



MONTHLY SUMMARY REPORT

State Board of Administration of Florida

October 2021

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Past performance is no guarantee of future results.

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

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

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

INTRODUCTION

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

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

This report, which covers the period from October 1, 2021, through October 31, 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 October 31, 2021)

Total Participants
744

Florida PRIME™
Total Participant Balance
\$14,749,219,200

Total Number of Accounts
1,380

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

2013 seems so long ago. That was the year of Pope Francis' inauguration, the Candy Crush app and the indulgent Cronut. Selfies reached such a fever pitch the Oxford dictionary selected it Word of the Year. And in December, the Federal Reserve announced it would begin to reduce its asset purchase program.

Granted, tapering is hardly a memorable event for most of the world. But many are recalling it now that it's soon likely to happen again—potentially following the Federal Open Market Committee meeting Nov. 3. For his part, Chair Jerome Powell said on Oct. 22 that, “I do think it's time to taper.” It's helpful to recall 2013 because the process went smoothly (the taper tantrum happened earlier in the year). We expect the same outcome this time.

While the Treasury market probably won't budge from its low levels for some time—Powell also said, “I don't think it's time to raise rates”—spreads in the prime space have been widening. (This is being seen in the Bloomberg Short-Term Bank Yield Index, or BSBY—the industry replacement for the London interbank offered rate.) We think BSBY yields will continue in that positive direction.

Of course, there's a litany of issues clouding the picture. We were not surprised by the poor third-quarter gross domestic product (GDP) growth, though the 2% annualized reading was lower than expected. Headwinds could come if Covid-19 surges in the winter or another variant emerges.

And the toxic politics in Washington make even the basic function of raising the federal debt limit a heavy lift.

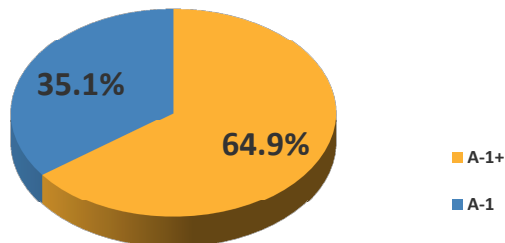
But if these potentials don't come to pass, the debt ceiling is raised and GDP growth picks up in 2022 as we project, the markets could get a boost. Other good news should come with the “hard” infrastructure bill, now closer than ever to becoming law. Municipalities and local governments have strong balance sheets swelled by timely tax payments and fiscal stimulus. The bill will be ice cream for them, but should have a long-term positive impact.

Assets of the Pool decreased by \$800 million to \$14.7 billion in October, which is the last month of the year prior to tax collection season. The portfolio's gross yield was up 1 basis point to 13 basis points. Its weighted average maturity (WAM) remained at 49 days and its weighted average life (WAL) increased by five days to 69 days.

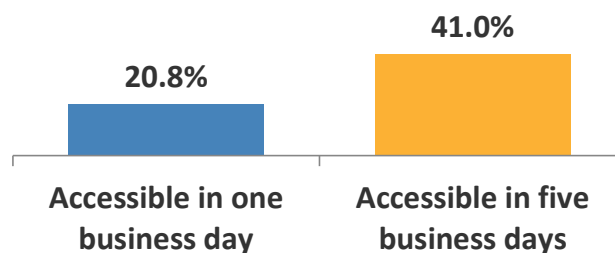
In the 1-year part of the London interbank offered rate (LIBOR) yield curve, the Pool's manager found value in commercial and banking paper, both variable and fixed rate, as well as certificates of deposit. At the end of October, yields on 1-, 3-, 6- and 12-month U.S. Treasuries were 0.06%, 0.05%, 0.06% and 0.12%, respectively; and 1-, 3-, 6- and 12-month LIBOR were 0.08%, 0.14%, 0.21% and 0.37%, respectively.

PORTFOLIO COMPOSITION FOR OCTOBER 2021

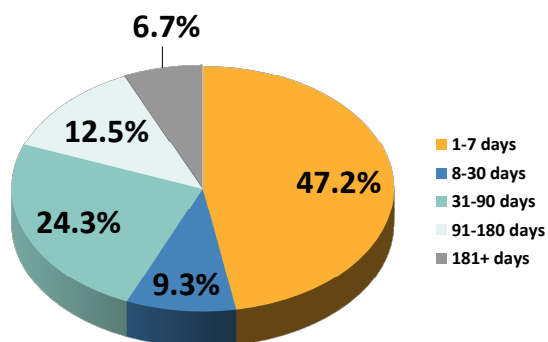
CREDIT QUALITY COMPOSITION



HIGHLY LIQUID HOLDINGS



EFFECTIVE MATURITY SCHEDULE



TOP HOLDINGS & AVG. MATURITY

1. JPMorgan Chase & Co.	5.1%
2. Sumitomo Mitsui Trust Holdings, Inc.	5.1%
3. ABN Amro Bank NV	5.0%
4. Cooperatieve Rabobank UA	5.0%
5. Mizuho Financial Group, Inc.	5.0%
6. Royal Bank of Canada	4.9%
7. Australia & New Zealand Banking Group, Melbourne	4.9%
8. Credit Agricole Group	4.9%
9. Toronto Dominion Bank	4.5%
10. Federated Hermes Institutional Prime Value Obligations Fund	4.3%

Average Effective Maturity (WAM)

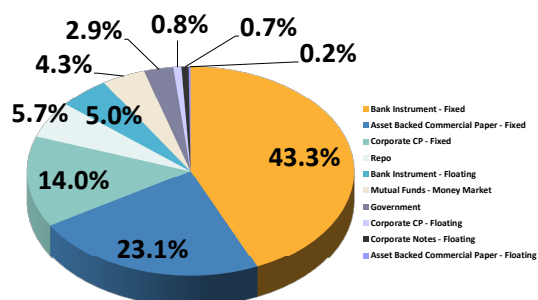
49 Days

Weighted Average Life (Spread WAL)

69 Days

Percentages based on total value of investments

PORTFOLIO COMPOSITION



FUND PERFORMANCE THROUGH OCTOBER 2021

Florida PRIME Performance Data			
	Annualized Net Participant Yield ¹	Net-of-Fee Benchmark ²	Above (Below) Benchmark
One Month	0.09%	0.03%	0.06%
Three Months	0.09%	0.03%	0.06%
One Year	0.14%	0.05%	0.09%
Three Years	1.23%	1.07%	0.16%
Five Years	1.36%	1.13%	0.23%
Ten Years	0.83%	0.63%	0.20%
Since 1/96	2.43%	2.21%	0.21%

Note: Net asset value at month end: \$14,754.3 million, which includes investments at market value, plus all cash, accrued interest receivable and payables.

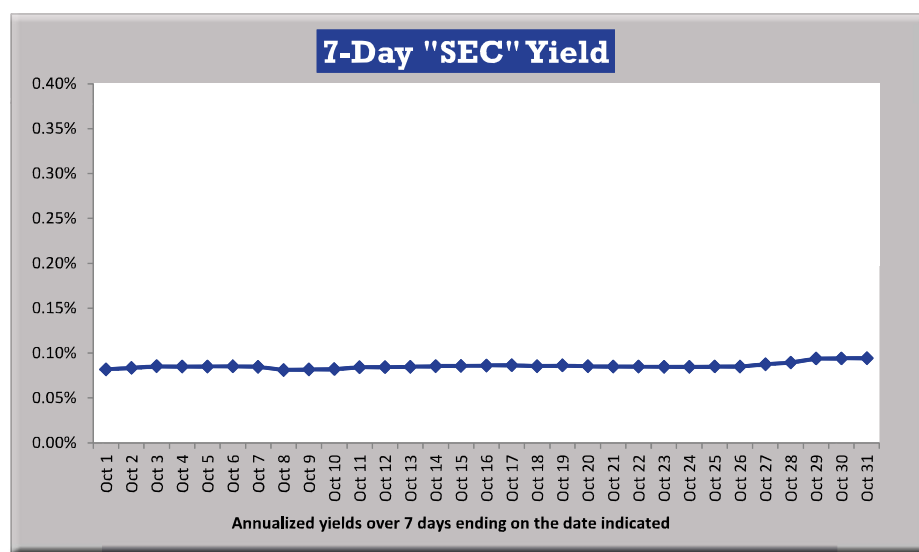
¹Net of fees. Participant yield is calculated on a 365-day basis and includes adjustments for expenses and other accounting items to reflect realized earnings by participants.

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 OCTOBER 2021

Summary of Cash Flows		
Opening Balance (10/01/21)	\$	15,453,661,751
Participant Deposits		1,472,709,326
Gross Earnings		1,597,702
Participant Withdrawals		(2,178,338,781)
Fees		(410,798)
Closing Balance (10/31/21)	\$	14,749,219,200
Net Change over Month	\$	(704,442,551)

Detailed Fee Disclosure			
October		Amount	Basis Point Equivalent*
SBA Client Service, Account Mgt. & Fiduciary Oversight Fee	\$	126,249.13	1.00
Federated Investment Management Fee		251,436.26	2.00
BNY Mellon Custodial Fee**		19,297.90	0.15
Bank of America Transfer Agent Fee		5,085.34	0.04
S&P Rating Maintenance Fee		3,991.78	0.03
Audit/External Review Fees		4,737.22	0.04
Total Fees	\$	410,797.63	3.26

*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 \$15,101,440,476.

**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 OCTOBER 2021

Security Name	Security Classification	Cpn	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
ABN Amro Bank NV,Amsterdam TD	TIME DEPOSIT	0.08	11/1/2021		200,000,000	0.08	\$200,000,000	\$200,000,000	\$0
ABN Amro Bank NV,Amsterdam TD	TIME DEPOSIT	0.08	11/2/2021		200,000,000	0.08	\$200,000,000	\$200,000,000	\$0
ABN Amro Bank NV,Amsterdam TD	TIME DEPOSIT	0.08	11/5/2021		343,000,000	0.08	\$343,000,000	\$343,000,000	\$0
Albion Capital LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		11/24/2021		11,000,000	0.12	\$10,999,047	\$10,998,991	-\$56
Albion Capital LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		11/29/2021		84,000,000	0.11	\$83,992,043	\$83,990,597	-\$1,446
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/6/2022		90,000,000	0.13	\$89,977,575	\$89,978,955	\$1,380
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/1/2022		75,000,000	0.13	\$74,974,271	\$74,970,313	-\$3,958
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/2/2022		100,000,000	0.16	\$99,957,333	\$99,960,000	\$2,667
Anglesea Funding LLC, .19%, Apr 20, 2022	COMMERCIAL PAPER ASSET BACKED CALLABLE	0.19	4/20/2022		50,000,000	0.19	\$50,000,000	\$49,991,358	-\$8,643
Anglesea Funding LLC, Apr 20, 2022	COMMERCIAL PAPER ASSET BACKED CALLABLE	0.18	4/20/2022	11/1/2021	30,000,000	0.03	\$30,000,000	\$29,994,815	-\$5,185
Antalis S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		11/5/2021		90,000,000	0.08	\$89,998,688	\$89,998,162	-\$525
Antalis S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		11/5/2021		73,670,000	0.08	\$73,668,854	\$73,668,496	-\$358
Archer I LLC, Jun 01, 2060	VARIABLE RATE DEMAND NOTE	0.11	6/1/2060	11/4/2021	4,000,000	0.11	\$4,000,000	\$4,000,000	\$0
Atlantic Asset Securitization LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		11/23/2021		50,000,000	0.09	\$49,996,875	\$49,996,702	-\$174
Australia & New Zealand Banking Group, Melbourne CP4-2	COMMERCIAL PAPER - 4-2		12/6/2021		50,000,000	0.18	\$49,990,500	\$49,996,306	\$5,806
Australia & New Zealand Banking Group, Melbourne TD	TIME DEPOSIT	0.09	11/3/2021		670,000,000	0.09	\$670,000,000	\$670,000,000	\$0
BNG Bank N.V. CP4-2	COMMERCIAL PAPER - 4-2		11/3/2021		20,000,000	0.06	\$19,999,833	\$19,999,822	-\$11
BNG Bank N.V. CP4-2	COMMERCIAL PAPER - 4-2		11/5/2021		33,000,000	0.06	\$32,999,615	\$32,999,583	-\$32
BWV Forge TL Properties Owner LLC, May 01, 2059	VARIABLE RATE DEMAND NOTE	0.11	5/1/2059	11/4/2021	5,000,000	0.11	\$5,000,000	\$5,000,000	\$0
Bank of America N.A. Triparty Repo Overnight Fixed	REPO TRIPARTY OVERNIGHT FIXED	0.06	11/1/2021		585,000,000	0.06	\$585,000,000	\$585,000,000	\$0
Bank of Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.20	2/14/2022		50,000,000	0.20	\$50,000,000	\$50,009,567	\$9,567
Bank of Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.24	3/15/2022		25,000,000	0.24	\$25,000,000	\$25,008,441	\$8,441
Bank of Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.24	3/17/2022		50,000,000	0.24	\$50,000,000	\$50,016,742	\$16,742
Bank of Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.24	3/23/2022		50,000,000	0.24	\$50,000,000	\$50,016,659	\$16,659
Bank of Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.21	7/26/2022		100,000,000	0.21	\$100,000,000	\$99,954,979	-\$45,021
Bank of Montreal ECD (USD)	EURO CERTIFICATE OF DEPOSIT	0.11	12/14/2021		100,000,000	0.11	\$100,000,000	\$100,000,000	\$0
Bank of Montreal, Dec 27, 2021	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.29	12/27/2021	11/1/2021	100,000,000	0.29	\$100,000,000	\$100,031,293	\$31,293
Bank of Montreal, Jun 10, 2022	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.25	6/10/2022	11/1/2021	100,000,000	0.25	\$100,000,000	\$100,048,567	\$48,567
Bank of Montreal, Oct 06, 2022	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.20	10/6/2022	11/1/2021	50,000,000	0.20	\$50,000,000	\$49,996,577	-\$3,423
Bank of Nova Scotia, Toronto CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.29	12/10/2021		100,000,000	0.29	\$100,000,000	\$100,024,473	\$24,473
Bank of Nova Scotia, Toronto CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.20	2/18/2022		50,000,000	0.20	\$50,000,000	\$50,014,439	\$14,439
Bank of Nova Scotia, Toronto CP4-2	COMMERCIAL PAPER - 4-2		5/5/2022		32,500,000	0.23	\$32,460,964	\$32,471,487	\$10,523
Bank of Nova Scotia, Toronto CP4-2	COMMERCIAL PAPER - 4-2		7/20/2022		48,750,000	0.20	\$48,678,500	\$48,662,770	-\$15,730
Bank of Nova Scotia, Toronto CP4-2	COMMERCIAL PAPER - 4-2		9/1/2022		50,000,000	0.20	\$49,914,722	\$49,883,596	-\$31,126
Bank of Nova Scotia, Toronto, Jun 13, 2022	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.25	6/13/2022	11/1/2021	100,000,000	0.25	\$100,000,000	\$100,054,836	\$54,836

See notes at end of table.

INVENTORY OF HOLDINGS FOR OCTOBER 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, Oct 13, 2022	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.20	10/13/2022	11/1/2021	75,000,000	0.20	\$75,000,000	\$74,993,701	-\$6,299
Bank of Nova Scotia, Toronto, Oct 20, 2022	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.20	10/20/2022	11/1/2021	10,000,000	0.20	\$10,000,000	\$9,998,953	-\$1,047
Barton Capital S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		11/19/2021		45,000,000	0.10	\$44,997,375	\$44,997,533	\$158
Bedford Row Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/3/2022		75,000,000	0.21	\$74,971,125	\$74,989,000	\$17,875
Bedford Row Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/1/2022		35,000,000	0.15	\$34,982,063	\$34,984,215	\$2,152
Bedford Row Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/18/2022		50,000,000	0.18	\$49,957,250	\$49,952,738	-\$4,513
Bedford Row Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		5/6/2022		10,000,000	0.24	\$9,987,400	\$9,988,398	\$998
Bennington Stark Capital Co., LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		11/2/2021		20,000,000	0.10	\$19,999,778	\$19,999,793	\$16
Bennington Stark Capital Co., LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		12/13/2021		25,000,000	0.11	\$24,996,563	\$24,996,563	-\$0
Bruce T. Brown 2017 Irrevocable Trust, Series 2017, Oct 01, 2042	VARIABLE RATE DEMAND NOTE	0.12	10/1/2042	11/4/2021	5,185,000	0.12	\$5,185,000	\$5,185,000	\$0
CHARTA, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		12/3/2021		25,000,000	0.10	\$24,997,569	\$24,997,642	\$73
CIESCO, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/7/2022		20,000,000	0.15	\$19,991,583	\$19,992,481	\$898
CRC Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		12/3/2021		35,000,000	0.10	\$34,996,597	\$34,996,699	\$102
CRC Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		12/6/2021		25,000,000	0.11	\$24,997,097	\$24,997,414	\$317
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.27	1/4/2022		75,000,000	0.27	\$75,000,000	\$75,024,813	\$24,813
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.24	4/6/2022		25,000,000	0.24	\$25,000,000	\$25,008,582	\$8,582
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.24	5/4/2022		85,000,000	0.24	\$85,000,000	\$85,019,746	\$19,746
Canadian Imperial Bank of Commerce, Jun 16, 2022	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.25	6/16/2022	11/1/2021	100,000,000	0.25	\$100,000,000	\$100,054,823	\$54,823
Canadian Imperial Bank of Commerce, Jun 17, 2022	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.25	6/17/2022	11/1/2021	100,000,000	0.25	\$100,000,000	\$100,054,959	\$54,959
Chariot Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/5/2022		15,000,000	0.12	\$14,996,600	\$14,996,742	\$142
Chesham Finance LLC Series III CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		11/1/2021		55,000,000	0.07	\$54,999,679	\$54,999,624	-\$55
Chesham Finance LLC Series VII CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		11/1/2021		49,000,000	0.07	\$48,999,714	\$48,999,665	-\$49
City Furniture, Inc., Aug 01, 2044	VARIABLE RATE DEMAND NOTE	0.10	8/1/2044	11/4/2021	34,500,000	0.10	\$34,500,000	\$34,500,000	\$0
Collateralized Commercial Paper FLEX Co., LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		5/12/2022		25,000,000	0.17	\$24,976,979	\$24,970,073	-\$6,906
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		12/2/2021		30,000,000	0.13	\$29,996,317	\$29,997,252	\$935
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		1/3/2022		90,000,000	0.16	\$89,973,600	\$89,981,190	\$7,590
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		1/3/2022		85,000,000	0.16	\$84,975,067	\$84,982,235	\$7,168
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		1/5/2022		43,000,000	0.16	\$42,987,004	\$42,990,660	\$3,655
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		1/24/2022		135,000,000	0.16	\$134,947,800	\$134,958,240	\$10,440
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		2/1/2022		112,000,000	0.15	\$111,955,667	\$111,960,987	\$5,320
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		2/1/2022		39,000,000	0.16	\$38,983,533	\$38,986,415	\$2,882
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		2/3/2022		35,000,000	0.16	\$34,984,911	\$34,987,552	\$2,640

See notes at end of table.

INVENTORY OF HOLDINGS FOR OCTOBER 2021

Security Name	Security Classification	Cpn	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		2/8/2022		85,000,000	0.16	\$84,961,467	\$84,967,728	\$6,261
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		3/9/2022		20,000,000	0.17	\$19,987,628	\$19,989,302	\$1,674
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		4/1/2022		50,000,000	0.16	\$49,965,778	\$49,964,067	-\$1,711
Cooperative Rabobank UA TD	TIME DEPOSIT	0.08	11/4/2021		570,000,000	0.08	\$570,000,000	\$570,000,000	\$0
Cooperative Rabobank UA TD	TIME DEPOSIT	0.08	11/5/2021		170,000,000	0.08	\$170,000,000	\$170,000,000	\$0
Credit Agricole Corporate and Investment Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.08	11/1/2021		200,000,000	0.08	\$200,000,000	\$199,999,834	-\$166
Credit Agricole Corporate and Investment Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.08	11/2/2021		460,000,000	0.08	\$460,000,000	\$459,999,489	-\$511
Crown Point Capital Co., LLC, .16%, Apr 06, 2022	COMMERCIAL PAPER ASSET BACKED CALLABLE	0.16	4/6/2022		50,000,000	0.16	\$50,000,000	\$49,990,068	-\$9,933
DZ Bank AG Deutsche Zentral-Genossenschaftsbank CP4-2	COMMERCIAL PAPER - 4-2		1/26/2022		67,000,000	0.14	\$66,976,811	\$66,980,289	\$3,479
DZ Bank AG Deutsche Zentral-Genossenschaftsbank CP4-2	COMMERCIAL PAPER - 4-2		11/1/2021		57,200,000	0.05	\$57,199,762	\$57,199,609	-\$152
Dreyfus Government Cash Management Fund	OVERNIGHT MUTUAL FUND	0.03	11/1/2021		4,394,466	0.03	\$4,394,466	\$4,394,466	\$0
Erste Abwicklungsanstalt CP4-2	COMMERCIAL PAPER - 4-2		11/1/2021		118,250,000	0.11	\$118,249,999	\$118,249,192	-\$807
Erste Abwicklungsanstalt CP4-2	COMMERCIAL PAPER - 4-2		11/2/2021		85,000,000	0.12	\$84,999,729	\$84,999,216	-\$512
Erste Abwicklungsanstalt CP4-2	COMMERCIAL PAPER - 4-2		2/15/2022		50,000,000	0.14	\$49,978,806	\$49,979,411	\$605
FMS Wertmanagement AoR CP4-2	COMMERCIAL PAPER - 4-2		11/1/2021		110,000,000	0.11	\$109,998,992	\$109,999,340	\$348
FMS Wertmanagement AoR CP4-2	COMMERCIAL PAPER - 4-2		12/6/2021		132,161,000	0.10	\$132,147,050	\$132,148,445	\$1,395
FMS Wertmanagement AoR CP4-2	COMMERCIAL PAPER - 4-2		12/8/2021		69,000,000	0.10	\$68,992,333	\$68,993,100	\$767
Federated Hermes Institutional Prime Value Obligations Fund - Class IS	MUTUAL FUND MONEY MARKET	0.09	11/1/2021	11/1/2021	630,872,087	0.09	\$631,124,436	\$631,061,349	-\$63,087
Fiore Capital LLC, Series 2005-A, Aug 01, 2045	VARIABLE RATE DEMAND NOTE	0.11	8/1/2045	11/4/2021	9,995,000	0.11	\$9,995,000	\$9,995,000	\$0
Foundation Properties, Inc., Sep 01, 2035	VARIABLE RATE DEMAND NOTE	0.00	9/1/2035	11/4/2021	3,861,000	0.00	\$3,861,000	\$3,861,000	\$0
GTA Funding LLC, Apr 25, 2022	COMMERCIAL PAPER ASSET BACKED CALLABLE		4/25/2022		55,000,000	0.20	\$54,945,611	\$54,938,269	-\$7,343
Glen Cove Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		12/20/2021		75,000,000	0.11	\$74,988,083	\$74,988,625	\$541
HSBC Securities (USA), Inc. Repo Tri Party Overnight Fixed	REPO TRIPARTY OVERNIGHT FIXED	0.06	11/1/2021		100,000,000	0.06	\$100,000,000	\$100,000,000	\$0
Henry Andrew Brown, III 2017 Irrevocable Trust, Series 2017, Oct 01, 2042	VARIABLE RATE DEMAND NOTE	0.12	10/1/2042	11/4/2021	4,260,000	0.12	\$4,260,000	\$4,260,000	\$0
LMA-Americas LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		12/13/2021		7,000,000	0.11	\$6,999,038	\$6,999,125	\$88
LMA-Americas LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		12/16/2021		50,300,000	0.11	\$50,292,623	\$50,293,159	\$537
Longship Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/13/2022		10,000,000	0.12	\$9,997,467	\$9,993,118	-\$4,349
MUFG Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.15	11/16/2021		100,000,000	0.10	\$100,002,497	\$100,004,498	\$2,001
MUFG Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.13	1/26/2022		100,000,000	0.13	\$100,000,000	\$100,000,493	\$493
Manhattan Asset Funding Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		11/16/2021		73,000,000	0.11	\$72,995,985	\$72,996,642	\$657
Manhattan Asset Funding Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/27/2022		35,000,000	0.16	\$34,986,000	\$34,988,625	\$2,625
Matchpoint Finance plc CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/10/2022		50,000,000	0.12	\$49,987,833	\$49,987,935	\$101
Mississippi Business Finance Corp., Kohler Project, Jun 01, 2022	VARIABLE RATE DEMAND NOTE	0.20	6/1/2022	11/4/2021	10,000,000	0.20	\$10,000,000	\$10,000,000	\$0

See notes at end of table.

INVENTORY OF HOLDINGS FOR OCTOBER 2021

Security Name	Security Classification	Cpn	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
Mizuho Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.11	12/16/2021		200,000,000	0.11	\$200,000,000	\$200,009,062	\$9,062
Mizuho Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.12	1/18/2022		120,000,000	0.12	\$120,000,000	\$119,999,458	-\$542
Mizuho Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.11	11/12/2021		70,000,000	0.11	\$70,000,000	\$70,000,898	\$898
Mizuho Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.11	11/12/2021		100,000,000	0.11	\$100,000,000	\$100,001,283	\$1,283
Mizuho Bank Ltd. TD	TIME DEPOSIT	0.07	11/1/2021		250,000,000	0.07	\$250,000,000	\$250,000,000	\$0
Mizuho Securities USA, Inc. - REPO TRIPARTY OVERNIGHT FIXED	REPO TRIPARTY OVERNIGHT FIXED	0.06	11/1/2021		150,000,000	0.06	\$150,000,000	\$150,000,000	\$0
Morofsky Legacy Irrevocable Trust, Sep 01, 2041	VARIABLE RATE DEMAND NOTE	0.15	9/1/2041	11/4/2021	6,260,000	0.15	\$6,260,000	\$6,260,000	\$0
NRW Bank CP4-2	COMMERCIAL PAPER - 4-2		11/8/2021		135,000,000	0.07	\$134,997,562	\$134,997,376	-\$187
National Australia Bank Ltd., Melbourne ECD	EURO CERTIFICATE OF DEPOSIT	0.11	11/22/2021		100,000,000	0.11	\$100,000,000	\$100,000,198	\$198
National Australia Bank Ltd., Melbourne ECD	EURO CERTIFICATE OF DEPOSIT	0.11	12/2/2021		100,000,000	0.11	\$100,000,000	\$100,000,000	\$0
National Australia Bank Ltd., Melbourne ECD	EURO CERTIFICATE OF DEPOSIT	0.14	2/4/2022		100,000,000	0.14	\$100,000,000	\$100,000,000	\$0
Nederlandse Waterschapsbank NV CP4-2	COMMERCIAL PAPER - 4-2		12/13/2021		150,000,000	0.10	\$149,981,250	\$149,981,250	\$0
Nordea Bank Abp CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.10	11/18/2021		150,000,000	0.10	\$150,000,000	\$150,002,082	\$2,082
Nordea Bank Abp CP4-2	COMMERCIAL PAPER - 4-2		12/2/2021		100,000,000	0.12	\$99,989,139	\$99,992,444	\$3,305
Old Line Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		11/18/2021		50,000,000	0.17	\$49,995,278	\$49,997,695	\$2,417
Old Line Funding, LLC, Dec 15, 2021	COMMERCIAL PAPER ASSET BACKED CALLABLE		12/15/2021		50,000,000	0.11	\$49,992,819	\$49,994,060	\$1,240
Old Line Funding, LLC, Dec 20, 2021	COMMERCIAL PAPER ASSET BACKED CALLABLE		12/20/2021		100,000,000	0.11	\$99,984,111	\$99,986,278	\$2,167
Old Line Funding, LLC, Dec 28, 2021	COMMERCIAL PAPER ASSET BACKED CALLABLE		12/28/2021		50,000,000	0.12	\$49,990,000	\$49,991,667	\$1,667
Old Line Funding, LLC, Feb 02, 2022	COMMERCIAL PAPER ASSET BACKED CALLABLE		2/2/2022		10,000,000	0.15	\$9,996,000	\$9,996,747	\$747
Old Line Funding, LLC, Feb 02, 2022	COMMERCIAL PAPER ASSET BACKED CALLABLE		2/2/2022		50,000,000	0.16	\$49,978,667	\$49,983,734	\$5,067
Old Line Funding, LLC, Jan 24, 2022	COMMERCIAL PAPER ASSET BACKED CALLABLE		1/24/2022		90,000,000	0.15	\$89,967,375	\$89,974,335	\$6,960
Old Line Funding, LLC, Nov 08, 2021	COMMERCIAL PAPER ASSET BACKED CALLABLE		11/8/2021		50,000,000	0.12	\$49,998,333	\$49,998,931	\$597
Royal Bank of Canada CP4-2	COMMERCIAL PAPER - 4-2		7/12/2022		50,000,000	0.21	\$49,925,333	\$49,919,289	-\$6,044
Royal Bank of Canada CP4-2	COMMERCIAL PAPER - 4-2		10/14/2022		50,000,000	0.25	\$49,878,472	\$49,832,778	-\$45,694
Royal Bank of Canada, Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.30	12/1/2021		50,000,000	0.30	\$50,000,000	\$50,010,119	\$10,119
Royal Bank of Canada, Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.21	3/9/2022		25,000,000	0.21	\$25,000,000	\$25,006,621	\$6,621
Royal Bank of Canada, Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.26	11/4/2021		25,000,000	0.26	\$25,000,000	\$25,000,791	\$791
Royal Bank of Canada, Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.27	11/15/2021		25,000,000	0.27	\$25,000,000	\$25,002,241	\$2,241
Royal Bank of Canada, Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.29	11/29/2021		50,000,000	0.29	\$50,000,000	\$50,009,032	\$9,032
Royal Bank of Canada, New York Branch CP4-2	COMMERCIAL PAPER - 4-2		3/18/2022		25,000,000	0.24	\$24,976,667	\$24,987,070	\$10,403

See notes at end of table.

INVENTORY OF HOLDINGS FOR OCTOBER 2021

Security Name	Security Classification	Cpn	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
Royal Bank of Canada, New York Branch CP4-2	COMMERCIAL PAPER - 4-2		6/21/2022		83,500,000	0.21	\$83,385,535	\$83,392,076	\$6,541
Royal Bank of Canada, New York Branch CP4-2	COMMERCIAL PAPER - 4-2		10/7/2022		50,000,000	0.22	\$49,895,194	\$49,837,552	-\$57,643
Royal Bank of Canada, New York Branch, Oct 06, 2022	VARIABLE RATE COMMERCIAL PAPER - 4-2	0.20	10/6/2022	11/1/2021	50,000,000	0.20	\$50,000,000	\$49,996,798	-\$3,203
Royal Bank of Canada, New York Branch, Oct 07, 2022	VARIABLE RATE COMMERCIAL PAPER - 4-2	0.20	10/7/2022	11/1/2021	75,000,000	0.20	\$75,000,000	\$74,994,476	-\$5,524
Scheel Investments, LLC, Sep 01, 2041	VARIABLE RATE DEMAND NOTE	0.12	9/1/2041	11/4/2021	6,720,000	0.12	\$6,720,000	\$6,720,000	\$0
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		11/24/2021		50,000,000	0.11	\$49,996,028	\$49,996,570	\$542
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		12/13/2021		42,000,000	0.11	\$41,994,225	\$41,994,750	\$525
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/6/2022		53,760,000	0.13	\$53,746,605	\$53,748,048	\$1,443
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/9/2022		23,000,000	0.13	\$22,991,445	\$22,991,182	-\$263
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/18/2022		75,000,000	0.15	\$74,965,000	\$74,968,034	\$3,034
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/22/2022		25,000,000	0.15	\$24,987,917	\$24,988,803	\$886
Standard Chartered Bank plc ECD (USD)	EURO CERTIFICATE OF DEPOSIT	0.00	11/1/2021		150,000,000	0.11	\$150,000,000	\$150,000,000	\$0
Starbird Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		11/9/2021		72,800,000	0.11	\$72,797,553	\$72,798,042	\$489
Starbird Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		12/1/2021		50,000,000	0.10	\$49,995,417	\$49,995,554	\$137
Starbird Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		12/9/2021		6,000,000	0.11	\$5,999,248	\$5,999,324	\$75
Sumitomo Mitsui Banking Corp. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.11	12/15/2021		145,000,000	0.11	\$145,000,000	\$145,002,646	\$2,646
Sumitomo Mitsui Trust Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.12	11/5/2021		90,000,000	0.12	\$90,000,000	\$90,001,049	\$1,049
Sumitomo Mitsui Trust Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.12	11/12/2021		75,000,000	0.12	\$75,000,000	\$75,001,487	\$1,487
Sumitomo Mitsui Trust Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.12	11/16/2021		100,000,000	0.12	\$100,000,000	\$100,002,299	\$2,299
Sumitomo Mitsui Trust Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.11	12/17/2021		82,000,000	0.11	\$82,000,000	\$82,001,560	\$1,561
Sumitomo Mitsui Trust Bank Ltd. CP4-2	COMMERCIAL PAPER - 4-2		11/2/2021		45,000,000	0.12	\$44,999,400	\$44,999,750	\$350
Sumitomo Mitsui Trust Bank Ltd.(London) ECD	EURO CERTIFICATE OF DEPOSIT	0.13	12/16/2021		95,000,000	0.13	\$95,000,000	\$95,000,000	\$0
Sumitomo Mitsui Trust Bank Ltd.(London) ECD	EURO CERTIFICATE OF DEPOSIT	0.14	11/17/2021		100,000,000	0.14	\$100,000,000	\$100,001,634	\$1,634
Sumitomo Mitsui Trust Bank Ltd.(London) ECD	EURO CERTIFICATE OF DEPOSIT	0.14	12/2/2021		85,000,000	0.14	\$85,000,000	\$85,000,000	\$0
Sumitomo Mitsui Trust Bank Ltd.(London) ECD	EURO CERTIFICATE OF DEPOSIT	0.15	12/1/2021		75,000,000	0.15	\$75,000,000	\$75,000,000	\$0
Thunder Bay Funding, LLC, Dec 09, 2021	COMMERCIAL PAPER ASSET BACKED CALLABLE		12/9/2021		100,000,000	0.12	\$99,986,333	\$99,991,003	\$4,670
Thunder Bay Funding, LLC, Dec 15, 2021	COMMERCIAL PAPER ASSET BACKED CALLABLE		12/15/2021		50,000,000	0.11	\$49,992,819	\$49,994,713	\$1,893
Thunder Bay Funding, LLC, Feb 02, 2022	COMMERCIAL PAPER ASSET BACKED CALLABLE		2/2/2022		50,000,000	0.16	\$49,978,667	\$49,984,534	\$5,867
Thunder Bay Funding, LLC, Feb 07, 2022	COMMERCIAL PAPER ASSET BACKED CALLABLE		2/7/2022		50,000,000	0.16	\$49,977,556	\$49,983,027	\$5,471

See notes at end of table.

INVENTORY OF HOLDINGS FOR OCTOBER 2021

Security Name	Security Classification	Cpn	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
Thunder Bay Funding, LLC, Mar 03, 2022	COMMERCIAL PAPER ASSET BACKED CALLABLE		3/3/2022		50,000,000	0.16	\$49,972,222	\$49,948,097	-\$24,125
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.24	4/1/2022		100,000,000	0.24	\$100,000,000	\$100,028,535	\$28,535
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.22	10/14/2022		10,000,000	0.22	\$10,000,000	\$9,990,400	-\$9,600
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.32	11/23/2022		72,500,000	0.32	\$72,500,000	\$72,477,292	-\$22,708
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.32	11/23/2022		70,000,000	0.32	\$70,000,000	\$69,978,082	-\$21,918
Toronto Dominion Bank CP4-2	COMMERCIAL PAPER - 4-2		4/20/2022		50,000,000	0.25	\$49,939,931	\$49,957,952	\$18,021
Toronto Dominion Bank CP4-2	COMMERCIAL PAPER - 4-2		4/29/2022		50,000,000	0.24	\$49,939,333	\$49,953,995	\$14,661
Toronto Dominion Bank CP4-2	COMMERCIAL PAPER - 4-2		5/3/2022		200,000,000	0.24	\$199,752,000	\$199,808,834	\$56,834
Toronto Dominion Bank CP4-2	COMMERCIAL PAPER - 4-2		5/4/2022		7,500,000	0.24	\$7,490,650	\$7,492,793	\$2,143
Toronto Dominion Bank, Feb 16, 2022	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.25	2/16/2022	11/1/2021	55,000,000	0.25	\$55,000,000	\$55,024,374	\$24,374
Toronto Dominion Bank, Jun 09, 2022	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.25	6/9/2022	11/1/2021	50,000,000	0.25	\$50,000,000	\$50,027,572	\$27,572
Toyota Credit Canada Inc. CP	COMMERCIAL PAPER		4/25/2022		47,000,000	0.21	\$46,951,198	\$46,967,698	\$16,500
Toyota Credit De Puerto Rico Corp. CP	COMMERCIAL PAPER		3/4/2022		25,000,000	0.16	\$24,986,000	\$24,990,200	\$4,200
Toyota Motor Finance (Netherlands) B.V. CP	COMMERCIAL PAPER		2/4/2022		40,000,000	0.15	\$39,983,667	\$39,986,607	\$2,940
U.S. Treasury Bill, 11/02/2021	US TREASURY BILL	0.00	11/2/2021		250,000,000	0.07	\$249,998,194	\$249,999,875	\$1,681
U.S. Treasury Floater, 04/30/2023	US TREASURY FLOATING RATE NOTE	0.09	4/30/2023	11/2/2021	100,000,000	0.08	\$100,012,172	\$100,009,967	-\$2,205
U.S. Treasury Floater, 04/30/2023	US TREASURY FLOATING RATE NOTE	0.09	4/30/2023	11/2/2021	75,000,000	0.08	\$75,007,988	\$75,007,475	-\$512
UnitedHealth Group, Inc. CP4-2	COMMERCIAL PAPER - 4-2		12/30/2021		23,100,000	0.13	\$23,094,828	\$23,095,146	\$318
Westpac Banking Corp. Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.18	12/1/2021		50,000,000	0.18	\$50,000,000	\$50,004,533	\$4,533
Westpac Banking Corp. Ltd., Sydney CP4-2	COMMERCIAL PAPER - 4-2		3/25/2022		25,000,000	0.24	\$24,975,500	\$24,986,117	\$10,617
Wylie Bice Life Insurance Trust, Aug 01, 2046	VARIABLE RATE DEMAND NOTE	0.12	8/1/2046	11/4/2021	7,625,000	0.12	\$7,625,000	\$7,625,000	\$0
Total Value of Assets					14,763,663,553		\$14,761,782,114	\$14,762,184,484	\$402,370

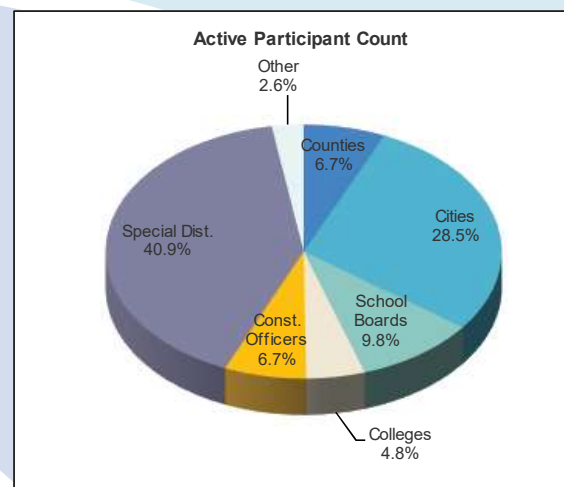
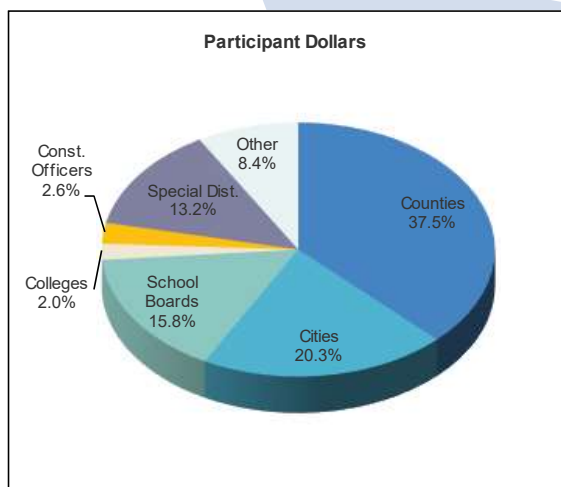
Notes: The data included in this report is unaudited. Amounts above are the value of investments. Income accruals, payables and uninvested cash are not included. Amortizations/accretions are reported with a one-day lag in the above valuations.

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 OCTOBER 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	2.0%	4.8%
Top 10	36.4%	1.4%	Top 10	1.9%	1.4%
\$100 million or more	59.5%	4.5%	\$100 million or more	0.0%	0.0%
\$10 million up to \$100 million	35.5%	18.1%	\$10 million up to \$100 million	1.8%	1.0%
\$1 million up to \$10 million	4.5%	22.8%	\$1 million up to \$10 million	0.3%	1.4%
Under \$1 million	0.5%	54.6%	Under \$1 million	0.02%	2.5%
Counties	37.5%	6.7%	Constitutional Officers	2.6%	6.7%
Top 10	30.8%	1.4%	Top 10	2.1%	1.4%
\$100 million or more	33.2%	1.8%	\$100 million or more	1.5%	0.1%
\$10 million up to \$100 million	3.9%	1.5%	\$10 million up to \$100 million	0.7%	0.7%
\$1 million up to \$10 million	0.4%	1.5%	\$1 million up to \$10 million	0.4%	1.9%
Under \$1 million	0.0%	1.9%	Under \$1 million	0.0%	4.0%
Municipalities	20.3%	28.5%	Special Districts	13.2%	40.9%
Top 10	7.8%	1.4%	Top 10	8.1%	1.4%
\$100 million or more	5.9%	1.0%	\$100 million or more	6.0%	0.8%
\$10 million up to \$100 million	12.6%	7.2%	\$10 million up to \$100 million	5.7%	3.1%
\$1 million up to \$10 million	1.7%	7.5%	\$1 million up to \$10 million	1.2%	7.5%
Under \$1 million	0.1%	12.8%	Under \$1 million	0.3%	29.5%
School Boards	15.8%	9.8%	Other	8.4%	2.6%
Top 10	10.1%	1.4%	Top 10	8.3%	1.4%
\$100 million or more	6.6%	0.5%	\$100 million or more	6.2%	0.3%
\$10 million up to \$100 million	8.8%	4.0%	\$10 million up to \$100 million	2.1%	0.7%
\$1 million up to \$10 million	0.4%	2.2%	\$1 million up to \$10 million	0.1%	0.8%
Under \$1 million	0.0%	3.1%	Under \$1 million	0.0%	0.8%



Total Fund Value: \$14,749,219,200

Total Active Participant Count: 733

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

COMPLIANCE WITH INVESTMENT POLICY FOR OCTOBER 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 OCTOBER 2021

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	11/29/21	10/26/21	10/27/21	50,000,000	49,994,958	0	49,994,958	0
ALBION CAPITAL LLC CPABS4	11/29/21	10/26/21	10/27/21	34,000,000	33,996,572	0	33,996,572	0
ANGLESEA FUNDING LLC PABS4	01/06/22	10/06/21	10/06/21	50,000,000	49,983,389	0	49,983,389	0
ANGLESEA FUNDING LLC PABS4	01/06/22	10/08/21	10/08/21	40,000,000	39,987,000	0	39,987,000	0
ANGLESEA FUNDING LLC PABS4	02/01/22	10/12/21	10/12/21	50,000,000	49,979,778	0	49,979,778	0
ANGLESEA FUNDING LLC PABS4	02/01/22	10/12/21	10/12/21	25,000,000	24,989,889	0	24,989,889	0
ANGLESEA FUNDING LLC PABS4	02/02/22	10/26/21	10/26/21	50,000,000	49,978,000	0	49,978,000	0
ANGLESEA FUNDING LLC PABS4	02/02/22	10/26/21	10/26/21	50,000,000	49,978,000	0	49,978,000	0
ANGLESEA FUNDING LLC	04/20/22	10/21/21	10/22/21	50,000,000	50,000,000	0	50,000,000	0
ANGLESEA FUNDING LLC	04/20/22	10/21/21	10/22/21	30,000,000	30,000,000	0	30,000,000	0
ANTALIS S.A, CPABS4 CPABS4	10/15/21	10/07/21	10/08/21	50,000,000	49,999,271	0	49,999,271	0
ANTALIS S.A, CPABS4 CPABS4	10/15/21	10/07/21	10/08/21	25,000,000	24,999,635	0	24,999,635	0
ANTALIS S.A, CPABS4 CPABS4	10/22/21	10/14/21	10/15/21	50,000,000	49,999,271	0	49,999,271	0
ANTALIS S.A, CPABS4 CPABS4	10/22/21	10/14/21	10/15/21	25,000,000	24,999,635	0	24,999,635	0
ANTALIS S.A, CPABS4 CPABS4	10/22/21	10/15/21	10/15/21	45,130,000	45,129,298	0	45,129,298	0
ANTALIS S.A, CPABS4 CPABS4	10/29/21	10/21/21	10/22/21	50,000,000	49,999,271	0	49,999,271	0
ANTALIS S.A, CPABS4 CPABS4	10/29/21	10/21/21	10/22/21	50,000,000	49,999,271	0	49,999,271	0
ANTALIS S.A, CPABS4 CPABS4	10/29/21	10/22/21	10/22/21	50,000,000	49,999,222	0	49,999,222	0
ANTALIS S.A, CPABS4 CPABS4	10/29/21	10/22/21	10/22/21	31,830,000	31,829,505	0	31,829,505	0
ANTALIS S.A, CPABS4 CPABS4	11/05/21	10/29/21	10/29/21	50,000,000	49,999,222	0	49,999,222	0
ANTALIS S.A, CPABS4 CPABS4	11/05/21	10/29/21	10/29/21	23,670,000	23,669,632	0	23,669,632	0
ANTALIS S.A, CPABS4 CPABS4	11/05/21	10/29/21	10/29/21	50,000,000	49,999,271	0	49,999,271	0
ANTALIS S.A, CPABS4 CPABS4	11/05/21	10/29/21	10/29/21	40,000,000	39,999,417	0	39,999,417	0
ARCHER I LLC	06/01/60	10/29/21	11/01/21	4,000,000	4,000,000	0	4,000,000	0
ATLANTIC ASSET SECUCPABS4	11/23/21	10/21/21	10/21/21	50,000,000	49,995,875	0	49,995,875	0
BANK OF MONTREAL/CHICAGO IL	10/06/22	10/06/21	10/06/21	50,000,000	50,000,000	0	50,000,000	0
BANK OF MONTREAL CPCP	10/13/21	10/06/21	10/06/21	25,000,000	24,999,611	0	24,999,611	0
BANK OF MONTREAL CPCP	10/20/21	10/13/21	10/13/21	20,000,000	19,999,689	0	19,999,689	0
BANK OF NOVA SCOTIA/HOUSTON	10/13/22	10/13/21	10/13/21	50,000,000	50,000,000	0	50,000,000	0
BANK OF NOVA SCOTIA/HOUSTON	10/13/22	10/13/21	10/13/21	25,000,000	25,000,000	0	25,000,000	0
BANK OF NOVA SCOTIA/HOUSTON	10/20/22	10/20/21	10/20/21	10,000,000	10,000,000	0	10,000,000	0
BARTON CAPITAL S.A, CPABS4	11/19/21	10/15/21	10/15/21	45,000,000	44,995,625	0	44,995,625	0
BEDFORD ROW FUNDING CPABS4	03/01/22	10/18/21	10/18/21	35,000,000	34,980,458	0	34,980,458	0
BENNINGTON STARK CAC PABS4	11/02/21	10/01/21	10/01/21	20,000,000	19,998,222	0	19,998,222	0
BENNINGTON STARK CAC PABS4	12/13/21	10/18/21	10/18/21	25,000,000	24,995,722	0	24,995,722	0
BNG BANK N.V, CP4-2CP4-2	10/19/21	10/12/21	10/12/21	50,000,000	49,999,417	0	49,999,417	0
BNG BANK N.V, CP4-2CP4-2	10/19/21	10/12/21	10/12/21	50,000,000	49,999,417	0	49,999,417	0
BNG BANK N.V, CP4-2CP4-2	10/19/21	10/12/21	10/12/21	50,000,000	49,999,417	0	49,999,417	0
BNG BANK N.V, CP4-2CP4-2	10/19/21	10/12/21	10/12/21	29,000,000	28,999,662	0	28,999,662	0
BNG BANK N.V, CP4-2CP4-2	10/26/21	10/19/21	10/19/21	50,000,000	49,999,417	0	49,999,417	0
BNG BANK N.V, CP4-2CP4-2	10/26/21	10/19/21	10/19/21	29,000,000	28,999,662	0	28,999,662	0
BNG BANK N.V, CP4-2CP4-2	10/26/21	10/19/21	10/19/21	50,000,000	49,999,417	0	49,999,417	0
BNG BANK N.V, CP4-2CP4-2	10/28/21	10/21/21	10/21/21	50,000,000	49,999,417	0	49,999,417	0
BNG BANK N.V, CP4-2CP4-2	10/28/21	10/21/21	10/21/21	50,000,000	49,999,417	0	49,999,417	0
BNG BANK N.V, CP4-2CP4-2	11/03/21	10/27/21	10/27/21	20,000,000	19,999,767	0	19,999,767	0
BNG BANK N.V, CP4-2CP4-2	11/05/21	10/29/21	10/29/21	33,000,000	32,999,615	0	32,999,615	0
BWF FORGE TL PROPERTIES OWNER LLC	05/01/59	10/29/21	11/01/21	5,000,000	5,000,000	0	5,000,000	0
CHESHAM FINANCE LLC CPABS4	10/06/21	10/05/21	10/05/21	50,000,000	49,999,903	0	49,999,903	0
CHESHAM FINANCE LLC CPABS4	10/07/21	10/06/21	10/06/21	50,000,000	49,999,903	0	49,999,903	0
CHESHAM FINANCE LLC CPABS4	10/08/21	10/07/21	10/07/21	50,000,000	49,999,903	0	49,999,903	0
CHESHAM FINANCE LLC CPABS4	10/12/21	10/08/21	10/08/21	35,000,000	34,999,728	0	34,999,728	0
CHESHAM FINANCE LLC CPABS4	10/12/21	10/08/21	10/08/21	50,000,000	49,999,611	0	49,999,611	0
CHESHAM FINANCE LLC CPABS4	10/13/21	10/12/21	10/12/21	34,000,000	33,999,934	0	33,999,934	0
CHESHAM FINANCE LLC CPABS4	10/13/21	10/12/21	10/12/21	50,000,000	49,999,903	0	49,999,903	0

TRADING ACTIVITY FOR OCTOBER 2021

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
CHESHAM FINANCE LLCCPABS4	10/14/21	10/13/21	10/13/21	24,000,000	23,999,953	0	23,999,953	0
CHESHAM FINANCE LLCCPABS4	10/14/21	10/13/21	10/13/21	50,000,000	49,999,903	0	49,999,903	0
CHESHAM FINANCE LLCCPABS4	10/15/21	10/14/21	10/14/21	50,000,000	49,999,903	0	49,999,903	0
CHESHAM FINANCE LLCCPABS4	10/15/21	10/14/21	10/14/21	30,000,000	29,999,942	0	29,999,942	0
CHESHAM FINANCE LLCCPABS4	10/18/21	10/15/21	10/15/21	50,000,000	49,999,708	0	49,999,708	0
CHESHAM FINANCE LLCCPABS4	10/18/21	10/15/21	10/15/21	30,000,000	29,999,825	0	29,999,825	0
CHESHAM FINANCE LLCCPABS4	10/19/21	10/18/21	10/18/21	40,000,000	39,999,922	0	39,999,922	0
CHESHAM FINANCE LLCCPABS4	10/20/21	10/19/21	10/19/21	50,000,000	49,999,903	0	49,999,903	0
CHESHAM FINANCE LLCCPABS4	10/20/21	10/19/21	10/19/21	10,000,000	9,999,981	0	9,999,981	0
CHESHAM FINANCE LLCCPABS4	10/22/21	10/21/21	10/21/21	50,000,000	49,999,903	0	49,999,903	0
CHESHAM FINANCE LLCCPABS4	10/25/21	10/22/21	10/22/21	5,000,000	4,999,971	0	4,999,971	0
CHESHAM FINANCE LLCCPABS4	10/26/21	10/25/21	10/25/21	10,000,000	9,999,981	0	9,999,981	0
CHESHAM FINANCE LLCCPABS4	10/27/21	10/26/21	10/26/21	50,000,000	49,999,903	0	49,999,903	0
CHESHAM FINANCE LLCCPABS4	10/27/21	10/26/21	10/26/21	20,000,000	19,999,961	0	19,999,961	0
CHESHAM FINANCE LLCCPABS4	10/28/21	10/27/21	10/27/21	12,000,000	11,999,977	0	11,999,977	0
CHESHAM FINANCE LLCCPABS4	10/29/21	10/28/21	10/28/21	50,000,000	49,999,903	0	49,999,903	0
CHESHAM FINANCE LLCCPABS4	10/29/21	10/28/21	10/28/21	5,000,000	4,999,990	0	4,999,990	0
CHESHAM FINANCE LLCCPABS4	11/01/21	10/29/21	10/29/21	5,000,000	4,999,971	0	4,999,971	0
CHESHAM FINANCE LLCCPABS4	11/01/21	10/29/21	10/29/21	50,000,000	49,999,708	0	49,999,708	0
CHESHAM FINANCE LLCCPABS4	10/20/21	10/19/21	10/19/21	30,500,000	30,499,941	0	30,499,941	0
CHESHAM FINANCE LLCCPABS4	11/01/21	10/29/21	10/29/21	49,000,000	48,999,714	0	48,999,714	0
CITY FURNITURE INC	08/01/44	10/01/21	10/01/21	8,500,000	8,500,000	0	8,500,000	0
COLLATERALIZED COMMCPABS4	05/12/22	10/06/21	10/06/21	25,000,000	24,974,264	0	24,974,264	0
CREDIT AGRICOLE CORCP	10/15/21	10/14/21	10/14/21	50,000,000	49,999,903	0	49,999,903	0
CREDIT AGRICOLE CORCP	10/15/21	10/14/21	10/14/21	50,000,000	49,999,903	0	49,999,903	0
CREDIT AGRICOLE CORCDYAN	10/12/21	10/05/21	10/05/21	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	10/12/21	10/05/21	10/05/21	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	10/12/21	10/05/21	10/05/21	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	10/12/21	10/05/21	10/05/21	10,000,000	10,000,000	0	10,000,000	0
CREDIT AGRICOLE CORCDYAN	10/12/21	10/05/21	10/05/21	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	10/14/21	10/07/21	10/07/21	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	10/14/21	10/07/21	10/07/21	25,000,000	25,000,000	0	25,000,000	0
CREDIT AGRICOLE CORCDYAN	10/15/21	10/08/21	10/08/21	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	10/15/21	10/08/21	10/08/21	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	10/15/21	10/08/21	10/08/21	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	10/15/21	10/08/21	10/08/21	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	10/15/21	10/08/21	10/08/21	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	10/15/21	10/08/21	10/08/21	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	10/15/21	10/08/21	10/08/21	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	10/15/21	10/08/21	10/08/21	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	10/19/21	10/12/21	10/12/21	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	10/19/21	10/12/21	10/12/21	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	10/19/21	10/12/21	10/12/21	10,000,000	10,000,000	0	10,000,000	0
CREDIT AGRICOLE CORCDYAN	10/22/21	10/15/21	10/15/21	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	10/22/21	10/15/21	10/15/21	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	10/22/21	10/15/21	10/15/21	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	10/22/21	10/15/21	10/15/21	20,000,000	20,000,000	0	20,000,000	0
CREDIT AGRICOLE CORCDYAN	10/22/21	10/15/21	10/15/21	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	10/22/21	10/15/21	10/15/21	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	10/22/21	10/15/21	10/15/21	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	10/22/21	10/15/21	10/15/21	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	10/26/21	10/19/21	10/19/21	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	10/26/21	10/19/21	10/19/21	50,000,000	50,000,000	0	50,000,000	0



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TRADING ACTIVITY FOR OCTOBER 2021

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
NRW,BANK CP4-2CP4-2	11/08/21	10/29/21	10/29/21	35,000,000	34,999,368	0	34,999,368	0
ROYAL BANK OF CANADCP4-2	10/07/22	10/07/21	10/07/21	50,000,000	49,888,472	0	49,888,472	0
ROYAL BANK OF CANADA/NEWYORK NY	10/06/22	10/07/21	10/07/21	50,000,000	50,000,000	0	50,000,000	0
ROYAL BANK OF CANADA/NEWYORK NY	10/07/22	10/08/21	10/08/21	50,000,000	50,000,000	0	50,000,000	0
ROYAL BANK OF CANADA/NEWYORK NY	10/07/22	10/08/21	10/08/21	25,000,000	25,000,000	0	25,000,000	0
ROYAL BANK OF CANADCP4-2	10/14/22	10/14/21	10/14/21	50,000,000	49,873,264	0	49,873,264	0
SHEFFIELD RECEIVABLC PABS4	01/06/22	10/15/21	10/15/21	3,760,000	3,758,873	0	3,758,873	0
SHEFFIELD RECEIVABLC PABS4	01/06/22	10/15/21	10/15/21	50,000,000	49,985,014	0	49,985,014	0
SHEFFIELD RECEIVABLC PABS4	02/09/22	10/12/21	10/12/21	23,000,000	22,990,033	0	22,990,033	0
SHEFFIELD RECEIVABLC PABS4	02/18/22	10/20/21	10/20/21	50,000,000	49,974,792	0	49,974,792	0
SHEFFIELD RECEIVABLC PABS4	02/18/22	10/20/21	10/20/21	25,000,000	24,987,396	0	24,987,396	0
SHEFFIELD RECEIVABLC PABS4	02/22/22	10/21/21	10/21/21	25,000,000	24,987,083	0	24,987,083	0
TORONTO DOMINION BACDYAN	10/14/22	10/06/21	10/06/21	10,000,000	10,000,000	0	10,000,000	0
TORONTO DOMINION BACDYAN	11/23/22	10/22/21	10/22/21	50,000,000	50,000,000	0	50,000,000	0
TORONTO DOMINION BACDYAN	11/23/22	10/22/21	10/22/21	22,500,000	22,500,000	0	22,500,000	0
TORONTO DOMINION BACDYAN	11/23/22	10/25/21	10/25/21	50,000,000	50,000,000	0	50,000,000	0
TORONTO DOMINION BACDYAN	11/23/22	10/25/21	10/25/21	20,000,000	20,000,000	0	20,000,000	0
TOYOTA CREDIT CANADCP	04/25/22	10/27/21	10/27/21	47,000,000	46,950,650	0	46,950,650	0
UNITEDHEALTH GROUP,CP4-2	12/30/21	10/12/21	10/12/21	23,100,000	23,093,410	0	23,093,410	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	10/06/21	10/06/21	1,035,458	1,035,458	0	1,035,458	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	10/07/21	10/07/21	743,733	743,733	0	743,733	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	10/12/21	10/12/21	880,928	880,928	0	880,928	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	10/15/21	10/15/21	139,945	139,945	0	139,945	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	10/18/21	10/18/21	545,492	545,492	0	545,492	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	10/21/21	10/21/21	348,072	348,072	0	348,072	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	10/25/21	10/25/21	440,899	440,899	0	440,899	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	10/26/21	10/26/21	249,499	249,499	0	249,499	0
MIZUHO TRIPARTY	10/04/21	10/01/21	10/01/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	10/04/21	10/01/21	10/01/21	100,000,000	100,000,000	0	100,000,000	0
MIZUHO TRIPARTY	10/05/21	10/04/21	10/04/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	10/05/21	10/04/21	10/04/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	10/05/21	10/04/21	10/04/21	148,000,000	148,000,000	0	148,000,000	0
MIZUHO TRIPARTY	10/06/21	10/05/21	10/05/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	10/06/21	10/05/21	10/05/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	10/06/21	10/05/21	10/05/21	90,000,000	90,000,000	0	90,000,000	0
MIZUHO TRIPARTY	10/07/21	10/06/21	10/06/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	10/07/21	10/06/21	10/06/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	10/07/21	10/06/21	10/06/21	130,000,000	130,000,000	0	130,000,000	0
MIZUHO TRIPARTY	10/08/21	10/07/21	10/07/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	10/08/21	10/07/21	10/07/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	10/08/21	10/07/21	10/07/21	90,000,000	90,000,000	0	90,000,000	0
MIZUHO TRIPARTY	10/12/21	10/08/21	10/08/21	135,000,000	135,000,000	0	135,000,000	0
HSBC TRIPARTY	10/12/21	10/08/21	10/08/21	100,000,000	100,000,000	0	100,000,000	0
MIZUHO TRIPARTY	10/13/21	10/12/21	10/12/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	10/13/21	10/12/21	10/12/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	10/13/21	10/12/21	10/12/21	116,000,000	116,000,000	0	116,000,000	0
MIZUHO TRIPARTY	10/14/21	10/13/21	10/13/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	10/14/21	10/13/21	10/13/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	10/14/21	10/13/21	10/13/21	107,000,000	107,000,000	0	107,000,000	0
MIZUHO TRIPARTY	10/15/21	10/14/21	10/14/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	10/15/21	10/14/21	10/14/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	10/15/21	10/14/21	10/14/21	28,000,000	28,000,000	0	28,000,000	0
MIZUHO TRIPARTY	10/18/21	10/15/21	10/15/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	10/18/21	10/15/21	10/15/21	100,000,000	100,000,000	0	100,000,000	0

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BANK OF AMERICA TRIPARTY	10/18/21	10/15/21	10/15/21	74,000,000	74,000,000	0	74,000,000	0
MIZUHO TRIPARTY	10/19/21	10/18/21	10/18/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	10/19/21	10/18/21	10/18/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	10/19/21	10/18/21	10/18/21	94,000,000	94,000,000	0	94,000,000	0
MIZUHO TRIPARTY	10/20/21	10/19/21	10/19/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	10/20/21	10/19/21	10/19/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	10/20/21	10/19/21	10/19/21	43,000,000	43,000,000	0	43,000,000	0
MIZUHO TRIPARTY	10/21/21	10/20/21	10/20/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	10/21/21	10/20/21	10/20/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	10/21/21	10/20/21	10/20/21	51,000,000	51,000,000	0	51,000,000	0
MIZUHO TRIPARTY	10/22/21	10/21/21	10/21/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	10/22/21	10/21/21	10/21/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	10/22/21	10/21/21	10/21/21	34,000,000	34,000,000	0	34,000,000	0
MIZUHO TRIPARTY	10/25/21	10/22/21	10/22/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	10/25/21	10/22/21	10/22/21	34,000,000	34,000,000	0	34,000,000	0
MIZUHO TRIPARTY	10/26/21	10/25/21	10/25/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	10/26/21	10/25/21	10/25/21	80,000,000	80,000,000	0	80,000,000	0
MIZUHO TRIPARTY	10/27/21	10/26/21	10/26/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	10/27/21	10/26/21	10/26/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	10/27/21	10/26/21	10/26/21	496,000,000	496,000,000	0	496,000,000	0
MIZUHO TRIPARTY	10/28/21	10/27/21	10/27/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	10/28/21	10/27/21	10/27/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	10/28/21	10/27/21	10/27/21	117,000,000	117,000,000	0	117,000,000	0
MIZUHO TRIPARTY	10/29/21	10/28/21	10/28/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	10/29/21	10/28/21	10/28/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	10/29/21	10/28/21	10/28/21	234,000,000	234,000,000	0	234,000,000	0
MIZUHO TRIPARTY	11/01/21	10/29/21	10/29/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	11/01/21	10/29/21	10/29/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	11/01/21	10/29/21	10/29/21	585,000,000	585,000,000	0	585,000,000	0
<i>Total Buys</i>				23,059,574,026	23,058,879,947	61,250	23,058,941,197	0
<i>Cash Closes</i>								
ANGLESEA FUNDING LLC	02/25/22	10/22/21	10/22/21	50,000,000	50,000,000	5,194	50,005,194	0
GTA FUNDING LLC	01/24/22	10/15/21	10/15/21	25,000,000	24,990,181	0	24,990,181	0
GTA FUNDING LLC	01/31/22	10/22/21	10/22/21	120,000,000	119,956,233	0	119,956,233	0
<i>Total Cash Closes</i>				195,000,000	194,946,414	5,194	194,951,608	0
<i>Deposits</i>								
ABN AMRO BANK NV,ATD 0.08 20211019	10/19/21	10/18/21	10/18/21	215,000,000	215,000,000	0	215,000,000	0
ABN AMRO BANK NV,ATD 0.08 20211025	10/25/21	10/18/21	10/18/21	200,000,000	200,000,000	0	200,000,000	0
MIZUHO BANK LTD,TDTD 0.07 20211019	10/19/21	10/18/21	10/18/21	250,000,000	250,000,000	0	250,000,000	0
COOPERATIEVE RABOBATD 0.08 20211104	11/04/21	10/28/21	10/28/21	570,000,000	570,000,000	0	570,000,000	0
MIZUHO BANK LTD,TDTD 0.07 20211029	10/29/21	10/28/21	10/28/21	250,000,000	250,000,000	0	250,000,000	0
COOPERATIEVE RABOBATD 0.08 20211028	10/28/21	10/21/21	10/21/21	550,000,000	550,000,000	0	550,000,000	0
ABN AMRO BANK NV,ATD 0.08 20211022	10/22/21	10/21/21	10/21/21	315,000,000	315,000,000	0	315,000,000	0
MIZUHO BANK LTD,TDTD 0.07 20211022	10/22/21	10/21/21	10/21/21	240,000,000	240,000,000	0	240,000,000	0
COOPERATIEVE RABOBATD 0.08 20211021	10/21/21	10/14/21	10/14/21	335,000,000	335,000,000	0	335,000,000	0
ABN AMRO BANK NV,ATD 0.09 20211021	10/21/21	10/14/21	10/14/21	325,000,000	325,000,000	0	325,000,000	0
CREDIT AGRICOLE CORTD 0.07 20211026	10/26/21	10/25/21	10/25/21	200,000,000	200,000,000	0	200,000,000	0
ABN AMRO BANK NV,ATD 0.08 20211008	10/08/21	10/07/21	10/07/21	425,000,000	425,000,000	0	425,000,000	0
COOPERATIEVE RABOBATD 0.08 20211014	10/14/21	10/07/21	10/07/21	335,000,000	335,000,000	0	335,000,000	0
SVENSKA HANDELSBANKTD 0.06 20211008	10/08/21	10/07/21	10/07/21	500,000,000	500,000,000	0	500,000,000	0

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COOPERATIEVE RABOBATD 0.08 20211105	11/05/21	10/29/21	10/29/21	170,000,000	170,000,000	0	170,000,000	0
MIZUHO BANK LTD,TDTD 0.07 20211101	11/01/21	10/29/21	10/29/21	250,000,000	250,000,000	0	250,000,000	0
ABN AMRO BANK NV,ATD 0.08 20211105	11/05/21	10/29/21	10/29/21	343,000,000	343,000,000	0	343,000,000	0
CREDIT AGRICOLE CORTD 0.07 20211025	10/25/21	10/22/21	10/22/21	420,000,000	420,000,000	0	420,000,000	0
MIZUHO BANK LTD,TDTD 0.07 20211025	10/25/21	10/22/21	10/22/21	230,000,000	230,000,000	0	230,000,000	0
COOPERATIEVE RABOBATD 0.08 20211029	10/29/21	10/22/21	10/22/21	175,000,000	175,000,000	0	175,000,000	0
ABN AMRO BANK NV,ATD 0.08 20211029	10/29/21	10/22/21	10/22/21	310,000,000	310,000,000	0	310,000,000	0
AUSTRALIA NEW ZEATD 0.085 20211012	10/12/21	10/04/21	10/04/21	20,000,000	20,000,000	0	20,000,000	0
CREDIT AGRICOLE CORTD 0.07 20211005	10/05/21	10/04/21	10/04/21	210,000,000	210,000,000	0	210,000,000	0
COOPERATIEVE RABOBATD 0.08 20211022	10/22/21	10/15/21	10/15/21	120,000,000	120,000,000	0	120,000,000	0
SVENSKA HANDELSBANKTD 0.06 20211018	10/18/21	10/15/21	10/15/21	200,000,000	200,000,000	0	200,000,000	0
MIZUHO BANK LTD,TDTD 0.07 20211027	10/27/21	10/26/21	10/26/21	200,000,000	200,000,000	0	200,000,000	0
ABN AMRO BANK NV,ATD 0.08 20211102	11/02/21	10/26/21	10/26/21	200,000,000	200,000,000	0	200,000,000	0
COOPERATIEVE RABOBATD 0.08 20211015	10/15/21	10/08/21	10/08/21	130,000,000	130,000,000	0	130,000,000	0
ABN AMRO BANK NV,ATD 0.09 20211018	10/18/21	10/08/21	10/08/21	420,000,000	420,000,000	0	420,000,000	0
SVENSKA HANDELSBANKTD 0.06 20211012	10/12/21	10/08/21	10/08/21	350,000,000	350,000,000	0	350,000,000	0
ABN AMRO BANK NV,ATD 0.08 20211026	10/26/21	10/19/21	10/19/21	215,000,000	215,000,000	0	215,000,000	0
SVENSKA HANDELSBANKTD 0.06 20211020	10/20/21	10/19/21	10/19/21	300,000,000	300,000,000	0	300,000,000	0
AUSTRALIA NEW ZEATD 0.085 20211008	10/08/21	10/01/21	10/01/21	40,000,000	40,000,000	0	40,000,000	0
COOPERATIEVE RABOBATD 0.08 20211008	10/08/21	10/01/21	10/01/21	135,000,000	135,000,000	0	135,000,000	0
CREDIT AGRICOLE CORTD 0.07 20211004	10/04/21	10/01/21	10/01/21	300,000,000	300,000,000	0	300,000,000	0
ABN AMRO BANK NV,ATD 0.08 20211013	10/13/21	10/12/21	10/12/21	325,000,000	325,000,000	0	325,000,000	0
SVENSKA HANDELSBANKTD 0.06 20211013	10/13/21	10/12/21	10/12/21	275,000,000	275,000,000	0	275,000,000	0
AUSTRALIA NEW ZEATD 0.085 20211012	10/12/21	10/05/21	10/05/21	65,000,000	65,000,000	0	65,000,000	0
ABN AMRO BANK NV,ATD 0.09 20211012	10/12/21	10/05/21	10/05/21	325,000,000	325,000,000	0	325,000,000	0
SVENSKA HANDELSBANKTD 0.06 20211006	10/06/21	10/05/21	10/05/21	500,000,000	500,000,000	0	500,000,000	0
AUSTRALIA NEW ZEATD 0.085 20211103	11/03/21	10/27/21	10/27/21	670,000,000	670,000,000	0	670,000,000	0
MIZUHO BANK LTD,TDTD 0.07 20211028	10/28/21	10/27/21	10/27/21	255,000,000	255,000,000	0	255,000,000	0
SVENSKA HANDELSBANKTD 0.06 20211028	10/28/21	10/27/21	10/27/21	250,000,000	250,000,000	0	250,000,000	0
AUSTRALIA NEW ZEATD 0.085 20211027	10/27/21	10/20/21	10/20/21	650,000,000	650,000,000	0	650,000,000	0
COOPERATIEVE RABOBATD 0.07 20211021	10/21/21	10/20/21	10/20/21	284,000,000	284,000,000	0	284,000,000	0
MIZUHO BANK LTD,TDTD 0.07 20211021	10/21/21	10/20/21	10/20/21	245,000,000	245,000,000	0	245,000,000	0
AUSTRALIA NEW ZEATD 0.085 20211020	10/20/21	10/13/21	10/13/21	695,000,000	695,000,000	0	695,000,000	0
COOPERATIEVE RABOBATD 0.08 20211020	10/20/21	10/13/21	10/13/21	280,000,000	280,000,000	0	280,000,000	0
ABN AMRO BANK NV,ATD 0.08 20211014	10/14/21	10/13/21	10/13/21	325,000,000	325,000,000	0	325,000,000	0
MIZUHO BANK LTD,TDTD 0.07 20211026	10/26/21	10/25/21	10/25/21	235,000,000	235,000,000	0	235,000,000	0
ABN AMRO BANK NV,ATD 0.08 20211101	11/01/21	10/25/21	10/25/21	200,000,000	200,000,000	0	200,000,000	0
AUSTRALIA NEW ZEATD 0.085 20211013	10/13/21	10/06/21	10/06/21	570,000,000	570,000,000	0	570,000,000	0
COOPERATIEVE RABOBATD 0.08 20211013	10/13/21	10/06/21	10/06/21	280,000,000	280,000,000	0	280,000,000	0
ABN AMRO BANK NV,ATD 0.08 20211007	10/07/21	10/06/21	10/06/21	415,000,000	415,000,000	0	415,000,000	0
SVENSKA HANDELSBANKTD 0.06 20211007	10/07/21	10/06/21	10/06/21	400,000,000	400,000,000	0	400,000,000	0
Total Deposits				16,692,000,000	16,692,000,000	0	16,692,000,000	0
Maturities								
ALBION CAPITAL LLC CPABS4	10/27/21	10/27/21	10/27/21	49,098,000	49,098,000	0	49,098,000	0
ANGLESEA FUNDING LLC CPABS4	10/05/21	10/05/21	10/05/21	150,000,000	150,000,000	0	150,000,000	0
ANTALIS S,A, CPABS4 CPABS4	10/01/21	10/01/21	10/01/21	75,000,000	75,000,000	0	75,000,000	0
ANTALIS S,A, CPABS4 CPABS4	10/08/21	10/08/21	10/08/21	75,000,000	75,000,000	0	75,000,000	0
ANTALIS S,A, CPABS4 CPABS4	10/15/21	10/15/21	10/15/21	75,000,000	75,000,000	0	75,000,000	0
ANTALIS S,A, CPABS4 CPABS4	10/22/21	10/22/21	10/22/21	120,130,000	120,130,000	0	120,130,000	0
ANTALIS S,A, CPABS4 CPABS4	10/29/21	10/29/21	10/29/21	181,830,000	181,830,000	0	181,830,000	0
BANK OF MONTREAL CPCP	10/13/21	10/13/21	10/13/21	25,000,000	25,000,000	0	25,000,000	0
BANK OF MONTREAL CPCP	10/15/21	10/15/21	10/15/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF MONTREAL CPCP	10/20/21	10/20/21	10/20/21	20,000,000	20,000,000	0	20,000,000	0

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BANK OF NOVA SCOTIACDYAN	10/07/21	10/07/21	10/07/21	15,000,000	15,000,000	0	15,000,000	0
BARTON CAPITAL S.A,CPABS4	10/15/21	10/15/21	10/15/21	75,000,000	75,000,000	0	75,000,000	0
BARTON CAPITAL S.A,CPABS4	10/25/21	10/25/21	10/25/21	50,000,000	50,000,000	0	50,000,000	0
BEDFORD ROW FUNDINGCPABS4	10/18/21	10/18/21	10/18/21	39,800,000	39,800,000	0	39,800,000	0
BENNINGTON STARK CACPABS4	10/18/21	10/18/21	10/18/21	25,000,000	25,000,000	0	25,000,000	0
BENNINGTON STARK CACPABS4	10/21/21	10/21/21	10/21/21	2,000,000	2,000,000	0	2,000,000	0
BNG BANK N.V, CP4-2CP4-2	10/06/21	10/06/21	10/06/21	150,000,000	150,000,000	0	150,000,000	0
BNG BANK N.V, CP4-2CP4-2	10/19/21	10/19/21	10/19/21	179,000,000	179,000,000	0	179,000,000	0
BNG BANK N.V, CP4-2CP4-2	10/26/21	10/26/21	10/26/21	129,000,000	129,000,000	0	129,000,000	0
BNG BANK N.V, CP4-2CP4-2	10/28/21	10/28/21	10/28/21	100,000,000	100,000,000	0	100,000,000	0
CANADIAN IMPERIAL BCP4-2	10/12/21	10/12/21	10/12/21	11,500,000	11,500,000	0	11,500,000	0
CHESHAM FINANCE LLCPCABS4	10/06/21	10/06/21	10/06/21	50,000,000	50,000,000	0	50,000,000	0
CHESHAM FINANCE LLCPCABS4	10/07/21	10/07/21	10/07/21	50,000,000	50,000,000	0	50,000,000	0
CHESHAM FINANCE LLCPCABS4	10/08/21	10/08/21	10/08/21	50,000,000	50,000,000	0	50,000,000	0
CHESHAM FINANCE LLCPCABS4	10/12/21	10/12/21	10/12/21	85,000,000	85,000,000	0	85,000,000	0
CHESHAM FINANCE LLCPCABS4	10/13/21	10/13/21	10/13/21	84,000,000	84,000,000	0	84,000,000	0
CHESHAM FINANCE LLCPCABS4	10/14/21	10/14/21	10/14/21	74,000,000	74,000,000	0	74,000,000	0
CHESHAM FINANCE LLCPCABS4	10/15/21	10/15/21	10/15/21	80,000,000	80,000,000	0	80,000,000	0
CHESHAM FINANCE LLCPCABS4	10/18/21	10/18/21	10/18/21	80,000,000	80,000,000	0	80,000,000	0
CHESHAM FINANCE LLCPCABS4	10/19/21	10/19/21	10/19/21	40,000,000	40,000,000	0	40,000,000	0
CHESHAM FINANCE LLCPCABS4	10/20/21	10/20/21	10/20/21	60,000,000	60,000,000	0	60,000,000	0
CHESHAM FINANCE LLCPCABS4	10/22/21	10/22/21	10/22/21	50,000,000	50,000,000	0	50,000,000	0
CHESHAM FINANCE LLCPCABS4	10/25/21	10/25/21	10/25/21	5,000,000	5,000,000	0	5,000,000	0
CHESHAM FINANCE LLCPCABS4	10/26/21	10/26/21	10/26/21	10,000,000	10,000,000	0	10,000,000	0
CHESHAM FINANCE LLCPCABS4	10/27/21	10/27/21	10/27/21	70,000,000	70,000,000	0	70,000,000	0
CHESHAM FINANCE LLCPCABS4	10/28/21	10/28/21	10/28/21	12,000,000	12,000,000	0	12,000,000	0
CHESHAM FINANCE LLCPCABS4	10/29/21	10/29/21	10/29/21	55,000,000	55,000,000	0	55,000,000	0
CHESHAM FINANCE LLCPCABS4	10/20/21	10/20/21	10/20/21	30,500,000	30,500,000	0	30,500,000	0
CIESCO, LLC CPABS4-CPABS4	10/04/21	10/04/21	10/04/21	35,350,000	35,350,000	0	35,350,000	0
CREDIT AGRICOLE CORCP	10/15/21	10/15/21	10/15/21	100,000,000	100,000,000	0	100,000,000	0
CREDIT AGRICOLE CORCDYAN	10/12/21	10/12/21	10/12/21	210,000,000	210,000,000	0	210,000,000	0
CREDIT AGRICOLE CORCDYAN	10/14/21	10/14/21	10/14/21	75,000,000	75,000,000	0	75,000,000	0
CREDIT AGRICOLE CORCDYAN	10/15/21	10/15/21	10/15/21	400,000,000	400,000,000	0	400,000,000	0
CREDIT AGRICOLE CORCDYAN	10/19/21	10/19/21	10/19/21	110,000,000	110,000,000	0	110,000,000	0
CREDIT AGRICOLE CORCDYAN	10/22/21	10/22/21	10/22/21	420,000,000	420,000,000	0	420,000,000	0
CREDIT AGRICOLE CORCDYAN	10/26/21	10/26/21	10/26/21	250,000,000	250,000,000	0	250,000,000	0
CREDIT INDUSTRIEL ECP4-2	10/04/21	10/04/21	10/04/21	750,000,000	750,000,000	0	750,000,000	0
CREDIT INDUSTRIEL ECP4-2	10/05/21	10/05/21	10/05/21	750,000,000	750,000,000	0	750,000,000	0
CREDIT INDUSTRIEL ECP4-2	10/12/21	10/12/21	10/12/21	750,000,000	750,000,000	0	750,000,000	0
CREDIT INDUSTRIEL ECP4-2	10/13/21	10/13/21	10/13/21	725,000,000	725,000,000	0	725,000,000	0
CREDIT INDUSTRIEL ECP4-2	10/14/21	10/14/21	10/14/21	745,000,000	745,000,000	0	745,000,000	0
CREDIT INDUSTRIEL ECP4-2	10/15/21	10/15/21	10/15/21	590,000,000	590,000,000	0	590,000,000	0
CREDIT INDUSTRIEL ECP4-2	10/18/21	10/18/21	10/18/21	520,000,000	520,000,000	0	520,000,000	0
CREDIT INDUSTRIEL ECP4-2	10/19/21	10/19/21	10/19/21	700,000,000	700,000,000	0	700,000,000	0
CREDIT INDUSTRIEL ECP4-2	10/20/21	10/20/21	10/20/21	200,000,000	200,000,000	0	200,000,000	0
CREDIT INDUSTRIEL ECP4-2	10/21/21	10/21/21	10/21/21	235,000,000	235,000,000	0	235,000,000	0
CREDIT INDUSTRIEL ECP4-2	10/22/21	10/22/21	10/22/21	200,000,000	200,000,000	0	200,000,000	0
CREDIT INDUSTRIEL ECP4-2	10/25/21	10/25/21	10/25/21	200,000,000	200,000,000	0	200,000,000	0
CREDIT INDUSTRIEL ECP4-2	10/26/21	10/26/21	10/26/21	700,000,000	700,000,000	0	700,000,000	0
CREDIT INDUSTRIEL ECP4-2	10/27/21	10/27/21	10/27/21	700,000,000	700,000,000	0	700,000,000	0
CREDIT INDUSTRIEL ECP4-2	10/28/21	10/28/21	10/28/21	720,000,000	720,000,000	0	720,000,000	0
CREDIT INDUSTRIEL ECP4-2	10/29/21	10/29/21	10/29/21	740,000,000	740,000,000	0	740,000,000	0
DZ BANK AG DEUTSCHECDYAN	10/08/21	10/08/21	10/08/21	200,000,000	200,000,000	0	200,000,000	0
MUFG BANK LTD, ECDECD	10/21/21	10/21/21	10/21/21	100,000,000	100,000,000	0	100,000,000	0

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DZ BANK AG DEUTSCHECP4-2	10/21/21	10/21/21	10/21/21	50,000,000	50,000,000	0	50,000,000	0
ERSTE ABWICKLUNGSANCP4-2	10/08/21	10/08/21	10/08/21	125,000,000	125,000,000	0	125,000,000	0
EUROPEAN INVESTMENTCP	10/18/21	10/18/21	10/18/21	150,000,000	150,000,000	0	150,000,000	0
FAIRWAY FINANCE CO,CPABS4	10/25/21	10/25/21	10/25/21	58,750,000	58,750,000	0	58,750,000	0
FAIRWAY FINANCE CO,CPABS4	10/27/21	10/27/21	10/27/21	100,000,000	100,000,000	0	100,000,000	0
FMS WERTMANAGEMENT CP4-2	10/05/21	10/05/21	10/05/21	124,500,000	124,500,000	0	124,500,000	0
FMS WERTMANAGEMENT CP4-2	10/07/21	10/07/21	10/07/21	91,900,000	91,900,000	0	91,900,000	0
MANHATTAN ASSET FUNCPABS4	10/05/21	10/05/21	10/05/21	33,241,000	33,241,000	0	33,241,000	0
NRW,BANK CP4-2CP4-2	10/05/21	10/05/21	10/05/21	125,000,000	125,000,000	0	125,000,000	0
NATIONWIDE BUILDINGCP4-2	10/04/21	10/04/21	10/04/21	100,000,000	100,000,000	0	100,000,000	0
NATIONWIDE BUILDINGCP4-2	10/05/21	10/05/21	10/05/21	250,500,000	250,500,000	0	250,500,000	0
NATIONWIDE BUILDINGCP4-2	10/07/21	10/07/21	10/07/21	200,000,000	200,000,000	0	200,000,000	0
NATIONWIDE BUILDINGCP4-2	10/12/21	10/12/21	10/12/21	85,000,000	85,000,000	0	85,000,000	0
NATIONWIDE BUILDINGCP4-2	10/19/21	10/19/21	10/19/21	159,000,000	159,000,000	0	159,000,000	0
NEDERLANDSE WATERSCCP4-2	10/14/21	10/14/21	10/14/21	81,224,000	81,224,000	0	81,224,000	0
OLD LINE FUNDING, LCPABS4	10/20/21	10/20/21	10/20/21	50,000,000	50,000,000	0	50,000,000	0
OLD LINE FUNDING, LLC	10/18/21	10/18/21	10/18/21	50,000,000	50,000,000	0	50,000,000	0
STARBIRD FUNDING COCPABS4	10/04/21	10/04/21	10/04/21	10,000,000	10,000,000	0	10,000,000	0
SUMITOMO MITSUI TRUCDYAN	10/06/21	10/06/21	10/06/21	45,000,000	45,000,000	0	45,000,000	0
THUNDER BAY FUNDINGCPABS4	10/20/21	10/20/21	10/20/21	50,000,000	50,000,000	0	50,000,000	0
TOYOTA CREDIT CANADCP	10/26/21	10/26/21	10/26/21	100,000,000	100,000,000	0	100,000,000	0
MIZUHO TRIPARTY	10/01/21	10/01/21	10/01/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	10/01/21	10/01/21	10/01/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	10/01/21	10/01/21	10/01/21	710,000,000	710,000,000	0	710,000,000	0
MIZUHO TRIPARTY	10/04/21	10/04/21	10/04/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	10/04/21	10/04/21	10/04/21	100,000,000	100,000,000	0	100,000,000	0
MIZUHO TRIPARTY	10/05/21	10/05/21	10/05/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	10/05/21	10/05/21	10/05/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	10/05/21	10/05/21	10/05/21	148,000,000	148,000,000	0	148,000,000	0
MIZUHO TRIPARTY	10/06/21	10/06/21	10/06/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	10/06/21	10/06/21	10/06/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	10/06/21	10/06/21	10/06/21	90,000,000	90,000,000	0	90,000,000	0
MIZUHO TRIPARTY	10/07/21	10/07/21	10/07/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	10/07/21	10/07/21	10/07/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	10/07/21	10/07/21	10/07/21	130,000,000	130,000,000	0	130,000,000	0
MIZUHO TRIPARTY	10/08/21	10/08/21	10/08/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	10/08/21	10/08/21	10/08/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	10/08/21	10/08/21	10/08/21	90,000,000	90,000,000	0	90,000,000	0
MIZUHO TRIPARTY	10/12/21	10/12/21	10/12/21	135,000,000	135,000,000	0	135,000,000	0
HSBC TRIPARTY	10/12/21	10/12/21	10/12/21	100,000,000	100,000,000	0	100,000,000	0
MIZUHO TRIPARTY	10/13/21	10/13/21	10/13/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	10/13/21	10/13/21	10/13/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	10/13/21	10/13/21	10/13/21	116,000,000	116,000,000	0	116,000,000	0
MIZUHO TRIPARTY	10/14/21	10/14/21	10/14/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	10/14/21	10/14/21	10/14/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	10/14/21	10/14/21	10/14/21	107,000,000	107,000,000	0	107,000,000	0
MIZUHO TRIPARTY	10/15/21	10/15/21	10/15/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	10/15/21	10/15/21	10/15/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	10/15/21	10/15/21	10/15/21	28,000,000	28,000,000	0	28,000,000	0
MIZUHO TRIPARTY	10/18/21	10/18/21	10/18/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	10/18/21	10/18/21	10/18/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	10/18/21	10/18/21	10/18/21	74,000,000	74,000,000	0	74,000,000	0
MIZUHO TRIPARTY	10/19/21	10/19/21	10/19/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	10/19/21	10/19/21	10/19/21	100,000,000	100,000,000	0	100,000,000	0

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BANK OF AMERICA TRIPARTY	10/19/21	10/19/21	10/19/21	94,000,000	94,000,000	0	94,000,000	0
MIZUHO TRIPARTY	10/20/21	10/20/21	10/20/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	10/20/21	10/20/21	10/20/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	10/20/21	10/20/21	10/20/21	43,000,000	43,000,000	0	43,000,000	0
MIZUHO TRIPARTY	10/21/21	10/21/21	10/21/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	10/21/21	10/21/21	10/21/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	10/21/21	10/21/21	10/21/21	51,000,000	51,000,000	0	51,000,000	0
MIZUHO TRIPARTY	10/22/21	10/22/21	10/22/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	10/22/21	10/22/21	10/22/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	10/22/21	10/22/21	10/22/21	34,000,000	34,000,000	0	34,000,000	0
MIZUHO TRIPARTY	10/25/21	10/25/21	10/25/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	10/25/21	10/25/21	10/25/21	34,000,000	34,000,000	0	34,000,000	0
MIZUHO TRIPARTY	10/26/21	10/26/21	10/26/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	10/26/21	10/26/21	10/26/21	80,000,000	80,000,000	0	80,000,000	0
MIZUHO TRIPARTY	10/27/21	10/27/21	10/27/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	10/27/21	10/27/21	10/27/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	10/27/21	10/27/21	10/27/21	496,000,000	496,000,000	0	496,000,000	0
MIZUHO TRIPARTY	10/28/21	10/28/21	10/28/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	10/28/21	10/28/21	10/28/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	10/28/21	10/28/21	10/28/21	117,000,000	117,000,000	0	117,000,000	0
MIZUHO TRIPARTY	10/29/21	10/29/21	10/29/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	10/29/21	10/29/21	10/29/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	10/29/21	10/29/21	10/29/21	234,000,000	234,000,000	0	234,000,000	0
ABN AMRO BANK NV,ATD 0.08 20211019	10/19/21	10/19/21	10/19/21	215,000,000	215,000,000	0	215,000,000	0
ABN AMRO BANK NV,ATD 0.08 20211025	10/25/21	10/25/21	10/25/21	200,000,000	200,000,000	0	200,000,000	0
MIZUHO BANK LTD,TDTD 0.07 20211019	10/19/21	10/19/21	10/19/21	250,000,000	250,000,000	0	250,000,000	0
ABN AMRO BANK NV,ATD 0.08 20211006	10/06/21	10/06/21	10/06/21	415,000,000	415,000,000	0	415,000,000	0
AUSTRALIA NEW ZEATD 0.085 20211006	10/06/21	10/06/21	10/06/21	580,000,000	580,000,000	0	580,000,000	0
COOPERATIEVE RABOBATD 0.08 20211006	10/06/21	10/06/21	10/06/21	300,000,000	300,000,000	0	300,000,000	0
MIZUHO BANK LTD,TDTD 0.07 20211029	10/29/21	10/29/21	10/29/21	250,000,000	250,000,000	0	250,000,000	0
COOPERATIEVE RABOBATD 0.08 20211028	10/28/21	10/28/21	10/28/21	550,000,000	550,000,000	0	550,000,000	0
ABN AMRO BANK NV,ATD 0.08 20211022	10/22/21	10/22/21	10/22/21	315,000,000	315,000,000	0	315,000,000	0
MIZUHO BANK LTD,TDTD 0.07 20211022	10/22/21	10/22/21	10/22/21	240,000,000	240,000,000	0	240,000,000	0
COOPERATIEVE RABOBATD 0.08 20211021	10/21/21	10/21/21	10/21/21	335,000,000	335,000,000	0	335,000,000	0
ABN AMRO BANK NV,ATD 0.09 20211021	10/21/21	10/21/21	10/21/21	325,000,000	325,000,000	0	325,000,000	0
AUSTRALIA NEW ZEATD 0.085 20211004	10/04/21	10/04/21	10/04/21	30,000,000	30,000,000	0	30,000,000	0
CREDIT AGRICOLE CORTD 0.07 20211026	10/26/21	10/26/21	10/26/21	200,000,000	200,000,000	0	200,000,000	0
ABN AMRO BANK NV,ATD 0.08 20211008	10/08/21	10/08/21	10/08/21	425,000,000	425,000,000	0	425,000,000	0
COOPERATIEVE RABOBATD 0.08 20211014	10/14/21	10/14/21	10/14/21	335,000,000	335,000,000	0	335,000,000	0
SVENSKA HANDELSBANKTD 0.06 20211008	10/08/21	10/08/21	10/08/21	500,000,000	500,000,000	0	500,000,000	0
COOPERATIEVE RABOBATD 0.07 20211007	10/07/21	10/07/21	10/07/21	335,000,000	335,000,000	0	335,000,000	0
CREDIT AGRICOLE CORTD 0.06 20211001	10/01/21	10/01/21	10/01/21	150,000,000	150,000,000	0	150,000,000	0
MIZUHO BANK LTD,TDTD 0.07 20211001	10/01/21	10/01/21	10/01/21	400,000,000	400,000,000	0	400,000,000	0
CREDIT AGRICOLE CORTD 0.07 20211025	10/25/21	10/25/21	10/25/21	420,000,000	420,000,000	0	420,000,000	0
MIZUHO BANK LTD,TDTD 0.07 20211025	10/25/21	10/25/21	10/25/21	230,000,000	230,000,000	0	230,000,000	0
COOPERATIEVE RABOBATD 0.08 20211029	10/29/21	10/29/21	10/29/21	175,000,000	175,000,000	0	175,000,000	0
ABN AMRO BANK NV,ATD 0.08 20211029	10/29/21	10/29/21	10/29/21	310,000,000	310,000,000	0	310,000,000	0
AUSTRALIA NEW ZEATD 0.085 20211012	10/12/21	10/12/21	10/12/21	20,000,000	20,000,000	0	20,000,000	0
CREDIT AGRICOLE CORTD 0.07 20211005	10/05/21	10/05/21	10/05/21	210,000,000	210,000,000	0	210,000,000	0
COOPERATIEVE RABOBATD 0.08 20211022	10/22/21	10/22/21	10/22/21	120,000,000	120,000,000	0	120,000,000	0
SVENSKA HANDELSBANKTD 0.06 20211018	10/18/21	10/18/21	10/18/21	200,000,000	200,000,000	0	200,000,000	0
MIZUHO BANK LTD,TDTD 0.07 20211027	10/27/21	10/27/21	10/27/21	200,000,000	200,000,000	0	200,000,000	0
COOPERATIEVE RABOBATD 0.08 20211015	10/15/21	10/15/21	10/15/21	130,000,000	130,000,000	0	130,000,000	0
ABN AMRO BANK NV,ATD 0.09 20211018	10/18/21	10/18/21	10/18/21	420,000,000	420,000,000	0	420,000,000	0

TRADING ACTIVITY FOR OCTOBER 2021

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
SVENSKA HANDELSBANKTD 0.06 20211012	10/12/21	10/12/21	10/12/21	350,000,000	350,000,000	0	350,000,000	0
ABN AMRO BANK NV,ATD 0.08 20211026	10/26/21	10/26/21	10/26/21	215,000,000	215,000,000	0	215,000,000	0
SVENSKA HANDELSBANKTD 0.06 20211020	10/20/21	10/20/21	10/20/21	300,000,000	300,000,000	0	300,000,000	0
AUSTRALIA NEW ZEATD 0.085 20211008	10/08/21	10/08/21	10/08/21	40,000,000	40,000,000	0	40,000,000	0
COOPERATIEVE RABOBATD 0.08 20211008	10/08/21	10/08/21	10/08/21	135,000,000	135,000,000	0	135,000,000	0
CREDIT AGRICOLE CORTD 0.07 20211004	10/04/21	10/04/21	10/04/21	300,000,000	300,000,000	0	300,000,000	0
ABN AMRO BANK NV,ATD 0.08 20211013	10/13/21	10/13/21	10/13/21	325,000,000	325,000,000	0	325,000,000	0
SVENSKA HANDELSBANKTD 0.06 20211013	10/13/21	10/13/21	10/13/21	275,000,000	275,000,000	0	275,000,000	0
AUSTRALIA NEW ZEATD 0.085 20211001	10/01/21	10/01/21	10/01/21	65,000,000	65,000,000	0	65,000,000	0
COOPERATIEVE RABOBATD 0.08 20211001	10/01/21	10/01/21	10/01/21	145,000,000	145,000,000	0	145,000,000	0
AUSTRALIA NEW ZEATD 0.085 20211012	10/12/21	10/12/21	10/12/21	65,000,000	65,000,000	0	65,000,000	0
ABN AMRO BANK NV,ATD 0.09 20211012	10/12/21	10/12/21	10/12/21	325,000,000	325,000,000	0	325,000,000	0
SVENSKA HANDELSBANKTD 0.06 20211006	10/06/21	10/06/21	10/06/21	500,000,000	500,000,000	0	500,000,000	0
AUSTRALIA NEW ZEATD 0.085 20211005	10/05/21	10/05/21	10/05/21	70,000,000	70,000,000	0	70,000,000	0
ABN AMRO BANK NV,ATD 0.09 20211005	10/05/21	10/05/21	10/05/21	380,000,000	380,000,000	0	380,000,000	0
MIZUHO BANK LTD,TDTD 0.07 20211028	10/28/21	10/28/21	10/28/21	255,000,000	255,000,000	0	255,000,000	0
SVENSKA HANDELSBANKTD 0.06 20211028	10/28/21	10/28/21	10/28/21	250,000,000	250,000,000	0	250,000,000	0
AUSTRALIA NEW ZEATD 0.085 20211027	10/27/21	10/27/21	10/27/21	650,000,000	650,000,000	0	650,000,000	0
COOPERATIEVE RABOBATD 0.07 20211021	10/21/21	10/21/21	10/21/21	284,000,000	284,000,000	0	284,000,000	0
MIZUHO BANK LTD,TDTD 0.07 20211021	10/21/21	10/21/21	10/21/21	245,000,000	245,000,000	0	245,000,000	0
AUSTRALIA NEW ZEATD 0.085 20211020	10/20/21	10/20/21	10/20/21	695,000,000	695,000,000	0	695,000,000	0
COOPERATIEVE RABOBATD 0.08 20211020	10/20/21	10/20/21	10/20/21	280,000,000	280,000,000	0	280,000,000	0
ABN AMRO BANK NV,ATD 0.08 20211014	10/14/21	10/14/21	10/14/21	325,000,000	325,000,000	0	325,000,000	0
MIZUHO BANK LTD,TDTD 0.07 20211026	10/26/21	10/26/21	10/26/21	235,000,000	235,000,000	0	235,000,000	0
AUSTRALIA NEW ZEATD 0.085 20211013	10/13/21	10/13/21	10/13/21	570,000,000	570,000,000	0	570,000,000	0
COOPERATIEVE RABOBATD 0.08 20211013	10/13/21	10/13/21	10/13/21	280,000,000	280,000,000	0	280,000,000	0
ABN AMRO BANK NV,ATD 0.08 20211007	10/07/21	10/07/21	10/07/21	415,000,000	415,000,000	0	415,000,000	0
SVENSKA HANDELSBANKTD 0.06 20211007	10/07/21	10/07/21	10/07/21	400,000,000	400,000,000	0	400,000,000	0
Total Maturities				40,317,323,000	40,317,323,000	0	40,317,323,000	0
Sells								
DREYFUS GOVT CASH MGMT FUND	02/01/22	10/01/21	10/01/21	136,038	136,038	0	136,038	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	10/04/21	10/04/21	127,368	127,368	0	127,368	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	10/05/21	10/05/21	1,911,212	1,911,212	0	1,911,212	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	10/08/21	10/08/21	907,684	907,684	0	907,684	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	10/13/21	10/13/21	280,040	280,040	0	280,040	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	10/14/21	10/14/21	268,240	268,240	0	268,240	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	10/19/21	10/19/21	308,468	308,468	0	308,468	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	10/20/21	10/20/21	675,141	675,141	0	675,141	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	10/22/21	10/22/21	125,208	125,208	0	125,208	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	10/27/21	10/27/21	186,908	186,908	0	186,908	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	10/28/21	10/28/21	109,221	109,221	0	109,221	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	10/29/21	10/29/21	288,239	288,239	0	288,239	0
Total Sells				5,323,765	5,323,765	0	5,323,765	0



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Our Mission

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

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