



## **MONTHLY SUMMARY REPORT**

**State Board of Administration of Florida**

**January 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 January 1, 2021, through January 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 January 31, 2021)

Total Participants  
**738**

Florida PRIME™  
Total Participant Balance  
**\$19,076,793,739**

Total Number of Accounts  
**1,362**

**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

After years at the Federal Reserve, Treasury Secretary Janet Yellen will need time to get accustomed to being on the other side of the policy fence. But her comment about being open to a 50-year government bond shows she has already put on the new hat. In case you were wondering, the last time the federal government issued half-century bonds was to fund the Panama Canal. We congratulate her on being confirmed but hope she will spend more time exploring shorter-dated issuance. After, of course, she sends her signature to the Bureau of Engraving and Printing for new dollars.

Cash managers would like her to guide the Treasury Department to issue ample bills when funding the expected stimulus package to alleviate pressure on short-term yields. Her agenda also should include investigating a new security based on the Secured Overnight Financing Rate (SOFR).

Yes, SOFR is in the news again. New York Governor Andrew Cuomo emphasized it in his 2021 state budget by proposing provisions to ease the transition from the London interbank offered rate (LIBOR). Tom Wipf, Chair of the Alternative Reference Rates Committee, piggybacked on this to remind everyone that the extension of the mandate doesn't change the urgency. Most participants in the money markets have cleared this hurdle already given our maturity restrictions for floating-rate securities.

One encouraging development is the launch of the Bloomberg Short-Term Bank Yield Index (BSBY). If it gains market acceptance, it could provide a term

curve for prime funds in the way SOFR eventually will for government funds. No transactions have been priced off it yet, but that could come later in 2021.

The shift in the Senate to Democrats means fiscal support will be on the table all year, although politics is complicating the passing of the \$1.9 trillion aid package. A couple trillion is a massive amount but getting the economy in gear is the real prize. When the vaccine rollout gains critical mass and people are comfortable going out, we anticipate the recovery to resume its upward path from last summer. That likely will nudge inflation up in some pockets, such as live entertainment. The expected rise in prices won't be enough incentive for the Fed to raise rates anytime soon, as it reiterated in its January policy meeting. But it could advance the timeline to 2022 rather than 2023.

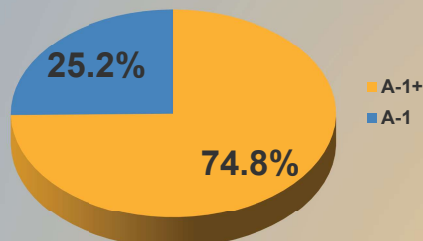
### INVESTMENT STRATEGY

Assets of the Pool grew by \$700 million to \$19.1 billion due to continued inflows from participants' tax collection. The portfolio's gross yield was 19 basis points, its weighted average maturity (WAM) was 49 days and its weighted average life (WAL) was 54 days. The portfolio manager focused purchases on fixed-rate commercial paper, asset-backed commercial paper and CDs along the LIBOR curve out to one year wherever value presented itself, and also added to the Treasury bill position for liquidity purposes.

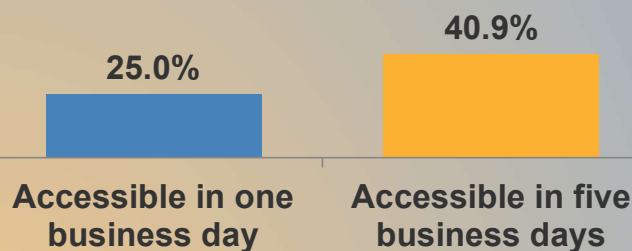
Treasury yields ended January with 1-month at 0.06%, 3-month at 0.06%, 6-month at 0.08% and 12-month at 0.09%. LIBOR ended January with 1-month at 0.12%, 3-month at 0.22%, 6-month at 0.24% and 12-month at 0.31%.

## PORTFOLIO COMPOSITION FOR JANUARY 2021

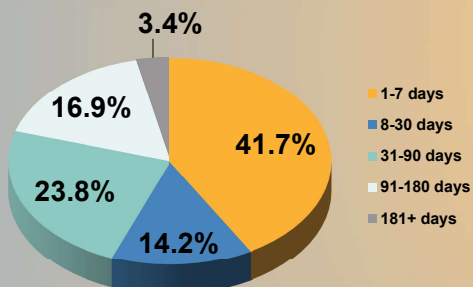
### CREDIT QUALITY COMPOSITION



### HIGHLY LIQUID HOLDINGS



### EFFECTIVE MATURITY SCHEDULE



### TOP HOLDINGS & AVG. MATURITY

1. Cooperatieve Rabobank UA	5.0%
2. ABN Amro Bank NV	4.9%
3. Australia & New Zealand Banking Group, Melbourne	4.9%
4. JPMorgan Chase & Co.	4.8%
5. Nationwide Building Society	4.5%
6. Federated Hermes Institutional Prime Value Obligations Fund	4.1%
7. Societe Generale, Paris	3.7%
8. Royal Bank of Canada	3.6%
9. Toronto Dominion Bank	3.3%
10. Mizuho Financial Group, Inc.	3.1%

#### Average Effective Maturity (WAM)

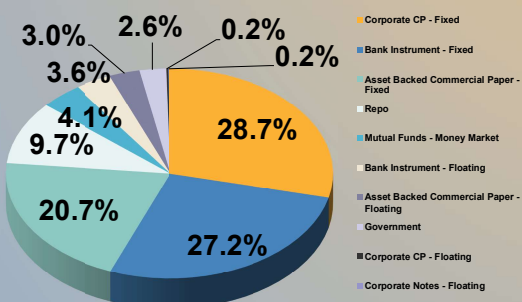
49 Days

#### Weighted Average Life (Spread WAL)

54 Days

Percentages based on total value of investments

### PORTFOLIO COMPOSITION



## FUND PERFORMANCE THROUGH JANUARY 2021

Florida PRIME Performance Data			
	Annualized Net Participant Yield <sup>1</sup>	Net-of-Fee Benchmark <sup>2</sup>	Above (Below) Benchmark
One Month	0.17%	0.07%	0.10%
Three Months	0.19%	0.08%	0.11%
One Year	0.61%	0.46%	0.16%
Three Years	1.74%	1.51%	0.23%
Five Years	1.44%	1.19%	0.26%
Ten Years	0.84%	0.63%	0.21%
Since 1/96	2.49%	2.28%	0.22%

Note: Net asset value at month end: \$19,078.9 million, which includes investments at market value, plus all cash, accrued interest receivable and payables.

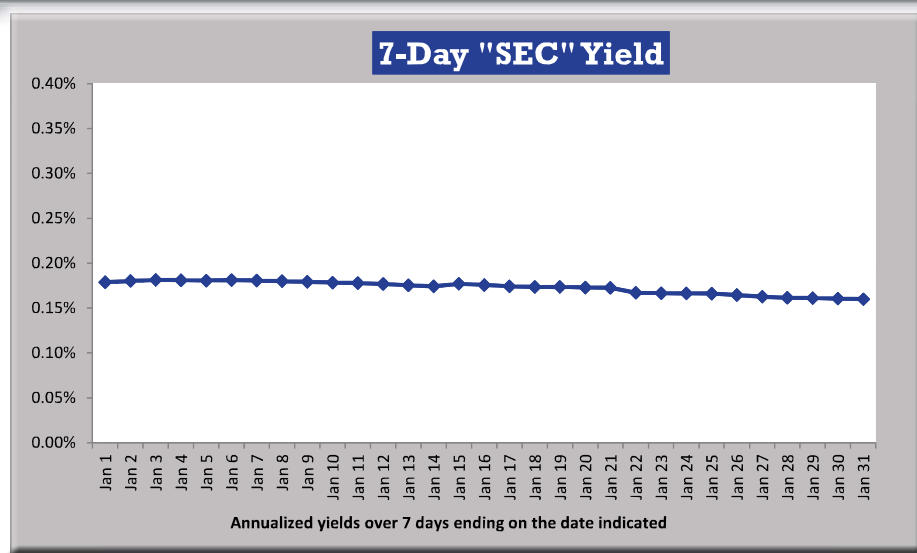
<sup>1</sup>Net of fees. Participant yield is calculated on a 365-day basis and includes adjustments for expenses and other accounting items to reflect realized earnings by participants.

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

### ABOUT ANNUALIZED YIELDS:

Performance data in the table and chart is annualized, meaning that the amounts are based on yields for the periods indicated, converted to their equivalent if obtained for a 12-month period.

For example, ignoring the effects of compounding, an investment that earns 0.10% over a 1-month period yields 1.20% on an annualized basis. Likewise, an investment that earns a total of 3.60% over three years yields 1.20% on an annualized basis, ignoring compounding.



The 7-Day "SEC" Yield in the chart is calculated in accordance with the yield methodology set forth by SEC Rule 2a-7 for money market funds. The 7-day yield = net income earned over a 7-day period / average units outstanding over the period / 7 times 365. Note that unlike other performance measures, the SEC yield does not include realized gains and losses from sales of securities.

## PRIME ACCOUNT SUMMARY FOR JANUARY 2021

Summary of Cash Flows		
Opening Balance (1/01/21)	\$	18,452,833,151
Participant Deposits		2,688,769,739
Gross Earnings		3,218,151
Participant Withdrawals		(2,067,545,197)
Fees		(482,105)
Closing Balance (1/31/21)	\$	19,076,793,739
<b>Net Change over Month</b>	<b>\$</b>	<b>623,960,588</b>

Detailed Fee Disclosure		
January	Amount	Basis Point Equivalent*
SBA Client Service, Account Mgt. & Fiduciary Oversight Fee	\$ 158,688.13	1.01
Federated Investment Management Fee	308,639.87	1.97
BNY Mellon Custodial Fee**	-	0.00
Bank of America Transfer Agent Fee	5,751.22	0.04
S&P Rating Maintenance Fee	3,991.78	0.03
Audit/External Review Fees	5,034.49	0.03
<b>Total Fees</b>	<b>\$ 482,105.49</b>	<b>3.08</b>

\*The basis point equivalent is an annualized rate based on the dollar amount of fees charged for the month times 12, divided by an average of the fund's beginning and ending total value (amortized cost) for the month which was \$18,764,813,445.

\*\*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 will be included in February.

The data included in this report is unaudited.

## INVENTORY OF HOLDINGS FOR JANUARY 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	2/4/2021		200,000,000	0.10	\$200,000,000	\$200,000,000	\$0
ABN Amro Bank NV,Amsterdam TD	TIME DEPOSIT	0.10	2/5/2021		140,000,000	0.10	\$140,000,000	\$140,000,000	\$0
ABN Amro Bank NV,Amsterdam TD	TIME DEPOSIT	0.11	2/11/2021		600,000,000	0.11	\$600,000,000	\$600,000,000	\$0
Albion Capital LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/22/2021		22,668,000	0.16	\$22,662,761	\$22,662,467	-\$295
Albion Capital LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/9/2021		18,763,000	0.22	\$18,754,974	\$18,756,433	\$1,459
Albion Capital LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/20/2021		50,000,000	0.18	\$49,979,750	\$49,979,750	\$0
Albion Capital LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/26/2021		54,369,000	0.18	\$54,345,349	\$54,345,349	\$0
Anglesea Funding LLC, Jul 30, 2021	COMMERCIAL PAPER ASSET BACKED CALLABLE	0.22	7/30/2021	2/1/2021	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	\$50,000,000	\$0
Anglesea Funding LLC, Jun 16, 2021	COMMERCIAL PAPER ASSET BACKED CALLABLE	0.29	6/16/2021	3/18/2021	25,000,000	0.29	\$25,000,000	\$25,000,000	\$0
Anglesea Funding LLC, May 07, 2021	COMMERCIAL PAPER ASSET BACKED CALLABLE	0.25	5/7/2021	2/9/2021	10,000,000	0.26	\$10,000,000	\$10,000,017	\$17
Anglesea Funding LLC, May 12, 2021	COMMERCIAL PAPER ASSET BACKED CALLABLE	0.25	5/12/2021	2/16/2021	100,000,000	0.25	\$100,000,000	\$100,000,167	\$167
Anglesea Funding LLC, May 24, 2021	COMMERCIAL PAPER ASSET BACKED CALLABLE	0.25	5/24/2021	2/25/2021	75,000,000	0.25	\$75,000,000	\$75,000,000	\$0
Antalis S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/1/2021		100,000,000	0.25	\$99,997,917	\$99,998,917	\$1,000
Antalis S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/2/2021		55,000,000	0.11	\$54,999,328	\$54,999,206	-\$122
Antalis S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/3/2021		54,700,000	0.11	\$54,699,164	\$54,699,012	-\$152
Antalis S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/5/2021		264,320,000	0.11	\$264,314,346	\$264,313,318	-\$1,028
Atlantic Asset Securitization LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/8/2021		50,000,000	0.18	\$49,997,500	\$49,998,097	\$597
Australia & New Zealand Banking Group, Melbourne CP4-2	COMMERCIAL PAPER - 4-2		3/8/2021		100,000,000	0.19	\$99,979,944	\$99,988,389	\$8,445
Australia & New Zealand Banking Group, Melbourne CP4-2	COMMERCIAL PAPER - 4-2		6/23/2021		81,000,000	0.25	\$80,918,437	\$80,942,253	\$23,816
Australia & New Zealand Banking Group, Melbourne CP4-2	COMMERCIAL PAPER - 4-2		6/25/2021		104,300,000	0.25	\$104,193,527	\$104,224,192	\$30,665
Australia & New Zealand Banking Group, Melbourne CP4-2	COMMERCIAL PAPER - 4-2		7/22/2021		50,000,000	0.24	\$49,942,000	\$49,954,567	\$12,567
Australia & New Zealand Banking Group, Melbourne TD	TIME DEPOSIT	0.11	2/2/2021		600,000,000	0.11	\$600,000,000	\$600,000,000	\$0
BPCE SA CP4-2	COMMERCIAL PAPER - 4-2		4/5/2021		100,000,000	0.19	\$99,965,167	\$99,975,800	\$10,633
Bank of America N.A.Triparty Repo Overnight Fixed	REPO TRIPARTY OVERNIGHT FIXED	0.06	2/1/2021		1,300,000,000	0.06	\$1,300,000,000	\$1,300,000,000	\$0
Bank of Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.18	2/16/2021		50,000,000	0.18	\$50,000,000	\$50,002,099	\$2,099
Bank of Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.20	2/11/2021		35,000,000	0.20	\$35,000,000	\$35,001,390	\$1,390
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	\$53,066,044	\$66,044
Bank of Montreal, Dec 27, 2021	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.28	12/27/2021	2/1/2021	100,000,000	0.28	\$100,000,000	\$100,050,833	\$50,833
Bank of Montreal, Feb 08, 2021	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.28	2/8/2021	2/1/2021	50,000,000	0.28	\$50,000,000	\$50,001,000	\$1,000
Bank of Montreal, Mar 02, 2021	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.29	3/2/2021	2/1/2021	100,000,000	0.29	\$100,000,000	\$100,017,683	\$17,683
Bank of Montreal, Mar 04, 2021	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.32	3/4/2021	2/1/2021	25,000,000	0.32	\$25,000,000	\$25,005,358	\$5,358
Bank of Montreal, Mar 17, 2021	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.24	3/17/2021	2/1/2021	50,000,000	0.24	\$50,000,000	\$50,008,345	\$8,345
Bank of Montreal, May 05, 2021	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.40	5/5/2021	2/5/2021	50,000,000	0.41	\$50,000,000	\$50,027,113	\$27,113
Bank of Nova Scotia, Toronto CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.25	10/7/2021		15,000,000	0.25	\$15,000,000	\$15,003,742	\$3,742

See notes at end of table.



# INVENTORY OF HOLDINGS FOR JANUARY 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	\$100,044,448	\$44,448
Banque et Caisse d'Épargne de L'Etat CP	COMMERCIAL PAPER		6/2/2021		150,000,000	0.23	\$149,881,167	\$149,931,284	\$50,117
Barton Capital S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/1/2021		175,000,000	0.10	\$174,998,542	\$174,998,105	-\$437
Barton Capital S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/5/2021		25,000,000	0.18	\$24,999,125	\$24,999,368	\$243
Bedford Row Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/4/2021		25,000,000	0.75	\$24,982,764	\$24,996,388	\$13,624
Bedford Row Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/30/2021		35,000,000	0.23	\$34,986,583	\$34,990,667	\$4,083
Bedford Row Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		5/24/2021		30,000,000	0.25	\$29,976,042	\$29,981,983	\$5,942
Bedford Row Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/7/2021		35,000,000	0.25	\$34,968,646	\$34,975,795	\$7,149
Bedford Row Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/17/2021		50,000,000	0.26	\$49,949,806	\$49,962,161	\$12,355
Bedford Row Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		7/8/2021		20,000,000	0.24	\$19,978,667	\$19,981,956	\$3,289
Bedford Row Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/7/2021		25,000,000	0.29	\$24,957,028	\$24,964,395	\$7,367
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	\$100,114,937	\$114,937
Bedford Row Funding Corp., Sep 10, 2021	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	0.29	9/10/2021	2/1/2021	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	2/4/2021	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	\$49,979,722	\$49,986,414	\$6,692
CAFCO, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		7/8/2021		40,000,000	0.20	\$39,964,444	\$39,969,244	\$4,800
CHARTA, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/2/2021		15,000,000	0.20	\$14,997,333	\$14,997,853	\$520
CHARTA, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		7/7/2021		40,000,000	0.20	\$39,964,667	\$39,972,440	\$7,773
CIESCO, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/26/2021		25,000,000	0.21	\$24,995,917	\$24,996,889	\$972
CIESCO, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/19/2021		50,000,000	0.22	\$49,975,556	\$49,979,667	\$4,111
CIESCO, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/21/2021		100,000,000	0.21	\$99,952,167	\$99,957,861	\$5,694
CRC Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/8/2021		17,000,000	0.20	\$16,996,411	\$16,997,039	\$628
CRC Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/22/2021		50,000,000	0.17	\$49,980,403	\$49,981,325	\$922
CRC Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		5/12/2021		25,000,000	0.23	\$24,983,549	\$24,988,556	\$5,007
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	1.40	2/26/2021		100,000,000	1.42	\$100,000,000	\$100,100,212	\$100,212
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.43	5/28/2021		125,000,000	0.44	\$125,000,000	\$125,115,455	\$115,455
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.26	9/1/2021		50,000,000	0.26	\$50,000,000	\$50,026,976	\$26,976
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.27	1/4/2022		75,000,000	0.27	\$75,000,000	\$75,048,048	\$48,048
Canadian Imperial Bank of Commerce, Feb 05, 2021	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.28	2/5/2021	2/1/2021	40,000,000	0.28	\$40,000,000	\$40,000,400	\$400
Canadian Imperial Bank of Commerce, Mar 04, 2021	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.32	3/4/2021	2/1/2021	75,000,000	0.32	\$75,000,000	\$75,015,703	\$15,703
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		2/3/2021		20,000,000	0.26	\$19,999,278	\$19,999,639	\$361
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		2/17/2021		25,000,000	0.25	\$24,996,701	\$24,997,955	\$1,253
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		2/17/2021		30,000,000	0.29	\$29,995,567	\$29,997,546	\$1,979
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		3/29/2021		20,000,000	0.21	\$19,993,117	\$19,994,428	\$1,311
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		6/1/2021		121,000,000	0.25	\$120,896,646	\$120,916,903	\$20,257
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		6/2/2021		50,000,000	0.25	\$49,956,944	\$49,965,384	\$8,439
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		6/4/2021		30,000,000	0.25	\$29,973,750	\$29,978,790	\$5,040
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		6/7/2021		95,000,000	0.25	\$94,914,896	\$94,930,895	\$15,999

See notes at end of table.

## INVENTORY OF HOLDINGS FOR JANUARY 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		7/14/2021		20,000,000	0.30	\$19,973,256	\$19,980,172	\$6,917
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		7/26/2021		100,000,000	0.20	\$99,901,111	\$99,891,717	-\$9,394
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		7/27/2021		70,000,000	0.20	\$69,930,389	\$69,923,428	-\$6,961
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		8/6/2021		85,000,000	0.23	\$84,897,362	\$84,899,148	\$1,785
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		8/11/2021		80,000,000	0.22	\$79,905,156	\$79,901,275	-\$3,880
Commonwealth Bank of Australia CP4-2	COMMERCIAL PAPER - 4-2		2/16/2021		50,000,000	0.20	\$49,995,000	\$49,997,450	\$2,450
Commonwealth Bank of Australia CP4-2	COMMERCIAL PAPER - 4-2		2/24/2021		100,000,000	0.22	\$99,984,111	\$99,992,272	\$8,161
Cooperative Rabobank UA TD	TIME DEPOSIT	0.10	2/2/2021		500,000,000	0.10	\$500,000,000	\$500,000,000	\$0
Cooperative Rabobank UA TD	TIME DEPOSIT	0.10	2/4/2021		450,000,000	0.10	\$450,000,000	\$450,000,000	\$0
DNB Bank ASA CP4-2	COMMERCIAL PAPER - 4-2		3/2/2021		100,000,000	0.19	\$99,983,111	\$99,991,111	\$8,000
DZ Bank AG Deutsche Zentral-Genossenschaftsbank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.21	2/25/2021		100,000,000	0.22	\$99,999,625	\$100,007,646	\$8,021
DZ Bank AG Deutsche Zentral-Genossenschaftsbank CP4-2	COMMERCIAL PAPER - 4-2		2/23/2021		60,000,000	0.20	\$59,991,667	\$59,995,125	\$3,458
Dreyfus Government Cash Management Fund	OVERNIGHT MUTUAL FUND	0.03	2/1/2021		6,855,117	0.03	\$6,855,117	\$6,855,117	\$0
Erste Abwicklungsanstalt CP4-2	COMMERCIAL PAPER - 4-2		2/1/2021		100,000,000	0.17	\$99,998,583	\$99,999,250	\$667
Erste Abwicklungsanstalt CP4-2	COMMERCIAL PAPER - 4-2		2/8/2021		100,000,000	0.17	\$99,995,278	\$99,997,500	\$2,222
Erste Abwicklungsanstalt CP4-2	COMMERCIAL PAPER - 4-2		3/15/2021		49,300,000	0.15	\$49,290,756	\$49,292,605	\$1,849
Erste Abwicklungsanstalt CP4-2	COMMERCIAL PAPER - 4-2		5/12/2021		34,750,000	0.17	\$34,733,098	\$34,735,186	\$2,088
Erste Abwicklungsanstalt CP4-2	COMMERCIAL PAPER - 4-2		5/14/2021		100,000,000	0.18	\$99,947,500	\$99,956,250	\$8,750
European Investment Bank CP	COMMERCIAL PAPER		2/22/2021		150,000,000	0.31	\$149,969,500	\$149,989,301	\$19,801
European Investment Bank CP	COMMERCIAL PAPER		4/26/2021		50,000,000	0.18	\$49,978,250	\$49,983,204	\$4,954
FMS Wertmanagement AoR CP4-2	COMMERCIAL PAPER - 4-2		3/3/2021		100,000,000	0.20	\$99,981,667	\$99,991,567	\$9,900
FMS Wertmanagement AoR CP4-2	COMMERCIAL PAPER - 4-2		3/8/2021		50,000,000	0.20	\$49,989,444	\$49,994,986	\$5,542
FMS Wertmanagement AoR CP4-2	COMMERCIAL PAPER - 4-2		3/9/2021		7,500,000	0.21	\$7,498,294	\$7,499,220	\$926
FMS Wertmanagement AoR CP4-2	COMMERCIAL PAPER - 4-2		3/24/2021		52,200,000	0.21	\$52,183,557	\$52,190,761	\$7,204
FMS Wertmanagement AoR CP4-2	COMMERCIAL PAPER - 4-2		3/26/2021		50,000,000	0.21	\$49,983,667	\$49,990,511	\$6,844
FMS Wertmanagement AoR CP4-2	COMMERCIAL PAPER - 4-2		4/1/2021		10,350,000	0.21	\$10,346,257	\$10,347,647	\$1,390
FMS Wertmanagement AoR CP4-2	COMMERCIAL PAPER - 4-2		4/6/2021		50,000,000	0.20	\$49,981,389	\$49,987,252	\$5,863
FMS Wertmanagement AoR CP4-2	COMMERCIAL PAPER - 4-2		4/16/2021		25,000,000	0.21	\$24,988,771	\$24,992,140	\$3,369
Fairway Finance Co. LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/25/2021		50,000,000	0.21	\$49,983,958	\$49,986,021	\$2,063
Fairway Finance Co. LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/12/2021		20,000,000	0.20	\$19,991,889	\$19,992,335	\$446
Fairway Finance Co. LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/15/2021		50,000,000	0.22	\$49,976,778	\$49,979,839	\$3,061
Fairway Finance Co. LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		5/24/2021		33,825,000	0.23	\$33,800,148	\$33,803,390	\$3,242
Fairway Finance Co. LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		7/15/2021		10,000,000	0.23	\$9,989,331	\$9,989,980	\$649
Federated Hermes Institutional Prime Value Obligations Fund - Class IS	MUTUAL FUND MONEY MARKET	0.14	2/1/2021	2/1/2021	781,067,011	0.14	\$781,130,203	\$781,301,332	\$171,129
Fiore Capital LLC, Series 2005-A, Aug 01, 2045	VARIABLE RATE DEMAND NOTE	0.18	8/1/2045	2/4/2021	9,995,000	0.18	\$9,995,000	\$9,995,000	\$0
Foundation Properties, Inc., Sep 01, 2035	VARIABLE RATE DEMAND NOTE	0.00	9/1/2035	2/4/2021	4,036,000	0.00	\$4,036,000	\$4,036,000	\$0
GTA Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/4/2021		90,000,000	0.11	\$89,998,350	\$89,998,050	-\$300
GTA Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/20/2021		38,000,000	0.23	\$37,980,335	\$37,983,670	\$3,335
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	\$120,000,000	\$0
HSBC Securities (USA), Inc. Repo Tri Party Overnight Fixed	REPO TRIPARTY OVERNIGHT FIXED	0.05	2/1/2021		100,000,000	0.05	\$100,000,000	\$100,000,000	\$0

See notes at end of table.

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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	2/4/2021	4,260,000	0.15	\$4,260,000	\$4,260,000	\$0
J.P. Morgan Securities LLC CP	COMMERCIAL PAPER		2/2/2021		45,000,000	0.10	\$44,999,500	\$44,999,550	\$50
Longship Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/1/2021		35,000,000	0.09	\$34,999,738	\$34,999,738	\$0
MUFG Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.19	4/6/2021		100,000,000	0.19	\$100,000,000	\$100,007,998	\$7,998
Malayan Banking Berhad, New York CPLOC	COMMERCIAL PAPER - LOC		4/19/2021		35,000,000	0.32	\$34,975,889	\$34,986,545	\$10,656
Manhattan Asset Funding Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/4/2021		55,276,000	0.19	\$55,274,250	\$55,274,802	\$553
Manhattan Asset Funding Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/23/2021		53,169,000	0.14	\$53,163,831	\$53,163,129	-\$702
Manhattan Asset Funding Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/5/2021		50,000,000	0.17	\$49,991,736	\$49,992,077	\$340
Manhattan Asset Funding Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/28/2021		35,928,000	0.16	\$35,913,788	\$35,911,213	-\$2,576
Manhattan Asset Funding Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/29/2021		78,000,000	0.17	\$77,966,850	\$77,962,950	-\$3,900
Mike P. Sturdivant, Sr. Family Trust, Series 2016, Nov 01, 2036	VARIABLE RATE DEMAND NOTE	0.15	11/1/2036	2/4/2021	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	2/4/2021	10,000,000	0.26	\$10,000,000	\$10,000,000	\$0
Mizuho Bank Ltd. TD	TIME DEPOSIT	0.08	2/1/2021		600,000,000	0.08	\$600,000,000	\$600,000,000	\$0
Mizuho Securities USA, Inc. - REPO TRIPARTY OVERNIGHT FIXED	REPO TRIPARTY OVERNIGHT FIXED	0.06	2/1/2021		450,000,000	0.06	\$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	\$99,982,583	\$99,989,550	\$6,967
N.V. Bank Nederlandse Gemeenten CP4-2	COMMERCIAL PAPER - 4-2		3/31/2021		100,000,000	0.17	\$99,971,194	\$99,976,278	\$5,084
N.V. Bank Nederlandse Gemeenten CP4-2	COMMERCIAL PAPER - 4-2		4/1/2021		45,500,000	0.17	\$45,486,679	\$45,489,029	\$2,351
N.V. Bank Nederlandse Gemeenten CP4-2	COMMERCIAL PAPER - 4-2		4/27/2021		75,000,000	0.19	\$74,965,167	\$74,974,334	\$9,167
N.V. Bank Nederlandse Gemeenten CP4-2	COMMERCIAL PAPER - 4-2		5/10/2021		100,000,000	0.18	\$99,949,500	\$99,959,600	\$10,100
NRVV Bank CP4-2	COMMERCIAL PAPER - 4-2		2/5/2021		100,000,000	0.18	\$99,996,597	\$99,998,250	\$1,653
NRVV Bank CP4-2	COMMERCIAL PAPER - 4-2		2/8/2021		40,270,000	0.19	\$40,267,931	\$40,268,993	\$1,063
NRVV Bank CP4-2	COMMERCIAL PAPER - 4-2		2/23/2021		100,000,000	0.20	\$99,986,458	\$99,991,389	\$4,931
NRVV Bank CP4-2	COMMERCIAL PAPER - 4-2		3/15/2021		137,000,000	0.21	\$136,964,038	\$136,976,025	\$11,988
National Australia Bank Ltd., Melbourne CP4-2	COMMERCIAL PAPER - 4-2		3/8/2021		100,000,000	0.20	\$99,978,889	\$99,987,861	\$8,972
National Australia Bank Ltd., Melbourne CP4-2	COMMERCIAL PAPER - 4-2		3/9/2021		200,000,000	0.20	\$199,956,667	\$199,974,866	\$18,199
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		2/8/2021		200,000,000	0.19	\$199,989,444	\$199,992,222	\$2,778
Nationwide Building Society CP4-2	COMMERCIAL PAPER - 4-2		2/8/2021		16,000,000	0.25	\$15,998,889	\$15,999,378	\$489
Nationwide Building Society CP4-2	COMMERCIAL PAPER - 4-2		2/12/2021		167,350,000	0.17	\$167,339,262	\$167,340,889	\$1,628
Nationwide Building Society CP4-2	COMMERCIAL PAPER - 4-2		2/16/2021		32,000,000	0.17	\$31,997,280	\$31,997,536	\$256
Nationwide Building Society CP4-2	COMMERCIAL PAPER - 4-2		2/18/2021		125,000,000	0.17	\$124,988,194	\$124,988,680	\$486
Nationwide Building Society CP4-2	COMMERCIAL PAPER - 4-2		2/25/2021		109,000,000	0.17	\$108,986,102	\$108,988,310	\$2,207
Nationwide Building Society CP4-2	COMMERCIAL PAPER - 4-2		3/5/2021		49,250,000	0.17	\$49,241,860	\$49,243,153	\$1,293
Nationwide Building Society CP4-2	COMMERCIAL PAPER - 4-2		3/9/2021		165,000,000	0.17	\$164,969,612	\$164,972,473	\$2,861
Nederlandse Waterschapsbank NV CP4-2	COMMERCIAL PAPER - 4-2		7/6/2021		100,000,000	0.19	\$99,916,611	\$99,938,556	\$21,945
Nordea Bank Abp CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.19	7/6/2021		100,000,000	0.19	\$100,000,000	\$100,016,219	\$16,219
Nordea Bank Abp CP4-2	COMMERCIAL PAPER - 4-2		3/23/2021		25,000,000	0.21	\$24,992,455	\$24,996,136	\$3,681
Nordea Bank Abp CP4-2	COMMERCIAL PAPER - 4-2		5/24/2021		50,000,000	0.21	\$49,966,458	\$49,977,959	\$11,500
Nordea Bank Abp CP4-2	COMMERCIAL PAPER - 4-2		5/24/2021		79,900,000	0.23	\$79,842,572	\$79,864,778	\$22,206
Old Line Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/10/2021		100,000,000	0.21	\$99,976,667	\$99,982,556	\$5,889

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Old Line Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/15/2021		35,000,000	0.22	\$34,990,375	\$34,993,000	\$2,625
Old Line Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/20/2021		20,000,000	0.33	\$19,985,600	\$19,992,170	\$6,570
Old Line Funding, LLC, Apr 26, 2021	COMMERCIAL PAPER ASSET BACKED CALLABLE		4/26/2021		50,000,000	0.17	\$49,979,458	\$49,978,750	-\$708
Old Line Funding, LLC, Feb 25, 2021	COMMERCIAL PAPER ASSET BACKED CALLABLE		2/25/2021		25,000,000	0.22	\$24,995,875	\$24,997,206	\$1,331
Old Line Funding, LLC, Jul 12, 2021	COMMERCIAL PAPER ASSET BACKED CALLABLE		7/12/2021		100,000,000	0.25	\$99,886,111	\$99,906,611	\$20,500
Old Line Funding, LLC, Mar 15, 2021	COMMERCIAL PAPER ASSET BACKED CALLABLE		3/15/2021		90,000,000	0.24	\$89,973,000	\$89,982,000	\$9,000
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	\$25,019,102	\$19,102
Royal Bank of Canada, Mar 09, 2021	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.59	3/9/2021	2/1/2021	25,000,000	0.60	\$25,000,000	\$25,013,376	\$13,376
Royal Bank of Canada, Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.30	12/1/2021		50,000,000	0.30	\$50,000,000	\$50,042,811	\$42,811
Royal Bank of Canada, Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.97	5/24/2021		50,000,000	0.98	\$50,000,000	\$50,127,826	\$127,826
Royal Bank of Canada, Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.26	11/4/2021		25,000,000	0.26	\$25,000,000	\$25,014,295	\$14,295
Royal Bank of Canada, Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.27	11/15/2021		25,000,000	0.27	\$25,000,000	\$25,015,460	\$15,460
Royal Bank of Canada, Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.29	11/29/2021		50,000,000	0.29	\$50,000,000	\$50,038,314	\$38,314
Royal Bank of Canada, New York Branch, Sep 24, 2021	VARIABLE RATE COMMERCIAL PAPER - 4-2	0.28	9/24/2021	2/1/2021	20,000,000	0.28	\$20,000,000	\$20,005,105	\$5,105
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/1/2021		23,400,000	0.21	\$23,399,591	\$23,399,747	\$156
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/8/2021		50,000,000	0.20	\$49,997,222	\$49,998,097	\$875
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/16/2021		100,000,000	0.22	\$99,989,000	\$99,992,300	\$3,300
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/7/2021		34,000,000	0.24	\$33,984,587	\$33,988,761	\$4,174
Societe Generale, Paris CP4-2	COMMERCIAL PAPER - 4-2		2/4/2021		130,000,000	0.09	\$129,998,158	\$129,998,050	-\$108
Societe Generale, Paris CP4-2	COMMERCIAL PAPER - 4-2		3/29/2021		65,000,000	0.15	\$64,984,021	\$64,985,086	\$1,066
Sumitomo Mitsui Trust Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.18	2/3/2021		200,000,000	0.18	\$200,000,000	\$200,002,222	\$2,222
Sumitomo Mitsui Trust Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.19	2/8/2021		100,000,000	0.19	\$100,000,000	\$100,002,416	\$2,416
Sumitomo Mitsui Trust Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.19	2/9/2021		200,000,000	0.19	\$200,000,000	\$200,005,254	\$5,254
Svenska Handelsbanken, Stockholm CP4-2	COMMERCIAL PAPER - 4-2		3/3/2021		75,000,000	0.18	\$74,987,625	\$74,993,675	\$6,050
Svenska Handelsbanken, Stockholm CP4-2	COMMERCIAL PAPER - 4-2		5/19/2021		100,000,000	0.23	\$99,929,722	\$99,952,028	\$22,306
Svenska Handelsbanken, Stockholm CP4-2	COMMERCIAL PAPER - 4-2		7/6/2021		200,000,000	0.22	\$199,806,889	\$199,848,144	\$41,255
Thunder Bay Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/16/2021		150,000,000	0.18	\$149,986,500	\$149,991,450	\$4,950
Thunder Bay Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/9/2021		52,750,000	0.20	\$52,738,571	\$52,742,800	\$4,229
Thunder Bay Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/18/2021		95,000,000	0.21	\$94,973,400	\$94,984,040	\$10,640
Thunder Bay Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/22/2021		27,000,000	0.20	\$26,992,200	\$26,995,281	\$3,081
Thunder Bay Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/25/2021		100,000,000	0.19	\$99,970,972	\$99,982,125	\$11,153
Thunder Bay Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		7/9/2021		63,000,000	0.26	\$62,926,745	\$62,939,705	\$12,960
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	1.43	2/26/2021		50,000,000	1.45	\$50,000,000	\$50,050,956	\$50,956
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.45	6/16/2021		50,000,000	0.46	\$50,000,000	\$50,057,001	\$57,001

See notes at end of table.

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Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.20	3/4/2021		100,000,000	0.20	\$100,000,000	\$100,007,451	\$7,451
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.24	6/7/2021		100,000,000	0.24	\$100,000,000	\$100,033,646	\$33,646
Toronto Dominion Bank CP4-2	COMMERCIAL PAPER - 4-2		2/19/2021		25,000,000	0.22	\$24,996,792	\$24,998,513	\$1,721
Toronto Dominion Bank CP4-2	COMMERCIAL PAPER - 4-2		3/15/2021		50,000,000	0.25	\$49,984,375	\$49,992,813	\$8,438
Toronto Dominion Bank CP4-2	COMMERCIAL PAPER - 4-2		3/16/2021		50,000,000	0.24	\$49,984,667	\$49,992,653	\$7,986
Toronto Dominion Bank CP4-2	COMMERCIAL PAPER - 4-2		5/6/2021		30,000,000	0.22	\$29,982,217	\$29,990,704	\$8,488
Toronto Dominion Bank, 0.27%	CALLABLE COMMERCIAL PAPER	0.27	10/8/2021		75,000,000	0.27	\$75,000,000	\$75,043,516	\$43,516
Toronto Dominion Bank, Mar 05, 2021	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.40	3/5/2021	2/1/2021	100,000,000	0.41	\$100,000,000	\$100,018,933	\$18,933
Toyota Credit De Puerto Rico Corp. CP	COMMERCIAL PAPER		6/1/2021		50,000,000	0.17	\$49,970,958	\$49,972,496	\$1,538
Toyota Finance Australia Ltd. CP	COMMERCIAL PAPER		2/18/2021		80,000,000	0.22	\$79,990,222	\$79,994,311	\$4,089
Toyota Motor Credit Corp. CP	COMMERCIAL PAPER		4/29/2021		100,000,000	0.24	\$99,940,000	\$99,965,000	\$25,000
Toyota Motor Credit Corp. CP	COMMERCIAL PAPER		5/4/2021		100,000,000	0.23	\$99,939,306	\$99,962,264	\$22,958
Toyota Motor Credit Corp. CP	COMMERCIAL PAPER		5/5/2021		50,000,000	0.23	\$49,969,333	\$49,980,800	\$11,467
Toyota Motor Finance (Netherlands) B.V. CP	COMMERCIAL PAPER		4/23/2021		50,000,000	0.27	\$49,968,500	\$49,977,367	\$8,867
U.S. Treasury Bill 03/11/2021	US TREASURY BILL	0.00	3/11/2021		55,000,000	0.10	\$54,993,736	\$54,997,242	\$3,506
U.S. Treasury Bill 03/18/2021	US TREASURY BILL	0.00	3/18/2021		55,000,000	0.12	\$54,991,200	\$54,995,703	\$4,503
U.S. Treasury Bill 05/06/2021	US TREASURY BILL	0.00	5/6/2021		140,000,000	0.09	\$139,967,936	\$139,974,302	\$6,365
U.S. Treasury Bill, 06/29/2021	US TREASURY BILL	0.00	6/29/2021		250,000,000	0.09	\$249,905,625	\$249,930,110	\$24,485
Westpac Banking Corp. Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.19	3/10/2021		50,000,000	0.19	\$50,000,000	\$50,002,664	\$2,664
Westpac Banking Corp. Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.19	3/12/2021		100,000,000	0.19	\$100,000,000	\$100,005,478	\$5,478
Westpac Banking Corp. Ltd., Sydney CP4-2	COMMERCIAL PAPER - 4-2		2/25/2021		25,000,000	0.19	\$24,996,438	\$24,997,638	\$1,200
Westpac Banking Corp. Ltd., Sydney CP4-2	COMMERCIAL PAPER - 4-2		3/10/2021		100,000,000	0.19	\$99,978,889	\$99,984,778	\$5,889
Westpac Banking Corp. Ltd., Sydney, Feb 05, 2021	VARIABLE RATE COMMERCIAL PAPER - 4-2	0.25	2/5/2021	2/5/2021	25,000,000	0.51	\$24,999,547	\$25,000,157	\$611
<b>Total Value of Assets</b>					<b>19,099,436,128</b>		<b>\$19,095,786,559</b>	<b>\$19,098,007,816</b>	<b>\$2,221,257</b>

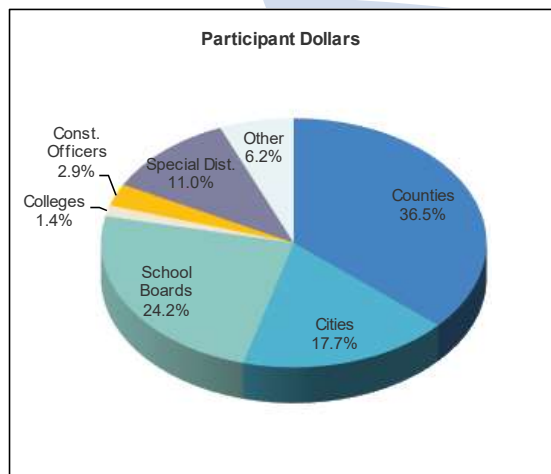
**Notes:** The data included in this report is unaudited. Amounts above are the value of investments. Income accruals, payables and uninvested cash are not included. Amortizations/accretions are reported with a one-day lag in the above valuations.

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

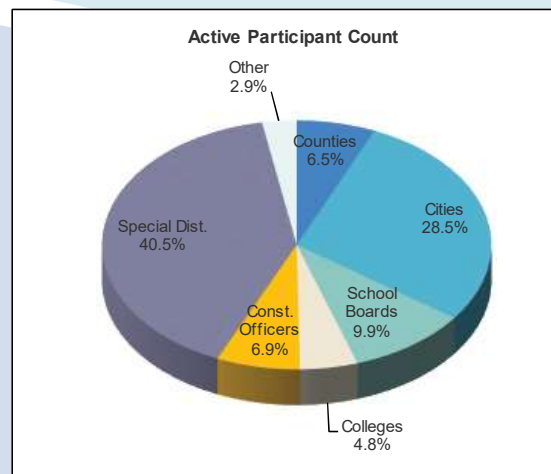
<sup>2</sup> Amortized cost is calculated using a straight line method.

## PARTICIPANT CONCENTRATION DATA - AS OF JANUARY 2021

Participant Balance	Share of Total Fund	Share of Participant Count	Participant Balance	Share of Total Fund	Share of Participant Count
<b>All Participants</b>	<b>100.0%</b>	<b>100.0%</b>	<b>Colleges &amp; Universities</b>	<b>1.4%</b>	<b>4.8%</b>
Top 10	33.9%	1.4%	Top 10	1.3%	1.4%
\$100 million or more	72.3%	7.2%	\$100 million or more	0.0%	0.0%
\$10 million up to \$100 million	23.7%	17.0%	\$10 million up to \$100 million	1.2%	1.0%
\$1 million up to \$10 million	3.6%	23.0%	\$1 million up to \$10 million	0.2%	1.4%
Under \$1 million	0.4%	52.7%	Under \$1 million	0.01%	2.5%
<b>Counties</b>	<b>36.5%</b>	<b>6.5%</b>	<b>Constitutional Officers</b>	<b>2.9%</b>	<b>6.9%</b>
Top 10	28.9%	1.4%	Top 10	1.6%	1.4%
\$100 million or more	34.2%	2.3%	\$100 million or more	1.2%	0.1%
\$10 million up to \$100 million	2.1%	1.2%	\$10 million up to \$100 million	1.2%	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%	3.8%
<b>Municipalities</b>	<b>17.7%</b>	<b>28.5%</b>	<b>Special Districts</b>	<b>11.0%</b>	<b>40.5%</b>
Top 10	7.4%	1.4%	Top 10	6.8%	1.4%
\$100 million or more	8.5%	1.6%	\$100 million or more	4.6%	0.7%
\$10 million up to \$100 million	7.9%	6.5%	\$10 million up to \$100 million	5.1%	3.7%
\$1 million up to \$10 million	1.2%	7.5%	\$1 million up to \$10 million	1.1%	8.4%
Under \$1 million	0.1%	12.8%	Under \$1 million	0.2%	27.7%
<b>School Boards</b>	<b>24.2%</b>	<b>9.9%</b>	<b>Other</b>	<b>6.2%</b>	<b>2.9%</b>
Top 10	15.8%	1.4%	Top 10	6.0%	1.4%
\$100 million or more	18.8%	2.0%	\$100 million or more	4.9%	0.4%
\$10 million up to \$100 million	5.1%	3.1%	\$10 million up to \$100 million	1.2%	0.7%
\$1 million up to \$10 million	0.3%	1.8%	\$1 million up to \$10 million	0.1%	0.7%
Under \$1 million	0.0%	3.0%	Under \$1 million	0.0%	1.1%



Total Fund Value: \$19,076,793,739



Total Active Participant Count: 734

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

## COMPLIANCE WITH INVESTMENT POLICY FOR JANUARY 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 JANUARY 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	03/22/21	01/21/21	01/22/21	22,668,000	22,662,056	0	22,662,056	0
ALBION CAPITAL LLC CPABS4	04/09/21	01/11/21	01/11/21	18,763,000	18,752,910	0	18,752,910	0
ALBION CAPITAL LLC CPABS4	04/20/21	01/20/21	01/20/21	50,000,000	49,977,500	0	49,977,500	0
ALBION CAPITAL LLC CPABS4	04/26/21	01/25/21	01/25/21	50,000,000	49,977,250	0	49,977,250	0
ALBION CAPITAL LLC CPABS4	04/26/21	01/25/21	01/25/21	4,369,000	4,367,012	0	4,367,012	0
ANGLESEA FUNDING LLC CPABS4	01/06/21	01/05/21	01/05/21	50,000,000	49,999,847	0	49,999,847	0
ANGLESEA FUNDING LLC CPABS4	01/06/21	01/05/21	01/05/21	50,000,000	49,999,847	0	49,999,847	0
ANGLESEA FUNDING LLC CPABS4	01/11/21	01/08/21	01/08/21	15,000,000	14,999,863	0	14,999,863	0
ANGLESEA FUNDING LLC	07/30/21	01/29/21	02/01/21	22,000,000	22,000,000	0	22,000,000	0
ANTALIS S.A. CPABS4 CPABS4	01/11/21	01/04/21	01/04/21	50,000,000	49,998,833	0	49,998,833	0
ANTALIS S.A. CPABS4 CPABS4	01/11/21	01/04/21	01/04/21	5,000,000	4,999,883	0	4,999,883	0
ANTALIS S.A. CPABS4 CPABS4	01/13/21	01/06/21	01/06/21	50,000,000	49,998,833	0	49,998,833	0
ANTALIS S.A. CPABS4 CPABS4	01/13/21	01/06/21	01/06/21	50,000,000	49,998,833	0	49,998,833	0
ANTALIS S.A. CPABS4 CPABS4	01/13/21	01/06/21	01/06/21	50,000,000	49,998,833	0	49,998,833	0
ANTALIS S.A. CPABS4 CPABS4	01/13/21	01/06/21	01/06/21	48,600,000	48,598,866	0	48,598,866	0
ANTALIS S.A. CPABS4 CPABS4	01/19/21	01/11/21	01/11/21	50,000,000	49,998,778	0	49,998,778	0
ANTALIS S.A. CPABS4 CPABS4	01/19/21	01/11/21	01/11/21	5,000,000	4,999,878	0	4,999,878	0
ANTALIS S.A. CPABS4 CPABS4	01/20/21	01/13/21	01/13/21	50,000,000	49,998,833	0	49,998,833	0
ANTALIS S.A. CPABS4 CPABS4	01/20/21	01/13/21	01/13/21	50,000,000	49,998,833	0	49,998,833	0
ANTALIS S.A. CPABS4 CPABS4	01/20/21	01/13/21	01/13/21	18,200,000	18,199,575	0	18,199,575	0
ANTALIS S.A. CPABS4 CPABS4	01/20/21	01/13/21	01/13/21	50,000,000	49,998,833	0	49,998,833	0
ANTALIS S.A. CPABS4 CPABS4	01/22/21	01/15/21	01/15/21	50,000,000	49,998,931	0	49,998,931	0
ANTALIS S.A. CPABS4 CPABS4	01/22/21	01/15/21	01/15/21	50,000,000	49,998,931	0	49,998,931	0
ANTALIS S.A. CPABS4 CPABS4	01/22/21	01/15/21	01/15/21	37,280,000	37,279,203	0	37,279,203	0
ANTALIS S.A. CPABS4 CPABS4	01/26/21	01/19/21	01/19/21	50,000,000	49,998,833	0	49,998,833	0
ANTALIS S.A. CPABS4 CPABS4	01/26/21	01/19/21	01/19/21	5,000,000	4,999,883	0	4,999,883	0
ANTALIS S.A. CPABS4 CPABS4	01/27/21	01/20/21	01/20/21	50,000,000	49,998,931	0	49,998,931	0
ANTALIS S.A. CPABS4 CPABS4	01/27/21	01/20/21	01/20/21	3,470,000	3,469,926	0	3,469,926	0
ANTALIS S.A. CPABS4 CPABS4	01/29/21	01/22/21	01/22/21	50,000,000	49,998,931	0	49,998,931	0
ANTALIS S.A. CPABS4 CPABS4	01/29/21	01/22/21	01/22/21	50,000,000	49,998,931	0	49,998,931	0
ANTALIS S.A. CPABS4 CPABS4	01/29/21	01/22/21	01/22/21	30,410,000	30,409,350	0	30,409,350	0
ANTALIS S.A. CPABS4 CPABS4	01/29/21	01/22/21	01/22/21	50,000,000	49,998,931	0	49,998,931	0
ANTALIS S.A. CPABS4 CPABS4	01/29/21	01/22/21	01/22/21	50,000,000	49,998,931	0	49,998,931	0
ANTALIS S.A. CPABS4 CPABS4	02/02/21	01/26/21	01/26/21	50,000,000	49,998,931	0	49,998,931	0
ANTALIS S.A. CPABS4 CPABS4	02/02/21	01/26/21	01/26/21	5,000,000	4,999,893	0	4,999,893	0
ANTALIS S.A. CPABS4 CPABS4	02/03/21	01/27/21	01/27/21	50,000,000	49,998,931	0	49,998,931	0
ANTALIS S.A. CPABS4 CPABS4	02/03/21	01/27/21	01/27/21	4,700,000	4,699,899	0	4,699,899	0
ANTALIS S.A. CPABS4 CPABS4	02/05/21	01/29/21	01/29/21	50,000,000	49,998,931	0	49,998,931	0
ANTALIS S.A. CPABS4 CPABS4	02/05/21	01/29/21	01/29/21	50,000,000	49,998,931	0	49,998,931	0
ANTALIS S.A. CPABS4 CPABS4	02/05/21	01/29/21	01/29/21	14,320,000	14,319,694	0	14,319,694	0
ANTALIS S.A. CPABS4 CPABS4	02/05/21	01/29/21	01/29/21	50,000,000	49,998,931	0	49,998,931	0
ANTALIS S.A. CPABS4 CPABS4	02/05/21	01/29/21	01/29/21	50,000,000	49,998,931	0	49,998,931	0
ANTALIS S.A. CPABS4 CPABS4	02/05/21	01/29/21	01/29/21	50,000,000	49,998,931	0	49,998,931	0
BPCE SA CP4-2CP4-2	04/05/21	01/06/21	01/07/21	50,000,000	49,976,778	0	49,976,778	0
BPCE SA CP4-2CP4-2	04/05/21	01/06/21	01/07/21	50,000,000	49,976,778	0	49,976,778	0
BARTON CAPITAL S.A. CPABS4	01/07/21	01/06/21	01/06/21	50,000,000	49,999,861	0	49,999,861	0
BARTON CAPITAL S.A. CPABS4	01/07/21	01/06/21	01/06/21	50,000,000	49,999,861	0	49,999,861	0
BARTON CAPITAL S.A. CPABS4	01/07/21	01/06/21	01/06/21	50,000,000	49,999,861	0	49,999,861	0
BARTON CAPITAL S.A. CPABS4	01/08/21	01/07/21	01/07/21	50,000,000	49,999,861	0	49,999,861	0
BARTON CAPITAL S.A. CPABS4	01/08/21	01/07/21	01/07/21	50,000,000	49,999,861	0	49,999,861	0
BARTON CAPITAL S.A. CPABS4	01/11/21	01/08/21	01/08/21	50,000,000	49,999,583	0	49,999,583	0
BARTON CAPITAL S.A. CPABS4	01/11/21	01/08/21	01/08/21	50,000,000	49,999,583	0	49,999,583	0
BARTON CAPITAL S.A. CPABS4	01/11/21	01/08/21	01/08/21	25,000,000	24,999,792	0	24,999,792	0
BARTON CAPITAL S.A. CPABS4	01/12/21	01/11/21	01/11/21	50,000,000	49,999,861	0	49,999,861	0
BARTON CAPITAL S.A. CPABS4	01/12/21	01/11/21	01/11/21	50,000,000	49,999,861	0	49,999,861	0
BARTON CAPITAL S.A. CPABS4	01/12/21	01/11/21	01/11/21	25,000,000	24,999,931	0	24,999,931	0
BARTON CAPITAL S.A. CPABS4	01/13/21	01/12/21	01/12/21	50,000,000	49,999,861	0	49,999,861	0
BARTON CAPITAL S.A. CPABS4	01/13/21	01/12/21	01/12/21	25,000,000	24,999,931	0	24,999,931	0
BARTON CAPITAL S.A. CPABS4	01/13/21	01/12/21	01/12/21	50,000,000	49,999,861	0	49,999,861	0
BARTON CAPITAL S.A. CPABS4	01/14/21	01/13/21	01/13/21	50,000,000	49,999,861	0	49,999,861	0
BARTON CAPITAL S.A. CPABS4	01/14/21	01/13/21	01/13/21	50,000,000	49,999,861	0	49,999,861	0
BARTON CAPITAL S.A. CPABS4	01/14/21	01/13/21	01/13/21	50,000,000	49,999,861	0	49,999,861	0



## TRADING ACTIVITY FOR JANUARY 2021

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
BARTON CAPITAL S.A.CPABS4	01/15/21	01/14/21	01/14/21	50,000,000	49,999,861	0	49,999,861	0
BARTON CAPITAL S.A.CPABS4	01/15/21	01/14/21	01/14/21	50,000,000	49,999,861	0	49,999,861	0
BARTON CAPITAL S.A.CPABS4	01/15/21	01/14/21	01/14/21	50,000,000	49,999,861	0	49,999,861	0
BARTON CAPITAL S.A.CPABS4	01/19/21	01/15/21	01/15/21	50,000,000	49,999,444	0	49,999,444	0
BARTON CAPITAL S.A.CPABS4	01/19/21	01/15/21	01/15/21	50,000,000	49,999,444	0	49,999,444	0
BARTON CAPITAL S.A.CPABS4	01/19/21	01/15/21	01/15/21	50,000,000	49,999,444	0	49,999,444	0
BARTON CAPITAL S.A.CPABS4	01/20/21	01/19/21	01/19/21	50,000,000	49,999,861	0	49,999,861	0
BARTON CAPITAL S.A.CPABS4	01/20/21	01/19/21	01/19/21	50,000,000	49,999,861	0	49,999,861	0
BARTON CAPITAL S.A.CPABS4	01/20/21	01/19/21	01/19/21	50,000,000	49,999,861	0	49,999,861	0
BARTON CAPITAL S.A.CPABS4	01/21/21	01/20/21	01/20/21	50,000,000	49,999,861	0	49,999,861	0
BARTON CAPITAL S.A.CPABS4	01/21/21	01/20/21	01/20/21	50,000,000	49,999,861	0	49,999,861	0
BARTON CAPITAL S.A.CPABS4	01/21/21	01/20/21	01/20/21	20,000,000	19,999,944	0	19,999,944	0
BARTON CAPITAL S.A.CPABS4	01/22/21	01/21/21	01/21/21	50,000,000	49,999,861	0	49,999,861	0
BARTON CAPITAL S.A.CPABS4	01/22/21	01/21/21	01/21/21	25,000,000	24,999,931	0	24,999,931	0
BARTON CAPITAL S.A.CPABS4	01/22/21	01/21/21	01/21/21	50,000,000	49,999,861	0	49,999,861	0
BARTON CAPITAL S.A.CPABS4	01/22/21	01/21/21	01/21/21	50,000,000	49,999,861	0	49,999,861	0
BARTON CAPITAL S.A.CPABS4	01/25/21	01/15/21	01/15/21	25,000,000	24,999,167	0	24,999,167	0
BARTON CAPITAL S.A.CPABS4	01/25/21	01/22/21	01/22/21	50,000,000	49,999,583	0	49,999,583	0
BARTON CAPITAL S.A.CPABS4	01/25/21	01/22/21	01/22/21	50,000,000	49,999,583	0	49,999,583	0
BARTON CAPITAL S.A.CPABS4	01/25/21	01/22/21	01/22/21	25,000,000	24,999,792	0	24,999,792	0
BARTON CAPITAL S.A.CPABS4	01/26/21	01/25/21	01/25/21	50,000,000	49,999,861	0	49,999,861	0
BARTON CAPITAL S.A.CPABS4	01/26/21	01/25/21	01/25/21	50,000,000	49,999,861	0	49,999,861	0
BARTON CAPITAL S.A.CPABS4	01/26/21	01/25/21	01/25/21	25,000,000	24,999,931	0	24,999,931	0
BARTON CAPITAL S.A.CPABS4	01/27/21	01/26/21	01/26/21	50,000,000	49,999,861	0	49,999,861	0
BARTON CAPITAL S.A.CPABS4	01/27/21	01/26/21	01/26/21	50,000,000	49,999,861	0	49,999,861	0
BARTON CAPITAL S.A.CPABS4	01/27/21	01/26/21	01/26/21	25,000,000	24,999,931	0	24,999,931	0
BARTON CAPITAL S.A.CPABS4	01/28/21	01/27/21	01/27/21	50,000,000	49,999,861	0	49,999,861	0
BARTON CAPITAL S.A.CPABS4	01/28/21	01/27/21	01/27/21	50,000,000	49,999,861	0	49,999,861	0
BARTON CAPITAL S.A.CPABS4	01/28/21	01/27/21	01/27/21	25,000,000	24,999,931	0	24,999,931	0
BARTON CAPITAL S.A.CPABS4	01/29/21	01/28/21	01/28/21	50,000,000	49,999,861	0	49,999,861	0
BARTON CAPITAL S.A.CPABS4	01/29/21	01/28/21	01/28/21	50,000,000	49,999,861	0	49,999,861	0
BARTON CAPITAL S.A.CPABS4	01/29/21	01/28/21	01/28/21	25,000,000	24,999,931	0	24,999,931	0
BARTON CAPITAL S.A.CPABS4	02/01/21	01/29/21	01/29/21	50,000,000	49,999,583	0	49,999,583	0
BARTON CAPITAL S.A.CPABS4	02/01/21	01/29/21	01/29/21	50,000,000	49,999,583	0	49,999,583	0
BARTON CAPITAL S.A.CPABS4	02/01/21	01/29/21	01/29/21	50,000,000	49,999,583	0	49,999,583	0
BARTON CAPITAL S.A.CPABS4	02/01/21	01/29/21	01/29/21	25,000,000	24,999,792	0	24,999,792	0
N.V. BANK NEDERLANDCP4-2	03/31/21	01/05/21	01/07/21	50,000,000	49,980,403	0	49,980,403	0
N.V. BANK NEDERLANDCP4-2	03/31/21	01/05/21	01/07/21	50,000,000	49,980,403	0	49,980,403	0
N.V. BANK NEDERLANDCP4-2	04/01/21	01/05/21	01/06/21	45,500,000	45,481,737	0	45,481,737	0
N.V. BANK NEDERLANDCP4-2	04/27/21	01/04/21	01/04/21	50,000,000	49,970,181	0	49,970,181	0
N.V. BANK NEDERLANDCP4-2	04/27/21	01/04/21	01/04/21	25,000,000	24,985,090	0	24,985,090	0
N.V. BANK NEDERLANDCP4-2	05/10/21	01/06/21	01/08/21	50,000,000	49,969,500	0	49,969,500	0
N.V. BANK NEDERLANDCP4-2	05/10/21	01/06/21	01/08/21	50,000,000	49,969,500	0	49,969,500	0
CAFCO, LLC CPABS4-2CPABS4	07/08/21	01/07/21	01/07/21	40,000,000	39,959,556	0	39,959,556	0
CRC FUNDING, LLC CPCPABS4	04/22/21	01/21/21	01/22/21	50,000,000	49,978,750	0	49,978,750	0
CANADIAN IMPERIAL BCDYAN	01/04/22	01/04/21	01/04/21	50,000,000	50,000,000	0	50,000,000	0
CANADIAN IMPERIAL BCDYAN	01/04/22	01/04/21	01/04/21	25,000,000	25,000,000	0	25,000,000	0
CHARTA, LLC CPABS4-CPABS4	07/07/21	01/07/21	01/07/21	40,000,000	39,959,778	0	39,959,778	0
COLLATERALIZED COMMCPABS3	07/26/21	01/25/21	01/25/21	50,000,000	49,949,444	0	49,949,444	0
COLLATERALIZED COMMCPABS3	07/26/21	01/25/21	01/25/21	50,000,000	49,949,444	0	49,949,444	0
COLLATERALIZED COMMCPABS3	07/27/21	01/28/21	01/28/21	50,000,000	49,950,000	0	49,950,000	0
COLLATERALIZED COMMCPABS3	07/27/21	01/28/21	01/28/21	20,000,000	19,980,000	0	19,980,000	0
COLLATERALIZED COMMCPABS3	08/06/21	01/08/21	01/08/21	50,000,000	49,932,917	0	49,932,917	0
COLLATERALIZED COMMCPABS3	08/06/21	01/08/21	01/08/21	35,000,000	34,953,042	0	34,953,042	0
COLLATERALIZED COMMCPABS3	08/11/21	01/13/21	01/13/21	50,000,000	49,935,833	0	49,935,833	0
COLLATERALIZED COMMCPABS3	08/11/21	01/13/21	01/13/21	30,000,000	29,961,500	0	29,961,500	0
CREDIT AGRICOLE CORCP	01/29/21	01/28/21	01/28/21	50,000,000	49,999,903	0	49,999,903	0

## TRADING ACTIVITY FOR JANUARY 2021

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
CREDIT AGRICOLE CORCP	01/29/21	01/28/21	01/28/21	50,000,000	49,999,903	0	49,999,903	0
CREDIT AGRICOLE CORCP	01/29/21	01/28/21	01/28/21	50,000,000	49,999,903	0	49,999,903	0
CREDIT AGRICOLE CORCP	01/29/21	01/28/21	01/28/21	50,000,000	49,999,903	0	49,999,903	0
CREDIT AGRICOLE CORCP	01/29/21	01/28/21	01/28/21	50,000,000	49,999,903	0	49,999,903	0
ERSTE ABWICKLUNGSANCP4-2	01/20/21	01/08/21	01/08/21	50,000,000	49,998,167	0	49,998,167	0
ERSTE ABWICKLUNGSANCP4-2	01/20/21	01/08/21	01/08/21	4,602,000	4,601,831	0	4,601,831	0
ERSTE ABWICKLUNGSANCP4-2	03/15/21	01/21/21	01/21/21	49,300,000	49,289,113	0	49,289,113	0
ERSTE ABWICKLUNGSANCP4-2	05/12/21	01/22/21	01/22/21	34,750,000	34,731,949	0	34,731,949	0
ERSTE ABWICKLUNGSANCP4-2	05/14/21	01/15/21	01/15/21	50,000,000	49,970,250	0	49,970,250	0
ERSTE ABWICKLUNGSANCP4-2	05/14/21	01/15/21	01/15/21	50,000,000	49,970,250	0	49,970,250	0
FAIRWAY FINANCE CO,CPABS4	07/15/21	01/06/21	01/07/21	10,000,000	9,987,925	0	9,987,925	0
GLENCOVE FUNDING LLC	07/23/21	01/22/21	01/25/21	50,000,000	50,000,000	0	50,000,000	0
GLENCOVE FUNDING LLC	07/23/21	01/22/21	01/25/21	20,000,000	20,000,000	0	20,000,000	0
GLENCOVE FUNDING LLC	07/23/21	01/22/21	01/25/21	50,000,000	50,000,000	0	50,000,000	0
GTA FUNDING LLC CPACPABS4	01/11/21	01/04/21	01/04/21	50,000,000	49,998,833	0	49,998,833	0
GTA FUNDING LLC CPACPABS4	01/11/21	01/04/21	01/04/21	4,000,000	3,999,907	0	3,999,907	0
GTA FUNDING LLC CPACPABS4	01/14/21	01/13/21	01/13/21	15,131,000	15,130,966	0	15,130,966	0
GTA FUNDING LLC CPACPABS4	01/14/21	01/13/21	01/13/21	50,000,000	49,999,889	0	49,999,889	0
GTA FUNDING LLC CPACPABS4	02/04/21	01/21/21	01/21/21	50,000,000	49,997,861	0	49,997,861	0
GTA FUNDING LLC CPACPABS4	02/04/21	01/21/21	01/21/21	40,000,000	39,998,289	0	39,998,289	0
J.P.MORGAN SECURITCP	02/02/21	01/26/21	01/26/21	45,000,000	44,999,125	0	44,999,125	0
LONGSHIP FUNDING LLC PABS4	02/01/21	01/25/21	01/25/21	35,000,000	34,999,388	0	34,999,388	0
MUFG BANK LTD, CDYACDYAN	04/06/21	01/11/21	01/12/21	50,000,000	50,000,000	0	50,000,000	0
MUFG BANK LTD, CDYACDYAN	04/06/21	01/11/21	01/12/21	50,000,000	50,000,000	0	50,000,000	0
MANHATTAN ASSET FUNCPABS4	01/22/21	01/15/21	01/15/21	49,100,000	49,098,854	0	49,098,854	0
MANHATTAN ASSET FUNCPABS4	01/27/21	01/20/21	01/20/21	30,000,000	29,999,300	0	29,999,300	0
MANHATTAN ASSET FUNCPABS4	01/28/21	01/20/21	01/20/21	28,012,000	28,011,253	0	28,011,253	0
MANHATTAN ASSET FUNCPABS4	02/23/21	01/22/21	01/22/21	50,000,000	49,993,778	0	49,993,778	0
MANHATTAN ASSET FUNCPABS4	02/23/21	01/22/21	01/22/21	3,169,000	3,168,606	0	3,168,606	0
MANHATTAN ASSET FUNCPABS4	03/05/21	01/05/21	01/05/21	50,000,000	49,986,069	0	49,986,069	0
MANHATTAN ASSET FUNCPABS4	04/28/21	01/28/21	01/28/21	35,928,000	35,913,629	0	35,913,629	0
MANHATTAN ASSET FUNCPABS4	04/29/21	01/29/21	01/29/21	50,000,000	49,978,750	0	49,978,750	0
MANHATTAN ASSET FUNCPABS4	04/29/21	01/29/21	01/29/21	28,000,000	27,988,100	0	27,988,100	0
NRW,BANK CP4-2CP4-2	01/20/21	01/13/21	01/13/21	50,000,000	49,998,979	0	49,998,979	0
NRW,BANK CP4-2CP4-2	01/20/21	01/13/21	01/13/21	50,000,000	49,998,979	0	49,998,979	0
NRW,BANK CP4-2CP4-2	01/20/21	01/13/21	01/13/21	50,000,000	49,998,979	0	49,998,979	0
NRW,BANK CP4-2CP4-2	01/20/21	01/13/21	01/13/21	50,000,000	49,998,979	0	49,998,979	0
NRW,BANK CP4-2CP4-2	01/20/21	01/13/21	01/13/21	35,000,000	34,999,285	0	34,999,285	0
NRW,BANK CP4-2CP4-2	01/26/21	01/15/21	01/20/21	50,000,000	49,999,000	0	49,999,000	0
NRW,BANK CP4-2CP4-2	01/26/21	01/15/21	01/20/21	50,000,000	49,999,000	0	49,999,000	0
NRW,BANK CP4-2CP4-2	01/28/21	01/20/21	01/21/21	25,000,000	24,999,465	0	24,999,465	0
NATIONWIDE BUILDINGCP4-2	02/08/21	01/05/21	01/05/21	50,000,000	49,991,028	0	49,991,028	0
NATIONWIDE BUILDINGCP4-2	02/08/21	01/05/21	01/05/21	50,000,000	49,991,028	0	49,991,028	0
NATIONWIDE BUILDINGCP4-2	02/08/21	01/05/21	01/05/21	50,000,000	49,991,028	0	49,991,028	0
NATIONWIDE BUILDINGCP4-2	02/12/21	01/08/21	01/08/21	50,000,000	49,991,979	0	49,991,979	0
NATIONWIDE BUILDINGCP4-2	02/12/21	01/08/21	01/08/21	50,000,000	49,991,979	0	49,991,979	0
NATIONWIDE BUILDINGCP4-2	02/12/21	01/08/21	01/08/21	17,350,000	17,347,217	0	17,347,217	0
NATIONWIDE BUILDINGCP4-2	02/16/21	01/11/21	01/11/21	32,000,000	31,994,560	0	31,994,560	0
NATIONWIDE BUILDINGCP4-2	02/18/21	01/11/21	01/11/21	50,000,000	49,991,028	0	49,991,028	0
NATIONWIDE BUILDINGCP4-2	02/18/21	01/11/21	01/11/21	50,000,000	49,991,028	0	49,991,028	0
NATIONWIDE BUILDINGCP4-2	02/18/21	01/11/21	01/11/21	25,000,000	24,995,514	0	24,995,514	0
NATIONWIDE BUILDINGCP4-2	02/25/21	01/13/21	01/13/21	50,000,000	49,989,847	0	49,989,847	0
NATIONWIDE BUILDINGCP4-2	02/25/21	01/13/21	01/13/21	25,000,000	24,994,924	0	24,994,924	0
NATIONWIDE BUILDINGCP4-2	02/25/21	01/14/21	01/14/21	34,000,000	33,993,257	0	33,993,257	0
NATIONWIDE BUILDINGCP4-2	03/05/21	01/21/21	01/21/21	49,250,000	49,240,000	0	49,240,000	0
NATIONWIDE BUILDINGCP4-2	03/09/21	01/20/21	01/20/21	50,000,000	49,988,667	0	49,988,667	0
NATIONWIDE BUILDINGCP4-2	03/09/21	01/20/21	01/20/21	15,000,000	14,996,600	0	14,996,600	0
NATIONWIDE BUILDINGCP4-2	03/09/21	01/25/21	01/25/21	50,000,000	49,989,847	0	49,989,847	0
NATIONWIDE BUILDINGCP4-2	03/09/21	01/25/21	01/25/21	50,000,000	49,989,847	0	49,989,847	0
NEDERLANDSE WATERSCCP4-2	01/12/21	01/04/21	01/05/21	50,000,000	49,998,833	0	49,998,833	0
NEDERLANDSE WATERSCCP4-2	01/12/21	01/04/21	01/05/21	50,000,000	49,998,833	0	49,998,833	0
NEDERLANDSE WATERSCCP4-2	01/14/21	01/06/21	01/07/21	50,000,000	49,998,882	0	49,998,882	0

## TRADING ACTIVITY FOR JANUARY 2021

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
NEDERLANDSE WATERS CCP4-2	01/14/21	01/06/21	01/07/21	50,000,000	49,998,882	0	49,998,882	0
NEDERLANDSE WATERS CCP4-2	01/19/21	01/11/21	01/12/21	50,000,000	49,998,931	0	49,998,931	0
NEDERLANDSE WATERS CCP4-2	01/19/21	01/11/21	01/12/21	50,000,000	49,998,931	0	49,998,931	0
NEDERLANDSE WATERS CCP4-2	01/19/21	01/11/21	01/12/21	50,000,000	49,998,931	0	49,998,931	0
NEDERLANDSE WATERS CCP4-2	07/06/21	01/05/21	01/06/21	50,000,000	49,952,236	0	49,952,236	0
NEDERLANDSE WATERS CCP4-2	07/06/21	01/05/21	01/06/21	50,000,000	49,952,236	0	49,952,236	0
NORDEA BANK ABP CDYCDYAN	07/06/21	01/05/21	01/05/21	50,000,000	50,000,000	0	50,000,000	0
NORDEA BANK ABP CDYCDYAN	07/06/21	01/05/21	01/05/21	50,000,000	50,000,000	0	50,000,000	0
OLD LINE FUNDING, LLC, JU	07/12/21	01/04/21	01/06/21	50,000,000	49,935,069	0	49,935,069	0
OLD LINE FUNDING, LLC, JU	07/12/21	01/04/21	01/06/21	50,000,000	49,935,069	0	49,935,069	0
OLD LINE FUNDING, LLC, AP	04/26/21	01/25/21	01/26/21	50,000,000	49,978,750	0	49,978,750	0
SOCIETE GENERALE, PCP4-2	02/04/21	01/28/21	01/28/21	50,000,000	49,999,174	0	49,999,174	0
SOCIETE GENERALE, PCP4-2	02/04/21	01/28/21	01/28/21	50,000,000	49,999,174	0	49,999,174	0
SOCIETE GENERALE, PCP4-2	02/04/21	01/28/21	01/28/21	30,000,000	29,999,504	0	29,999,504	0
SOCIETE GENERALE, PCP4-2	03/29/21	01/28/21	01/28/21	15,000,000	14,996,250	0	14,996,250	0
SOCIETE GENERALE, PCP4-2	03/29/21	01/28/21	01/28/21	50,000,000	49,987,500	0	49,987,500	0
SUMITOMO MITSUI TRUCDYAN	01/27/21	01/20/21	01/20/21	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	01/27/21	01/20/21	01/20/21	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	01/27/21	01/20/21	01/20/21	50,000,000	50,000,000	0	50,000,000	0
TORONTO DOMINION BACP4-2	05/06/21	01/05/21	01/05/21	30,000,000	29,977,817	0	29,977,817	0
TOYOTA CREDIT DE PUCP	06/01/21	01/25/21	01/25/21	50,000,000	49,970,014	0	49,970,014	0
UNITED STATES TREASURY BILL	05/06/21	01/05/21	01/07/21	50,000,000	49,985,951	0	49,985,951	0
UNITED STATES TREASURY BILL	05/06/21	01/05/21	01/07/21	50,000,000	49,985,951	0	49,985,951	0
UNITED STATES TREASURY BILL	05/06/21	01/05/21	01/07/21	40,000,000	39,988,761	0	39,988,761	0
UNITED STATES CASH MANAGEMENT BILL	06/29/21	01/20/21	01/26/21	50,000,000	49,980,750	0	49,980,750	0
UNITED STATES CASH MANAGEMENT BILL	06/29/21	01/20/21	01/26/21	50,000,000	49,980,750	0	49,980,750	0
UNITED STATES CASH MANAGEMENT BILL	06/29/21	01/20/21	01/26/21	50,000,000	49,980,750	0	49,980,750	0
UNITED STATES CASH MANAGEMENT BILL	06/29/21	01/20/21	01/26/21	50,000,000	49,980,750	0	49,980,750	0
UNITED STATES CASH MANAGEMENT BILL	06/29/21	01/20/21	01/26/21	50,000,000	49,980,750	0	49,980,750	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	01/04/21	01/04/21	675,366	675,366	0	675,366	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	01/07/21	01/07/21	1,805,538	1,805,538	0	1,805,538	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	01/08/21	01/08/21	686,408	686,408	0	686,408	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	01/11/21	01/11/21	560,206	560,206	0	560,206	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	01/14/21	01/14/21	6,052,148	6,052,148	0	6,052,148	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	01/21/21	01/21/21	1,295,830	1,295,830	0	1,295,830	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	01/22/21	01/22/21	487,716	487,716	0	487,716	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	01/27/21	01/27/21	5,898,579	5,898,579	0	5,898,579	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	01/29/21	01/29/21	1,966,467	1,966,467	0	1,966,467	0
BANK OF AMERICA TRIPARTY	01/05/21	01/04/21	01/04/21	2,150,000,000	2,150,000,000	0	2,150,000,000	0
MIZUHO TRIPARTY	01/05/21	01/04/21	01/04/21	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	01/05/21	01/04/21	01/04/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	01/06/21	01/05/21	01/05/21	2,297,000,000	2,297,000,000	0	2,297,000,000	0
MIZUHO TRIPARTY	01/06/21	01/05/21	01/05/21	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	01/06/21	01/05/21	01/05/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	01/07/21	01/06/21	01/06/21	2,290,000,000	2,290,000,000	0	2,290,000,000	0
MIZUHO TRIPARTY	01/07/21	01/06/21	01/06/21	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	01/07/21	01/06/21	01/06/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	01/08/21	01/07/21	01/07/21	1,700,000,000	1,700,000,000	0	1,700,000,000	0
MIZUHO TRIPARTY	01/08/21	01/07/21	01/07/21	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	01/08/21	01/07/21	01/07/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	01/11/21	01/08/21	01/08/21	1,542,000,000	1,542,000,000	0	1,542,000,000	0
MIZUHO TRIPARTY	01/11/21	01/08/21	01/08/21	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	01/11/21	01/08/21	01/08/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	01/12/21	01/11/21	01/11/21	2,065,000,000	2,065,000,000	0	2,065,000,000	0
MIZUHO TRIPARTY	01/12/21	01/11/21	01/11/21	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	01/12/21	01/11/21	01/11/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	01/13/21	01/12/21	01/12/21	1,828,000,000	1,828,000,000	0	1,828,000,000	0
MIZUHO TRIPARTY	01/13/21	01/12/21	01/12/21	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	01/13/21	01/12/21	01/12/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	01/14/21	01/13/21	01/13/21	1,445,000,000	1,445,000,000	0	1,445,000,000	0
MIZUHO TRIPARTY	01/14/21	01/13/21	01/13/21	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	01/14/21	01/13/21	01/13/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	01/15/21	01/14/21	01/14/21	1,780,000,000	1,780,000,000	0	1,780,000,000	0
MIZUHO TRIPARTY	01/15/21	01/14/21	01/14/21	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	01/15/21	01/14/21	01/14/21	100,000,000	100,000,000	0	100,000,000	0



## TRADING ACTIVITY FOR JANUARY 2021

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
MIZUHO TRIPARTY	01/19/21	01/15/21	01/15/21	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	01/19/21	01/15/21	01/15/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	01/19/21	01/15/21	01/15/21	1,860,000,000	1,860,000,000	0	1,860,000,000	0
BANK OF AMERICA TRIPARTY	01/20/21	01/19/21	01/19/21	2,115,000,000	2,115,000,000	0	2,115,000,000	0
MIZUHO TRIPARTY	01/20/21	01/19/21	01/19/21	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	01/20/21	01/19/21	01/19/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	01/21/21	01/20/21	01/20/21	2,108,000,000	2,108,000,000	0	2,108,000,000	0
MIZUHO TRIPARTY	01/21/21	01/20/21	01/20/21	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	01/21/21	01/20/21	01/20/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	01/22/21	01/21/21	01/21/21	1,682,000,000	1,682,000,000	0	1,682,000,000	0
MIZUHO TRIPARTY	01/22/21	01/21/21	01/21/21	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	01/22/21	01/21/21	01/21/21	100,000,000	100,000,000	0	100,000,000	0
MIZUHO TRIPARTY	01/25/21	01/22/21	01/22/21	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	01/25/21	01/22/21	01/22/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	01/25/21	01/22/21	01/22/21	1,362,000,000	1,362,000,000	0	1,362,000,000	0
BANK OF AMERICA TRIPARTY	01/26/21	01/25/21	01/25/21	1,250,000,000	1,250,000,000	0	1,250,000,000	0
MIZUHO TRIPARTY	01/26/21	01/25/21	01/25/21	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	01/26/21	01/25/21	01/25/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	01/27/21	01/26/21	01/26/21	1,680,000,000	1,680,000,000	0	1,680,000,000	0
MIZUHO TRIPARTY	01/27/21	01/26/21	01/26/21	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	01/27/21	01/26/21	01/26/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	01/28/21	01/27/21	01/27/21	1,795,000,000	1,795,000,000	0	1,795,000,000	0
MIZUHO TRIPARTY	01/28/21	01/27/21	01/27/21	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	01/28/21	01/27/21	01/27/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	01/29/21	01/28/21	01/28/21	990,000,000	990,000,000	0	990,000,000	0
MIZUHO TRIPARTY	01/29/21	01/28/21	01/28/21	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	01/29/21	01/28/21	01/28/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/01/21	01/29/21	01/29/21	1,300,000,000	1,300,000,000	0	1,300,000,000	0
MIZUHO TRIPARTY	02/01/21	01/29/21	01/29/21	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	02/01/21	01/29/21	01/29/21	100,000,000	100,000,000	0	100,000,000	0
Total Buys				53,078,300,258	53,076,688,467	0	53,076,688,467	0
Cash Closes								
FIOR CAPITAL LLC	08/01/45	01/01/21	01/01/21	5,000	5,000	1	5,001	0
GLENCOVE FUNDING LLC	04/30/21	01/25/21	01/25/21	120,000,000	120,000,000	74,026	120,074,026	0
OLD LINE FUNDING, LLC, FE	02/22/21	01/26/21	01/26/21	50,000,000	49,990,625	0	49,990,625	0
OLD LINE FUNDING LLC	02/12/21	01/06/21	01/06/21	100,000,000	100,000,000	18,528	100,018,528	0
Total Cash Closes				270,005,000	269,995,625	92,555	270,088,180	0
Deposits								
RABOBANK NEDERLAND,TD 0.13 20210111	01/11/21	01/04/21	01/04/21	500,000,000	500,000,000	0	500,000,000	0
ABN AMRO BANK NV,ATD 0.12 20210111	01/11/21	01/04/21	01/04/21	500,000,000	500,000,000	0	500,000,000	0
AUSTRALIA NEW ZEATD 0.13 20210112	01/12/21	01/05/21	01/05/21	500,000,000	500,000,000	0	500,000,000	0
RABOBANK NEDERLAND,TD 0.13 20210113	01/13/21	01/06/21	01/06/21	100,000,000	100,000,000	0	100,000,000	0
RABOBANK NEDERLAND,TD 0.12 20210114	01/14/21	01/07/21	01/07/21	300,000,000	300,000,000	0	300,000,000	0
ABN AMRO BANK NV,ATD 0.12 20210114	01/14/21	01/07/21	01/07/21	100,000,000	100,000,000	0	100,000,000	0
MIZUHO BANK LTD,TD 0.09 20210111	01/11/21	01/08/21	01/08/21	200,000,000	200,000,000	0	200,000,000	0
ABN AMRO BANK NV,ATD 0.12 20210119	01/19/21	01/11/21	01/11/21	500,000,000	500,000,000	0	500,000,000	0
RABOBANK NEDERLAND,TD 0.12 20210119	01/19/21	01/11/21	01/11/21	500,000,000	500,000,000	0	500,000,000	0
MIZUHO BANK LTD,TD 0.09 20210113	01/13/21	01/12/21	01/12/21	250,000,000	250,000,000	0	250,000,000	0
AUSTRALIA NEW ZEATD 0.12 20210119	01/19/21	01/12/21	01/12/21	500,000,000	500,000,000	0	500,000,000	0
ABN AMRO BANK NV,ATD 0.11 20210120	01/20/21	01/13/21	01/13/21	150,000,000	150,000,000	0	150,000,000	0
MIZUHO BANK LTD,TD 0.09 20210114	01/14/21	01/13/21	01/13/21	250,000,000	250,000,000	0	250,000,000	0
RABOBANK NEDERLAND,TD 0.12 20210121	01/21/21	01/14/21	01/14/21	400,000,000	400,000,000	0	400,000,000	0
ABN AMRO BANK NV,ATD 0.11 20210122	01/22/21	01/15/21	01/15/21	100,000,000	100,000,000	0	100,000,000	0
RABOBANK NEDERLAND,TD 0.12 20210126	01/26/21	01/19/21	01/19/21	500,000,000	500,000,000	0	500,000,000	0
AUSTRALIA NEW ZEATD 0.12 20210126	01/26/21	01/19/21	01/19/21	600,000,000	600,000,000	0	600,000,000	0
ABN AMRO BANK NV,ATD 0.11 20210125	01/25/21	01/19/21	01/19/21	600,000,000	600,000,000	0	600,000,000	0
ABN AMRO BANK NV,ATD 0.11 20210127	01/27/21	01/20/21	01/20/21	150,000,000	150,000,000	0	150,000,000	0
RABOBANK NEDERLAND,TD 0.11 20210128	01/28/21	01/21/21	01/21/21	400,000,000	400,000,000	0	400,000,000	0
MIZUHO BANK LTD,TD 0.08 20210122	01/22/21	01/21/21	01/21/21	400,000,000	400,000,000	0	400,000,000	0
MIZUHO BANK LTD,TD 0.08 20210125	01/25/21	01/22/21	01/22/21	500,000,000	500,000,000	0	500,000,000	0
ABN AMRO BANK NV,ATD 0.11 20210129	01/29/21	01/22/21	01/22/21	150,000,000	150,000,000	0	150,000,000	0
ABN AMRO BANK NV,ATD 0.11 20210201	02/01/21	01/25/21	01/25/21	600,000,000	600,000,000	0	600,000,000	0
MIZUHO BANK LTD,TD 0.08 20210126	01/26/21	01/25/21	01/25/21	500,000,000	500,000,000	0	500,000,000	0
AUSTRALIA NEW ZEATD 0.11 20210202	02/02/21	01/26/21	01/26/21	600,000,000	600,000,000	0	600,000,000	0
RABOBANK NEDERLAND,TD 0.1 20210202	02/02/21	01/26/21	01/26/21	500,000,000	500,000,000	0	500,000,000	0

## TRADING ACTIVITY FOR JANUARY 2021

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
MIZUHO BANK LTD,TDTD 0.08 20210128	01/28/21	01/27/21	01/27/21	350,000,000	350,000,000	0	350,000,000	0
ABN AMRO BANK NV,ATD 0.1 20210204	02/04/21	01/28/21	01/28/21	200,000,000	200,000,000	0	200,000,000	0
MIZUHO BANK LTD,TDTD 0.08 20210129	01/29/21	01/28/21	01/28/21	400,000,000	400,000,000	0	400,000,000	0
RABOBANK NEDERLAND,TD 0.1 20210204	02/04/21	01/28/21	01/28/21	450,000,000	450,000,000	0	450,000,000	0
ABN AMRO BANK NV,ATD 0.1 20210205	02/05/21	01/29/21	01/29/21	140,000,000	140,000,000	0	140,000,000	0
MIZUHO BANK LTD,TDTD 0.08 20210201	02/01/21	01/29/21	01/29/21	600,000,000	600,000,000	0	600,000,000	0
Total Deposits				12,490,000,000	12,490,000,000	0	12,490,000,000	0
Maturities								
ANGLESEA FUNDING LLC,PABS4	01/04/21	01/04/21	01/04/21	50,000,000	50,000,000	0	50,000,000	0
ANGLESEA FUNDING LLC,PABS4	01/06/21	01/06/21	01/06/21	100,000,000	100,000,000	0	100,000,000	0
ANGLESEA FUNDING LLC,PABS4	01/11/21	01/11/21	01/11/21	15,000,000	15,000,000	0	15,000,000	0
ANTALIS S.A, CPABS4CPABS4	01/04/21	01/04/21	01/04/21	51,760,000	51,760,000	0	51,760,000	0
ANTALIS S.A, CPABS4CPABS4	01/06/21	01/06/21	01/06/21	194,330,000	194,330,000	0	194,330,000	0
ANTALIS S.A, CPABS4CPABS4	01/11/21	01/11/21	01/11/21	55,000,000	55,000,000	0	55,000,000	0
ANTALIS S.A, CPABS4CPABS4	01/13/21	01/13/21	01/13/21	198,600,000	198,600,000	0	198,600,000	0
ANTALIS S.A, CPABS4CPABS4	01/19/21	01/19/21	01/19/21	55,000,000	55,000,000	0	55,000,000	0
ANTALIS S.A, CPABS4CPABS4	01/20/21	01/20/21	01/20/21	168,200,000	168,200,000	0	168,200,000	0
ANTALIS S.A, CPABS4CPABS4	01/22/21	01/22/21	01/22/21	137,280,000	137,280,000	0	137,280,000	0
ANTALIS S.A, CPABS4CPABS4	01/26/21	01/26/21	01/26/21	55,000,000	55,000,000	0	55,000,000	0
ANTALIS S.A, CPABS4CPABS4	01/27/21	01/27/21	01/27/21	53,470,000	53,470,000	0	53,470,000	0
ANTALIS S.A, CPABS4CPABS4	01/29/21	01/29/21	01/29/21	230,410,000	230,410,000	0	230,410,000	0
BANK OF MONTREAL CPCP	01/12/21	01/12/21	01/12/21	70,000,000	70,000,000	0	70,000,000	0
BANK OF MONTREAL CDCDYAN	01/27/21	01/27/21	01/27/21	25,000,000	25,000,000	0	25,000,000	0
BANK OF MONTREAL CPCP	01/11/21	01/11/21	01/11/21	50,000,000	50,000,000	0	50,000,000	0
BANK OF NOVA SCOTIA/THE	01/08/21	01/08/21	01/08/21	115,000,000	115,000,000	0	115,000,000	0
BARTON CAPITAL S.A,CPABS4	01/07/21	01/07/21	01/07/21	150,000,000	150,000,000	0	150,000,000	0
BARTON CAPITAL S.A,CPABS4	01/08/21	01/08/21	01/08/21	150,000,000	150,000,000	0	150,000,000	0
BARTON CAPITAL S.A,CPABS4	01/11/21	01/11/21	01/11/21	125,000,000	125,000,000	0	125,000,000	0
BARTON CAPITAL S.A,CPABS4	01/12/21	01/12/21	01/12/21	125,000,000	125,000,000	0	125,000,000	0
BARTON CAPITAL S.A,CPABS4	01/13/21	01/13/21	01/13/21	125,000,000	125,000,000	0	125,000,000	0
BARTON CAPITAL S.A,CPABS4	01/14/21	01/14/21	01/14/21	150,000,000	150,000,000	0	150,000,000	0
BARTON CAPITAL S.A,CPABS4	01/15/21	01/15/21	01/15/21	200,000,000	200,000,000	0	200,000,000	0
BARTON CAPITAL S.A,CPABS4	01/19/21	01/19/21	01/19/21	150,000,000	150,000,000	0	150,000,000	0
BARTON CAPITAL S.A,CPABS4	01/20/21	01/20/21	01/20/21	150,000,000	150,000,000	0	150,000,000	0
BARTON CAPITAL S.A,CPABS4	01/21/21	01/21/21	01/21/21	170,000,000	170,000,000	0	170,000,000	0
BARTON CAPITAL S.A,CPABS4	01/22/21	01/22/21	01/22/21	175,000,000	175,000,000	0	175,000,000	0
BARTON CAPITAL S.A,CPABS4	01/25/21	01/25/21	01/25/21	200,000,000	200,000,000	0	200,000,000	0
BARTON CAPITAL S.A,CPABS4	01/26/21	01/26/21	01/26/21	175,000,000	175,000,000	0	175,000,000	0
BARTON CAPITAL S.A,CPABS4	01/27/21	01/27/21	01/27/21	175,000,000	175,000,000	0	175,000,000	0
BARTON CAPITAL S.A,CPABS4	01/28/21	01/28/21	01/28/21	175,000,000	175,000,000	0	175,000,000	0
BARTON CAPITAL S.A,CPABS4	01/29/21	01/29/21	01/29/21	175,000,000	175,000,000	0	175,000,000	0
CANADIAN IMPERIAL BANK OF COMMERCE/NEW YORK NY	01/04/21	01/04/21	01/04/21	100,000,000	100,000,000	0	100,000,000	0
CANADIAN IMPERIAL BCP4-2	01/05/21	01/05/21	01/05/21	350,000,000	350,000,000	0	350,000,000	0
COLLATERALIZED COMMCPABS3	01/11/21	01/11/21	01/11/21	41,000,000	41,000,000	0	41,000,000	0
COLLATERALIZED COMMCPABS3	01/13/21	01/13/21	01/13/21	80,000,000	80,000,000	0	80,000,000	0
CREDIT AGRICOLE CORCP	01/29/21	01/29/21	01/29/21	250,000,000	250,000,000	0	250,000,000	0
DZ BANK AG DEUTSCHECDYAN	01/08/21	01/08/21	01/08/21	25,000,000	25,000,000	0	25,000,000	0
DZ BANK AG DEUTSCHECDYAN	01/07/21	01/07/21	01/07/21	36,500,000	36,500,000	0	36,500,000	0
DNB BANK ASA CP4-2CP4-2	01/28/21	01/28/21	01/28/21	100,000,000	100,000,000	0	100,000,000	0
ERSTE ABWICKLUNGSAACP4-2	01/08/21	01/08/21	01/08/21	100,000,000	100,000,000	0	100,000,000	0
ERSTE ABWICKLUNGSAACP4-2	01/20/21	01/20/21	01/20/21	54,602,000	54,602,000	0	54,602,000	0
EUROPEAN INVESTMENTCP	01/21/21	01/21/21	01/21/21	100,000,000	100,000,000	0	100,000,000	0
FMS WERTMANAGEMENT CP4-2	01/29/21	01/29/21	01/29/21	40,000,000	40,000,000	0	40,000,000	0
GTA FUNDING LLC CPAC,PABS4	01/04/21	01/04/21	01/04/21	54,000,000	54,000,000	0	54,000,000	0
GTA FUNDING LLC CPAC,PABS4	01/11/21	01/11/21	01/11/21	54,000,000	54,000,000	0	54,000,000	0
GTA FUNDING LLC CPAC,PABS4	01/14/21	01/14/21	01/14/21	65,131,000	65,131,000	0	65,131,000	0
GTA FUNDING LLC CPAC,PABS4	01/21/21	01/21/21	01/21/21	44,500,000	44,500,000	0	44,500,000	0
LONGSHIP FUNDING LLC,PABS4	01/25/21	01/25/21	01/25/21	100,000,000	100,000,000	0	100,000,000	0
MANHATTAN ASSET FUNCPABS4	01/08/21	01/08/21	01/08/21	100,000,000	100,000,000	0	100,000,000	0
MANHATTAN ASSET FUNCPABS4	01/15/21	01/15/21	01/15/21	50,000,000	50,000,000	0	50,000,000	0
MANHATTAN ASSET FUNCPABS4	01/19/21	01/19/21	01/19/21	35,954,000	35,954,000	0	35,954,000	0
MANHATTAN ASSET FUNCPABS4	01/20/21	01/20/21	01/20/21	60,768,000	60,768,000	0	60,768,000	0
MANHATTAN ASSET FUNCPABS4	01/22/21	01/22/21	01/22/21	49,100,000	49,100,000	0	49,100,000	0
MANHATTAN ASSET FUNCPABS4	01/27/21	01/27/21	01/27/21	61,100,000	61,100,000	0	61,100,000	0

## TRADING ACTIVITY FOR JANUARY 2021

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
MANHATTAN ASSET FUNCPABS4	01/28/21	01/28/21	01/28/21	28,012,000	28,012,000	0	28,012,000	0
MANHATTAN ASSET FUNCPABS4	01/29/21	01/29/21	01/29/21	116,000,000	116,000,000	0	116,000,000	0
NRW,BANK CP4-2CP4-2	01/14/21	01/14/21	01/14/21	100,000,000	100,000,000	0	100,000,000	0
NRW,BANK CP4-2CP4-2	01/15/21	01/15/21	01/15/21	75,000,000	75,000,000	0	75,000,000	0
NRW,BANK CP4-2CP4-2	01/20/21	01/20/21	01/20/21	235,000,000	235,000,000	0	235,000,000	0
NRW,BANK CP4-2CP4-2	01/26/21	01/26/21	01/26/21	100,000,000	100,000,000	0	100,000,000	0
NRW,BANK CP4-2CP4-2	01/28/21	01/28/21	01/28/21	25,000,000	25,000,000	0	25,000,000	0
NATIONWIDE BUILDINGCP4-2	01/05/21	01/05/21	01/05/21	210,000,000	210,000,000	0	210,000,000	0
NATIONWIDE BUILDINGCP4-2	01/06/21	01/06/21	01/06/21	150,000,000	150,000,000	0	150,000,000	0
NATIONWIDE BUILDINGCP4-2	01/08/21	01/08/21	01/08/21	75,000,000	75,000,000	0	75,000,000	0
NATIONWIDE BUILDINGCP4-2	01/11/21	01/11/21	01/11/21	175,000,000	175,000,000	0	175,000,000	0
NATIONWIDE BUILDINGCP4-2	01/19/21	01/19/21	01/19/21	210,000,000	210,000,000	0	210,000,000	0
NATIONWIDE BUILDINGCP4-2	01/20/21	01/20/21	01/20/21	35,000,000	35,000,000	0	35,000,000	0
NATIONWIDE BUILDINGCP4-2	01/28/21	01/28/21	01/28/21	40,000,000	40,000,000	0	40,000,000	0
NEDERLANDSEWATERSCCP4-2	01/12/21	01/12/21	01/12/21	150,000,000	150,000,000	0	150,000,000	0
NEDERLANDSEWATERSCCP4-2	01/14/21	01/14/21	01/14/21	100,000,000	100,000,000	0	100,000,000	0
NEDERLANDSEWATERSCCP4-2	01/19/21	01/19/21	01/19/21	150,000,000	150,000,000	0	150,000,000	0
OLD LINE FUNDING, LCPABS4	01/27/21	01/27/21	01/27/21	28,000,000	28,000,000	0	28,000,000	0
SOCIETE GENERALE, PCP4-2	01/15/21	01/15/21	01/15/21	150,000,000	150,000,000	0	150,000,000	0
SUMITOMO MITSUI TRUCDYAN	01/27/21	01/27/21	01/27/21	150,000,000	150,000,000	0	150,000,000	0
TORONTO DOMINION BACP4-2	01/05/21	01/05/21	01/05/21	150,000,000	150,000,000	0	150,000,000	0
TOYOTA MOTOR CREDITCP	01/25/21	01/25/21	01/25/21	50,000,000	50,000,000	0	50,000,000	0
TOYOTA CREDIT DE PUCP	01/13/21	01/13/21	01/13/21	20,000,000	20,000,000	0	20,000,000	0
BANK OF AMERICA TRIPARTY	01/05/21	01/05/21	01/05/21	2,150,000,000	2,150,000,000	0	2,150,000,000	0
MIZUHO TRIPARTY	01/05/21	01/05/21	01/05/21	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	01/05/21	01/05/21	01/05/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	01/06/21	01/06/21	01/06/21	2,297,000,000	2,297,000,000	0	2,297,000,000	0
MIZUHO TRIPARTY	01/06/21	01/06/21	01/06/21	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	01/06/21	01/06/21	01/06/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	01/07/21	01/07/21	01/07/21	2,290,000,000	2,290,000,000	0	2,290,000,000	0
MIZUHO TRIPARTY	01/07/21	01/07/21	01/07/21	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	01/07/21	01/07/21	01/07/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	01/08/21	01/08/21	01/08/21	1,700,000,000	1,700,000,000	0	1,700,000,000	0
MIZUHO TRIPARTY	01/08/21	01/08/21	01/08/21	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	01/08/21	01/08/21	01/08/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	01/11/21	01/11/21	01/11/21	1,542,000,000	1,542,000,000	0	1,542,000,000	0
MIZUHO TRIPARTY	01/11/21	01/11/21	01/11/21	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	01/11/21	01/11/21	01/11/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	01/12/21	01/12/21	01/12/21	2,065,000,000	2,065,000,000	0	2,065,000,000	0
MIZUHO TRIPARTY	01/12/21	01/12/21	01/12/21	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	01/12/21	01/12/21	01/12/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	01/13/21	01/13/21	01/13/21	1,828,000,000	1,828,000,000	0	1,828,000,000	0
MIZUHO TRIPARTY	01/13/21	01/13/21	01/13/21	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	01/13/21	01/13/21	01/13/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	01/14/21	01/14/21	01/14/21	1,445,000,000	1,445,000,000	0	1,445,000,000	0
MIZUHO TRIPARTY	01/14/21	01/14/21	01/14/21	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	01/14/21	01/14/21	01/14/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	01/15/21	01/15/21	01/15/21	1,780,000,000	1,780,000,000	0	1,780,000,000	0
MIZUHO TRIPARTY	01/15/21	01/15/21	01/15/21	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	01/15/21	01/15/21	01/15/21	100,000,000	100,000,000	0	100,000,000	0
MIZUHO TRIPARTY	01/19/21	01/19/21	01/19/21	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	01/19/21	01/19/21	01/19/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	01/19/21	01/19/21	01/19/21	1,860,000,000	1,860,000,000	0	1,860,000,000	0
BANK OF AMERICA TRIPARTY	01/20/21	01/20/21	01/20/21	2,115,000,000	2,115,000,000	0	2,115,000,000	0
MIZUHO TRIPARTY	01/20/21	01/20/21	01/20/21	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	01/20/21	01/20/21	01/20/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	01/21/21	01/21/21	01/21/21	2,108,000,000	2,108,000,000	0	2,108,000,000	0
MIZUHO TRIPARTY	01/21/21	01/21/21	01/21/21	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	01/21/21	01/21/21	01/21/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	01/22/21	01/22/21	01/22/21	1,682,000,000	1,682,000,000	0	1,682,000,000	0
MIZUHO TRIPARTY	01/22/21	01/22/21	01/22/21	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	01/22/21	01/22/21	01/22/21	100,000,000	100,000,000	0	100,000,000	0
MIZUHO TRIPARTY	01/25/21	01/25/21	01/25/21	450,000,000	450,000,000	0	450,000,000	0



## TRADING ACTIVITY FOR JANUARY 2021

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
HSBC TRIPARTY	01/25/21	01/25/21	01/25/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	01/25/21	01/25/21	01/25/21	1,362,000,000	1,362,000,000	0	1,362,000,000	0
BANK OF AMERICA TRIPARTY	01/26/21	01/26/21	01/26/21	1,250,000,000	1,250,000,000	0	1,250,000,000	0
MIZUHO TRIPARTY	01/26/21	01/26/21	01/26/21	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	01/26/21	01/26/21	01/26/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	01/27/21	01/27/21	01/27/21	1,680,000,000	1,680,000,000	0	1,680,000,000	0
MIZUHO TRIPARTY	01/27/21	01/27/21	01/27/21	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	01/27/21	01/27/21	01/27/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	01/28/21	01/28/21	01/28/21	1,795,000,000	1,795,000,000	0	1,795,000,000	0
MIZUHO TRIPARTY	01/28/21	01/28/21	01/28/21	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	01/28/21	01/28/21	01/28/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	01/29/21	01/29/21	01/29/21	990,000,000	990,000,000	0	990,000,000	0
MIZUHO TRIPARTY	01/29/21	01/29/21	01/29/21	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	01/29/21	01/29/21	01/29/21	100,000,000	100,000,000	0	100,000,000	0
MIZUHO TRIPARTY	01/04/21	01/04/21	01/04/21	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	01/04/21	01/04/21	01/04/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	01/04/21	01/04/21	01/04/21	2,378,000,000	2,378,000,000	0	2,378,000,000	0
ABN AMRO BANK NV,ATD 0.15 20210104	01/04/21	01/04/21	01/04/21	325,000,000	325,000,000	0	325,000,000	0
RABOBANK NEDERLAND,TD 0.15 20210104	01/04/21	01/04/21	01/04/21	500,000,000	500,000,000	0	500,000,000	0
AUSTRALIA NEW ZEATD 0.15 20210105	01/05/21	01/05/21	01/05/21	500,000,000	500,000,000	0	500,000,000	0
ABN AMRO BANK NV,ATD 0.12 20210107	01/07/21	01/07/21	01/07/21	200,000,000	200,000,000	0	200,000,000	0
RABOBANK NEDERLAND,TD 0.13 20210106	01/06/21	01/06/21	01/06/21	200,000,000	200,000,000	0	200,000,000	0
AUSTRALIA NEW ZEATD 0.12 20210106	01/06/21	01/06/21	01/06/21	75,000,000	75,000,000	0	75,000,000	0
RABOBANK NEDERLAND,TD 0.13 20210111	01/11/21	01/11/21	01/11/21	500,000,000	500,000,000	0	500,000,000	0
ABN AMRO BANK NV,ATD 0.12 20210111	01/11/21	01/11/21	01/11/21	500,000,000	500,000,000	0	500,000,000	0
AUSTRALIA NEW ZEATD 0.13 20210112	01/12/21	01/12/21	01/12/21	500,000,000	500,000,000	0	500,000,000	0
RABOBANK NEDERLAND,TD 0.13 20210113	01/13/21	01/13/21	01/13/21	100,000,000	100,000,000	0	100,000,000	0
RABOBANK NEDERLAND,TD 0.12 20210114	01/14/21	01/14/21	01/14/21	300,000,000	300,000,000	0	300,000,000	0
ABN AMRO BANK NV,ATD 0.12 20210114	01/14/21	01/14/21	01/14/21	100,000,000	100,000,000	0	100,000,000	0
MIZUHO BANK LTD,TDTD 0.09 20210111	01/11/21	01/11/21	01/11/21	200,000,000	200,000,000	0	200,000,000	0
ABN AMRO BANK NV,ATD 0.12 20210119	01/19/21	01/19/21	01/19/21	500,000,000	500,000,000	0	500,000,000	0
RABOBANK NEDERLAND,TD 0.12 20210119	01/19/21	01/19/21	01/19/21	500,000,000	500,000,000	0	500,000,000	0
MIZUHO BANK LTD,TDTD 0.09 20210113	01/13/21	01/13/21	01/13/21	250,000,000	250,000,000	0	250,000,000	0
AUSTRALIA NEW ZEATD 0.12 20210119	01/19/21	01/19/21	01/19/21	500,000,000	500,000,000	0	500,000,000	0
ABN AMRO BANK NV,ATD 0.11 20210120	01/20/21	01/20/21	01/20/21	150,000,000	150,000,000	0	150,000,000	0
MIZUHO BANK LTD,TDTD 0.09 20210114	01/14/21	01/14/21	01/14/21	250,000,000	250,000,000	0	250,000,000	0
RABOBANK NEDERLAND,TD 0.12 20210121	01/21/21	01/21/21	01/21/21	400,000,000	400,000,000	0	400,000,000	0
ABN AMRO BANK NV,ATD 0.11 20210122	01/22/21	01/22/21	01/22/21	100,000,000	100,000,000	0	100,000,000	0
RABOBANK NEDERLAND,TD 0.12 20210126	01/26/21	01/26/21	01/26/21	500,000,000	500,000,000	0	500,000,000	0
AUSTRALIA NEW ZEATD 0.12 20210126	01/26/21	01/26/21	01/26/21	600,000,000	600,000,000	0	600,000,000	0
ABN AMRO BANK NV,ATD 0.11 20210125	01/25/21	01/25/21	01/25/21	600,000,000	600,000,000	0	600,000,000	0
ABN AMRO BANK NV,ATD 0.11 20210127	01/27/21	01/27/21	01/27/21	150,000,000	150,000,000	0	150,000,000	0
RABOBANK NEDERLAND,TD 0.11 20210128	01/28/21	01/28/21	01/28/21	400,000,000	400,000,000	0	400,000,000	0
MIZUHO BANK LTD,TDTD 0.08 20210122	01/22/21	01/22/21	01/22/21	400,000,000	400,000,000	0	400,000,000	0
MIZUHO BANK LTD,TDTD 0.08 20210125	01/25/21	01/25/21	01/25/21	500,000,000	500,000,000	0	500,000,000	0
ABN AMRO BANK NV,ATD 0.1 20210129	01/29/21	01/29/21	01/29/21	150,000,000	150,000,000	0	150,000,000	0
MIZUHO BANK LTD,TDTD 0.08 20210126	01/26/21	01/26/21	01/26/21	500,000,000	500,000,000	0	500,000,000	0
MIZUHO BANK LTD,TDTD 0.08 20210128	01/28/21	01/28/21	01/28/21	350,000,000	350,000,000	0	350,000,000	0
MIZUHO BANK LTD,TDTD 0.08 20210129	01/29/21	01/29/21	01/29/21	400,000,000	400,000,000	0	400,000,000	0
Total Maturities				64,634,717,000	64,634,717,000	0	64,634,717,000	0
Sells								
DREYFUS GOVT CASH MGMT FUND	02/01/22	01/05/21	01/05/21	399,276	399,276	0	399,276	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	01/06/21	01/06/21	2,584,334	2,584,334	0	2,584,334	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	01/12/21	01/12/21	5,888,273	5,888,273	0	5,888,273	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	01/15/21	01/15/21	23,139	23,139	0	23,139	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	01/19/21	01/19/21	1,691,127	1,691,127	0	1,691,127	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	01/20/21	01/20/21	355,036	355,036	0	355,036	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	01/25/21	01/25/21	1,839,569	1,839,569	0	1,839,569	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	01/26/21	01/26/21	1,603,508	1,603,508	0	1,603,508	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	01/28/21	01/28/21	3,333,243	3,333,243	0	3,333,243	0
Total Sells				17,717,507	17,717,507	0	17,717,507	0



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