	50,000,000	0	50,000,000	0
BANK OF MONTREAL/CHICAGO IL	02/08/21	02/08/21	02/08/21	50,000,000	50,000,000	0	50,000,000	0
BANK OF MONTREAL CDCDYAN	02/16/21	02/16/21	02/16/21	50,000,000	50,000,000	0	50,000,000	0
BANK OF MONTREAL CDCDYAN	02/11/21	02/11/21	02/11/21	35,000,000	35,000,000	0	35,000,000	0
BARTON CAPITAL S.A,CPABS4	02/01/21	02/01/21	02/01/21	175,000,000	175,000,000	0	175,000,000	0
BARTON CAPITAL S.A,CPABS4	02/02/21	02/02/21	02/02/21	154,000,000	154,000,000	0	154,000,000	0
BARTON CAPITAL S.A,CPABS4	02/03/21	02/03/21	02/03/21	100,000,000	100,000,000	0	100,000,000	0
BARTON CAPITAL S.A,CPABS4	02/04/21	02/04/21	02/04/21	100,000,000	100,000,000	0	100,000,000	0
BARTON CAPITAL S.A,CPABS4	02/05/21	02/05/21	02/05/21	125,000,000	125,000,000	0	125,000,000	0
CANADIAN IMPERIAL BANK OF COMMERCE/NEW YORK NY	02/05/21	02/05/21	02/05/21	40,000,000	40,000,000	0	40,000,000	0
CANADIAN IMPERIAL BCDYAN	02/26/21	02/26/21	02/26/21	100,000,000	100,000,000	0	100,000,000	0
CIESCO, LLC CPABS4-CPABS4	02/26/21	02/26/21	02/26/21	25,000,000	25,000,000	0	25,000,000	0
COLLATERALIZED COMMCPABS3	02/03/21	02/03/21	02/03/21	20,000,000	20,000,000	0	20,000,000	0
COLLATERALIZED COMMCPABS3	02/17/21	02/17/21	02/17/21	55,000,000	55,000,000	0	55,000,000	0
COMMONWEALTH BANK OCP4-2	02/16/21	02/16/21	02/16/21	50,000,000	50,000,000	0	50,000,000	0
COMMONWEALTH BANK OCP4-2	02/24/21	02/24/21	02/24/21	100,000,000	100,000,000	0	100,000,000	0
CREDIT AGRICOLE CORCP	02/05/21	02/05/21	02/05/21	100,000,000	100,000,000	0	100,000,000	0
CREDIT AGRICOLE CORCP	02/16/21	02/16/21	02/16/21	500,000,000	500,000,000	0	500,000,000	0
CREDIT AGRICOLE CORCP	02/25/21	02/25/21	02/25/21	200,000,000	200,000,000	0	200,000,000	0
CREDIT INDUSTRIEL ECP4-2	02/08/21	02/08/21	02/08/21	200,000,000	200,000,000	0	200,000,000	0
CREDIT INDUSTRIEL ECP4-2	02/09/21	02/09/21	02/09/21	200,000,000	200,000,000	0	200,000,000	0
CREDIT INDUSTRIEL ECP4-2	02/10/21	02/10/21	02/10/21	200,000,000	200,000,000	0	200,000,000	0
CREDIT INDUSTRIEL ECP4-2	02/25/21	02/25/21	02/25/21	300,000,000	300,000,000	0	300,000,000	0
DZ BANK AG DEUTSCHECDYAN	02/25/21	02/25/21	02/25/21	100,000,000	100,000,000	0	100,000,000	0
DZ BANK AG DEUTSCHECP4-2	02/23/21	02/23/21	02/23/21	60,000,000	60,000,000	0	60,000,000	0
DZ BANK AG DEUTSCHECP4-2	02/10/21	02/10/21	02/10/21	293,300,000	293,300,000	0	293,300,000	0
ERSTE ABWICKLUNGSAACP4-2	02/01/21	02/01/21	02/01/21	100,000,000	100,000,000	0	100,000,000	0
ERSTE ABWICKLUNGSAACP4-2	02/08/21	02/08/21	02/08/21	100,000,000	100,000,000	0	100,000,000	0
EUROPEAN INVESTMENTCP	02/22/21	02/22/21	02/22/21	150,000,000	150,000,000	0	150,000,000	0
J.P. MORGAN SECURITCP	02/02/21	02/02/21	02/02/21	45,000,000	45,000,000	0	45,000,000	0
LONGSHIP FUNDING LLCAPABS4	02/01/21	02/01/21	02/01/21	35,000,000	35,000,000	0	35,000,000	0
MANHATTAN ASSET FUNCPABS4	02/04/21	02/04/21	02/04/21	55,276,000	55,276,000	0	55,276,000	0
MANHATTAN ASSET FUNCPABS4	02/23/21	02/23/21	02/23/21	53,169,000	53,169,000	0	53,169,000	0
NRW,BANK CP4-2CP4-2	02/05/21	02/05/21	02/05/21	100,000,000	100,000,000	0	100,000,000	0
NRW,BANK CP4-2CP4-2	02/08/21	02/08/21	02/08/21	40,270,000	40,270,000	0	40,270,000	0
NRW,BANK CP4-2CP4-2	02/23/21	02/23/21	02/23/21	100,000,000	100,000,000	0	100,000,000	0
NATIONWIDE BUILDINGCP4-2	02/08/21	02/08/21	02/08/21	216,000,000	216,000,000	0	216,000,000	0
NATIONWIDE BUILDINGCP4-2	02/12/21	02/12/21	02/12/21	167,350,000	167,350,000	0	167,350,000	0
NATIONWIDE BUILDINGCP4-2	02/16/21	02/16/21	02/16/21	32,000,000	32,000,000	0	32,000,000	0
NATIONWIDE BUILDINGCP4-2	02/18/21	02/18/21	02/18/21	125,000,000	125,000,000	0	125,000,000	0
NATIONWIDE BUILDINGCP4-2	02/25/21	02/25/21	02/25/21	109,000,000	109,000,000	0	109,000,000	0

TRADING ACTIVITY FOR FEBRUARY 2021

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
NEDERLANDSEWATERSCP4-2	02/23/21	02/23/21	02/23/21	150,000,000	150,000,000	0	150,000,000	0
NEDERLANDSEWATERSCP4-2	02/26/21	02/26/21	02/26/21	200,000,000	200,000,000	0	200,000,000	0
NORDEA BANK ABP CDYCDYAN	02/09/21	02/09/21	02/09/21	200,000,000	200,000,000	0	200,000,000	0
NORDEA BANK ABP CDYCDYAN	02/17/21	02/17/21	02/17/21	200,000,000	200,000,000	0	200,000,000	0
SHEFFIELD RECEIVABLCBABS4	02/01/21	02/01/21	02/01/21	23,400,000	23,400,000	0	23,400,000	0
SHEFFIELD RECEIVABLCBABS4	02/08/21	02/08/21	02/08/21	50,000,000	50,000,000	0	50,000,000	0
SHEFFIELD RECEIVABLCBABS4	02/16/21	02/16/21	02/16/21	100,000,000	100,000,000	0	100,000,000	0
SOCIETE GENERALE, PCP4-2	02/04/21	02/04/21	02/04/21	130,000,000	130,000,000	0	130,000,000	0
SUMITOMO MITSUI TRUCDYAN	02/03/21	02/03/21	02/03/21	200,000,000	200,000,000	0	200,000,000	0
SUMITOMO MITSUI TRUCDYAN	02/08/21	02/08/21	02/08/21	100,000,000	100,000,000	0	100,000,000	0
SUMITOMO MITSUI TRUCDYAN	02/09/21	02/09/21	02/09/21	200,000,000	200,000,000	0	200,000,000	0
SUMITOMO MITSUI TRUCDYAN	02/16/21	02/16/21	02/16/21	200,000,000	200,000,000	0	200,000,000	0
SUMITOMO MITSUI TRUCDYAN	02/23/21	02/23/21	02/23/21	200,000,000	200,000,000	0	200,000,000	0
THUNDER BAY FUNDINGCPABS4	02/16/21	02/16/21	02/16/21	150,000,000	150,000,000	0	150,000,000	0
TORONTO DOMINION BACDYAN	02/26/21	02/26/21	02/26/21	50,000,000	50,000,000	0	50,000,000	0
TORONTO DOMINION BACP4-2	02/19/21	02/19/21	02/19/21	25,000,000	25,000,000	0	25,000,000	0
TOYOTA FINANCE AUSTCP	02/18/21	02/18/21	02/18/21	80,000,000	80,000,000	0	80,000,000	0
WESTPAC BANKING CORCP4-2	02/25/21	02/25/21	02/25/21	25,000,000	25,000,000	0	25,000,000	0
WESTPAC BANKING CORP	02/05/21	02/05/21	02/05/21	25,000,000	25,000,000	0	25,000,000	0
BANK OF AMERICA TRIPARTY	02/01/21	02/01/21	02/01/21	1,300,000,000	1,300,000,000	0	1,300,000,000	0
MIZUHO TRIPARTY	02/01/21	02/01/21	02/01/21	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	02/01/21	02/01/21	02/01/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/02/21	02/02/21	02/02/21	1,437,000,000	1,437,000,000	0	1,437,000,000	0
MIZUHO TRIPARTY	02/02/21	02/02/21	02/02/21	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	02/02/21	02/02/21	02/02/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/03/21	02/03/21	02/03/21	935,000,000	935,000,000	0	935,000,000	0
MIZUHO TRIPARTY	02/03/21	02/03/21	02/03/21	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	02/03/21	02/03/21	02/03/21	100,000,000	100,000,000	0	100,000,000	0
MIZUHO TRIPARTY	02/04/21	02/04/21	02/04/21	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	02/04/21	02/04/21	02/04/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/04/21	02/04/21	02/04/21	1,120,000,000	1,120,000,000	0	1,120,000,000	0
BANK OF AMERICA TRIPARTY	02/05/21	02/05/21	02/05/21	1,288,000,000	1,288,000,000	0	1,288,000,000	0
MIZUHO TRIPARTY	02/05/21	02/05/21	02/05/21	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	02/05/21	02/05/21	02/05/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/08/21	02/08/21	02/08/21	1,040,000,000	1,040,000,000	0	1,040,000,000	0
MIZUHO TRIPARTY	02/08/21	02/08/21	02/08/21	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	02/08/21	02/08/21	02/08/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/09/21	02/09/21	02/09/21	1,500,000,000	1,500,000,000	0	1,500,000,000	0
MIZUHO TRIPARTY	02/09/21	02/09/21	02/09/21	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	02/09/21	02/09/21	02/09/21	100,000,000	100,000,000	0	100,000,000	0
MIZUHO TRIPARTY	02/10/21	02/10/21	02/10/21	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	02/10/21	02/10/21	02/10/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/10/21	02/10/21	02/10/21	1,397,000,000	1,397,000,000	0	1,397,000,000	0
BANK OF AMERICA TRIPARTY	02/11/21	02/11/21	02/11/21	1,822,000,000	1,822,000,000	0	1,822,000,000	0
MIZUHO TRIPARTY	02/11/21	02/11/21	02/11/21	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	02/11/21	02/11/21	02/11/21	100,000,000	100,000,000	0	100,000,000	0
MIZUHO TRIPARTY	02/12/21	02/12/21	02/12/21	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	02/12/21	02/12/21	02/12/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/12/21	02/12/21	02/12/21	1,712,000,000	1,712,000,000	0	1,712,000,000	0
BANK OF AMERICA TRIPARTY	02/16/21	02/16/21	02/16/21	995,000,000	995,000,000	0	995,000,000	0
MIZUHO TRIPARTY	02/16/21	02/16/21	02/16/21	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	02/16/21	02/16/21	02/16/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/17/21	02/17/21	02/17/21	1,695,000,000	1,695,000,000	0	1,695,000,000	0
MIZUHO TRIPARTY	02/17/21	02/17/21	02/17/21	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	02/17/21	02/17/21	02/17/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/18/21	02/18/21	02/18/21	2,055,000,000	2,055,000,000	0	2,055,000,000	0
MIZUHO TRIPARTY	02/18/21	02/18/21	02/18/21	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	02/18/21	02/18/21	02/18/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/19/21	02/19/21	02/19/21	1,528,000,000	1,528,000,000	0	1,528,000,000	0
MIZUHO TRIPARTY	02/19/21	02/19/21	02/19/21	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	02/19/21	02/19/21	02/19/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/22/21	02/22/21	02/22/21	1,367,000,000	1,367,000,000	0	1,367,000,000	0
MIZUHO TRIPARTY	02/22/21	02/22/21	02/22/21	450,000,000	450,000,000	0	450,000,000	0

TRADING ACTIVITY FOR FEBRUARY 2021

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
HSBC TRIPARTY	02/22/21	02/22/21	02/22/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/23/21	02/23/21	02/23/21	1,365,000,000	1,365,000,000	0	1,365,000,000	0
MIZUHO TRIPARTY	02/23/21	02/23/21	02/23/21	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	02/23/21	02/23/21	02/23/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/24/21	02/24/21	02/24/21	1,712,000,000	1,712,000,000	0	1,712,000,000	0
MIZUHO TRIPARTY	02/24/21	02/24/21	02/24/21	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	02/24/21	02/24/21	02/24/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/25/21	02/25/21	02/25/21	1,522,000,000	1,522,000,000	0	1,522,000,000	0
MIZUHO TRIPARTY	02/25/21	02/25/21	02/25/21	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	02/25/21	02/25/21	02/25/21	100,000,000	100,000,000	0	100,000,000	0
MIZUHO TRIPARTY	02/26/21	02/26/21	02/26/21	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	02/26/21	02/26/21	02/26/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/26/21	02/26/21	02/26/21	1,600,000,000	1,600,000,000	0	1,600,000,000	0
ABN AMRO BANK NV,ATD 0.11 20210201	02/01/21	02/01/21	02/01/21	600,000,000	600,000,000	0	600,000,000	0
AUSTRALIA NEW ZEATD 0.11 20210202	02/02/21	02/02/21	02/02/21	600,000,000	600,000,000	0	600,000,000	0
RABOBANK NEDERLAND,TD 0.1 20210202	02/02/21	02/02/21	02/02/21	500,000,000	500,000,000	0	500,000,000	0
ABN AMRO BANK NV,ATD 0.1 20210204	02/04/21	02/04/21	02/04/21	200,000,000	200,000,000	0	200,000,000	0
RABOBANK NEDERLAND,TD 0.1 20210204	02/04/21	02/04/21	02/04/21	450,000,000	450,000,000	0	450,000,000	0
ABN AMRO BANK NV,ATD 0.1 20210205	02/05/21	02/05/21	02/05/21	140,000,000	140,000,000	0	140,000,000	0
MIZUHO BANK LTD,TDTD 0.08 20210201	02/01/21	02/01/21	02/01/21	600,000,000	600,000,000	0	600,000,000	0
ABN AMRO BANK NV,ATD 0.1 20210208	02/08/21	02/08/21	02/08/21	600,000,000	600,000,000	0	600,000,000	0
MIZUHO BANK LTD,TDTD 0.08 20210202	02/02/21	02/02/21	02/02/21	400,000,000	400,000,000	0	400,000,000	0
RABOBANK NEDERLAND,TD 0.11 20210209	02/09/21	02/09/21	02/09/21	495,000,000	495,000,000	0	495,000,000	0
MIZUHO BANK LTD,TDTD 0.08 20210203	02/03/21	02/03/21	02/03/21	500,000,000	500,000,000	0	500,000,000	0
AUSTRALIA NEW ZEATD 0.11 20210209	02/09/21	02/09/21	02/09/21	500,000,000	500,000,000	0	500,000,000	0
MIZUHO BANK LTD,TDTD 0.08 20210204	02/04/21	02/04/21	02/04/21	300,000,000	300,000,000	0	300,000,000	0
RABOBANK NEDERLAND,TD 0.1 20210211	02/11/21	02/11/21	02/11/21	450,000,000	450,000,000	0	450,000,000	0
ABN AMRO BANK NV,ATD 0.1 20210211	02/11/21	02/11/21	02/11/21	200,000,000	200,000,000	0	200,000,000	0
ABN AMRO BANK NV,ATD 0.1 20210212	02/12/21	02/12/21	02/12/21	100,000,000	100,000,000	0	100,000,000	0
ABN AMRO BANK NV,ATD 0.1 20210216	02/16/21	02/16/21	02/16/21	600,000,000	600,000,000	0	600,000,000	0
RABOBANK NEDERLAND,TD 0.1 20210216	02/16/21	02/16/21	02/16/21	500,000,000	500,000,000	0	500,000,000	0
AUSTRALIA NEW ZEATD 0.1 20210216	02/16/21	02/16/21	02/16/21	505,000,000	505,000,000	0	505,000,000	0
ABN AMRO BANK NV,ATD 0.1 20210217	02/17/21	02/17/21	02/17/21	50,000,000	50,000,000	0	50,000,000	0
ABN AMRO BANK NV,ATD 0.1 20210218	02/18/21	02/18/21	02/18/21	200,000,000	200,000,000	0	200,000,000	0
RABOBANK NEDERLAND,TD 0.1 20210218	02/18/21	02/18/21	02/18/21	450,000,000	450,000,000	0	450,000,000	0
MIZUHO BANK LTD,TDTD 0.07 20210216	02/16/21	02/16/21	02/16/21	200,000,000	200,000,000	0	200,000,000	0
ABN AMRO BANK NV,ATD 0.1 20210219	02/19/21	02/19/21	02/19/21	100,000,000	100,000,000	0	100,000,000	0
ABN AMRO BANK NV,ATD 0.1 20210222	02/22/21	02/22/21	02/22/21	540,000,000	540,000,000	0	540,000,000	0
RABOBANK NEDERLAND,TD 0.1 20210223	02/23/21	02/23/21	02/23/21	500,000,000	500,000,000	0	500,000,000	0
ABN AMRO BANK NV,ATD 0.1 20210223	02/23/21	02/23/21	02/23/21	60,000,000	60,000,000	0	60,000,000	0
AUSTRALIA NEW ZEATD 0.1 20210223	02/23/21	02/23/21	02/23/21	500,000,000	500,000,000	0	500,000,000	0
ABN AMRO BANK NV,ATD 0.1 20210225	02/25/21	02/25/21	02/25/21	250,000,000	250,000,000	0	250,000,000	0
RABOBANK NEDERLAND,TD 0.1 20210225	02/25/21	02/25/21	02/25/21	470,000,000	470,000,000	0	470,000,000	0
ABN AMRO BANK NV,ATD 0.1 20210226	02/26/21	02/26/21	02/26/21	100,000,000	100,000,000	0	100,000,000	0
Total Maturities				58,092,094,000	58,092,094,000	0	58,092,094,000	0
Sells								
GTA FUNDING LLC CPACPA854	02/04/21	02/01/21	02/02/21	50,000,000	49,999,778	0	49,999,778	83
GTA FUNDING LLC CPACPA854	02/04/21	02/01/21	02/02/21	40,000,000	39,999,822	0	39,999,822	67
DREYFUS GOVT CASH MGMT FUND	02/01/22	02/01/21	02/01/21	1,506,985	1,506,985	0	1,506,985	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	02/02/21	02/02/21	5,348,132	5,348,132	0	5,348,132	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	02/04/21	02/04/21	667,532	667,532	0	667,532	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	02/05/21	02/05/21	911,158	911,158	0	911,158	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	02/10/21	02/10/21	58,593	58,593	0	58,593	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	02/11/21	02/11/21	1,501,298	1,501,298	0	1,501,298	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	02/16/21	02/16/21	1,189,094	1,189,094	0	1,189,094	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	02/18/21	02/18/21	1,532,193	1,532,193	0	1,532,193	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	02/19/21	02/19/21	4,994,095	4,994,095	0	4,994,095	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	02/25/21	02/25/21	1,800,187	1,800,187	0	1,800,187	0
Total Sells				109,509,266	109,508,866	0	109,508,866	150



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