



MONTHLY SUMMARY REPORT

State Board of Administration of Florida

October 2020

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Past performance is no guarantee of future results.

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

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

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

INTRODUCTION

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

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

This report, which covers the period from October 1, 2020, through October 31, 2020, has been prepared by the SBA with input from Federated Investment Counseling (“Federated”), investment advisor for Florida PRIME in a format intended to comply with the statute.

DISCLOSURE OF MATERIAL IMPACTS

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

PRIME™ STATISTICS

(As of October 31, 2020)

Total Participants
741

Florida PRIME™
Total Participant Balance
\$12,765,201,059

Total Number of Accounts
1,369

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

Historically, the money markets don't experience volatility anywhere near that of other asset classes, but they don't like uncertainty any less than their equity and fixed-income brethren. No matter what results Election Day brings, there will be heightened anxiety and many unknowns. What will it mean for much-needed fiscal stimulus, shifts in policy and potential regulations? And as fate—or rather the U.S. Constitution—would have it, national elections run up against year-end, adding unwanted pressure to an already stressful affair. It's nothing cash managers can't handle, and we expect it to abate when we—finally—shut the door on 2020.

But 2020 will be with us for quite a while as the world recovers from the health crisis and economic aftermath. In the financial sphere, we will see continued scrutiny of the money markets. This is unfair, as the Federal Reserve intervened to support the entire financial system, especially both commercial paper and CD primary- and secondary-market trading. Banks and dealers didn't make markets with their own paper, let alone that of other firms. That was unprecedented. The focus must be there.

The future of the cash-management sector is, of course, not just about the past. Plans to enhance access to it both across the globe and through an expanded window of time through new technology are just some of the positive developments. The shift from the London interbank offered rate (LIBOR) to the Secured Overnight Financing Rate (SOFR), while rocky, is progressing and will leave the industry with a stronger, more reliable and more trusted system.

As for the near future, after the election is decided we expect some measure of fiscal stimulus. This should bring a wave of Treasury bill issuance to fund stimulus checks, action that could offer relief to short-term rates.

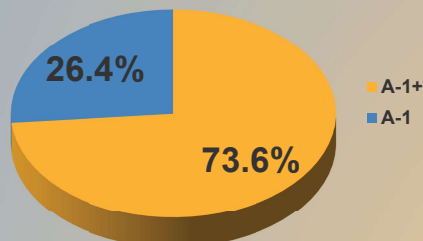
INVESTMENT STRATEGY

Over October, assets of the Pool decreased \$600 million to \$12.7 billion., outflows typical because of seasonal participant needs. The Pool's gross yield was 30 basis points, its weighted average maturity (WAM) 48 days and its weighted average life (WAL) 61 days. The portfolio manager focused purchases on fixed-rate commercial paper, asset-backed commercial paper and CDs in the 2-3 month part of the LIBOR curve and longer-term asset-backed commercial paper in the 6-9 month area.

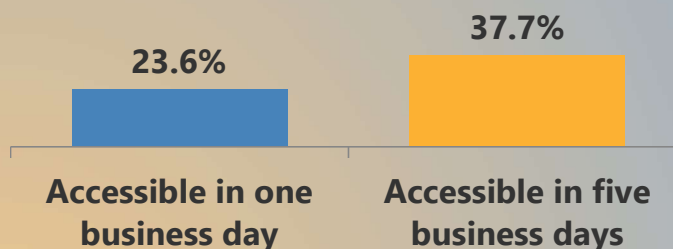
The Treasury and Libor yield curves remained fairly flat over October. Treasury yields ended with 1-month at 0.08%, 3-month at 0.10%, 6-month at 0.12%, and 12-month at 0.13%. LIBOR ended the month with 1-month at 0.14%, 3-month at 0.22%, 6-month at 0.24% and 12-month at 0.33%.

PORTFOLIO COMPOSITION FOR OCTOBER 2020

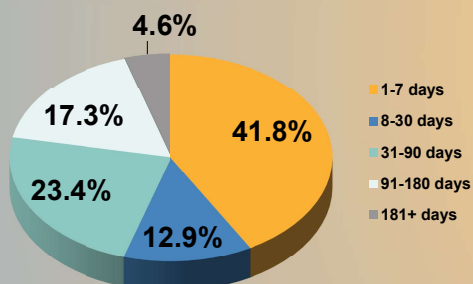
CREDIT QUALITY COMPOSITION



HIGHLY LIQUID HOLDINGS



EFFECTIVE MATURITY SCHEDULE



TOP HOLDINGS & AVG. MATURITY

1. Federated Hermes Institutional Prime Value Obligations Fund	6.1%
2. Cooperatieve Rabobank UA	5.1%
3. North Rhine-Westphalia, State of	5.0%
4. United States Treasury	4.9%
5. Australia & New Zealand Banking Group, Melbourne	4.9%
6. JPMorgan Chase & Co.	4.8%
7. Bank of Montreal	4.7%
8. ABN Amro Bank NV	4.7%
9. Canadian Imperial Bank of Commerce	4.4%
10. Toyota Motor Corp.	3.9%

Average Effective Maturity (WAM)

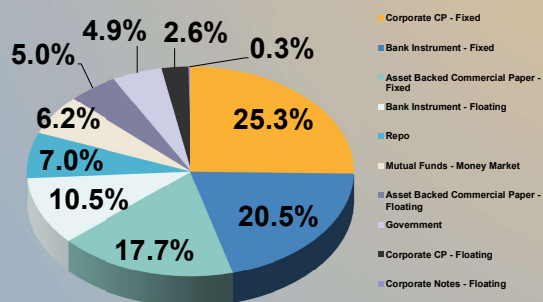
48 Days

Weighted Average Life (Spread WAL)

61 Days

Percentages based on total value of investments

PORTFOLIO COMPOSITION



FUND PERFORMANCE THROUGH OCTOBER 2020

Florida PRIME Performance Data			
	Annualized Net Participant Yield ¹	Net-of-Fee Benchmark ²	Above (Below) Benchmark
One Month	0.29%	0.11%	0.18%
Three Months	0.34%	0.14%	0.20%
One Year	1.03%	0.86%	0.17%
Three Years	1.85%	1.61%	0.25%
Five Years	1.45%	1.19%	0.26%
Ten Years	0.84%	0.63%	0.21%
Since 1/96	2.52%	2.30%	0.22%

Note: Net asset value at month end: \$12,768.4 million, which includes investments at market value, plus all cash, accrued interest receivable and payables.

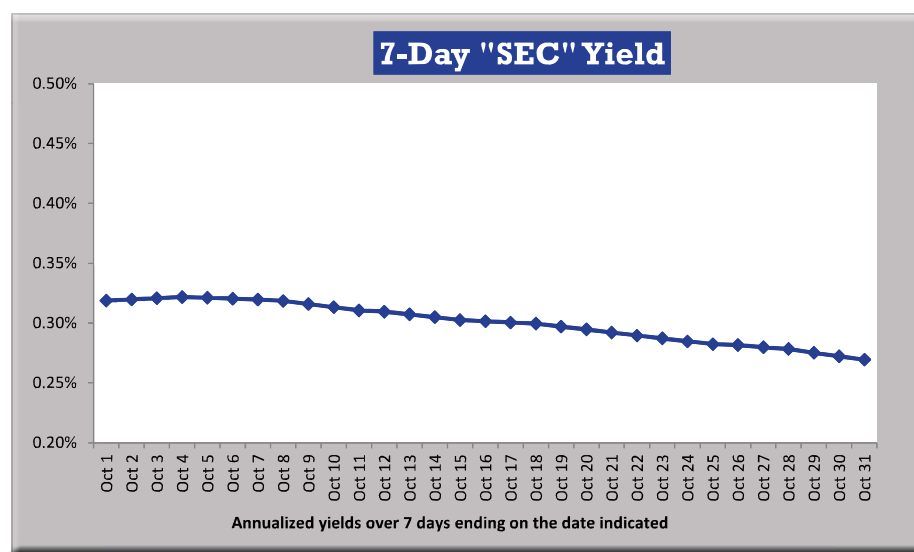
¹Net of fees. Participant yield is calculated on a 365-day basis and includes adjustments for expenses and other accounting items to reflect realized earnings by participants.

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 2020

Summary of Cash Flows		
Opening Balance (10/01/20)	\$	13,393,164,417
Participant Deposits		1,391,176,467
Gross Earnings		3,597,009
Participant Withdrawals		(2,022,387,240)
Fees		(349,594)
Closing Balance (10/31/20)	\$	12,765,201,059
Net Change over Month	\$	(627,963,358)

Detailed Fee Disclosure		
October	Amount	Basis Point Equivalent*
SBA Client Service, Account Mgt. & Fiduciary Oversight Fee	\$ 110,160.01	1.01
Federated Investment Management Fee	210,826.37	1.93
BNY Mellon Custodial Fee**	14,377.88	0.13
Bank of America Transfer Agent Fee	5,228.21	0.05
S&P Rating Maintenance Fee	3,980.87	0.04
Audit/External Review Fees	5,020.72	0.05
Total Fees	\$ 349,594.06	3.21

*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 \$13,079,182,738.

**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 2020

Security Name	Security Classification	Cpn	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
ABN Amro Bank NV,Amsterdam TD	TIME DEPOSIT	0.11	11/2/2020		400,000,000	0.11	\$400,000,000	\$400,000,000	\$0
ABN Amro Bank NV,Amsterdam TD	TIME DEPOSIT	0.11	11/3/2020		200,000,000	0.11	\$200,000,000	\$200,000,000	\$0
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		11/24/2020		100,000,000	0.41	\$99,972,222	\$99,989,444	\$17,222
Anglesea Funding LLC, Feb 12, 2021	COMMERCIAL PAPER ASSET BACKED CALLABLE	0.34	2/12/2021	11/23/2020	10,000,000	0.35	\$10,000,000	\$10,002,213	\$2,213
Anglesea Funding LLC, Feb 16, 2021	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	0.35	2/16/2021	11/20/2020	88,000,000	0.36	\$88,000,000	\$88,005,718	\$5,718
Anglesea Funding LLC, Mar 03, 2021	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	0.31	3/3/2021	11/4/2020	75,000,000	0.31	\$75,000,000	\$75,001,625	\$1,625
Anglesea Funding LLC, Mar 23, 2021	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	0.27	3/23/2021	12/24/2020	50,000,000	0.28	\$50,000,000	\$49,999,997	-\$3
Anglesea Funding LLC, Mar 23, 2021	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	0.27	3/23/2021	12/24/2020	25,000,000	0.28	\$25,000,000	\$25,000,000	\$0
Antalis S.A. CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		12/1/2020		10,230,000	0.17	\$10,228,454	\$10,228,618	\$164
Australia & New Zealand Banking Group, Melbourne TD	TIME DEPOSIT	0.12	11/3/2020		325,000,000	0.12	\$325,000,000	\$325,000,000	\$0
Australia & New Zealand Banking Group, Melbourne TD	TIME DEPOSIT	0.12	11/5/2020		300,000,000	0.12	\$300,000,000	\$300,000,000	\$0
Bank of America N.A.Triparty Repo Overnight Fixed	REPO TRIPARTY OVERNIGHT FIXED	0.09	11/2/2020		345,000,000	0.09	\$345,000,000	\$345,000,000	\$0
Bank of Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.18	2/16/2021		50,000,000	0.18	\$50,000,000	\$49,997,880	-\$2,121
Bank of Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.20	1/27/2021		25,000,000	0.20	\$25,000,000	\$25,000,803	\$803
Bank of Montreal, Apr 09, 2021	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.88	4/9/2021	11/1/2021	53,000,000	0.89	\$53,000,000	\$53,150,122	\$150,122
Bank of Montreal, Dec 04, 2020	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.37	12/4/2020	12/4/2020	200,000,000	0.38	\$200,000,000	\$200,025,812	\$25,812
Bank of Montreal, Feb 08, 2021	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.30	2/8/2021	11/2/2020	50,000,000	0.30	\$50,000,000	\$50,013,329	\$13,329
Bank of Montreal, Mar 02, 2021	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.34	3/2/2021	11/2/2020	100,000,000	0.34	\$100,000,000	\$100,054,603	\$54,603
Bank of Montreal, Mar 04, 2021	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.37	3/4/2021	11/2/2020	25,000,000	0.38	\$25,000,000	\$25,016,476	\$16,476
Bank of Montreal, Mar 17, 2021	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.29	3/17/2021	11/2/2020	50,000,000	0.29	\$50,000,000	\$50,021,056	\$21,056
Bank of Montreal, May 05, 2021	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.43	5/5/2021	11/5/2020	50,000,000	0.43	\$50,000,000	\$50,045,463	\$45,463
Bank of Nova Scotia,Toronto CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.25	10/7/2021		15,000,000	0.25	\$15,000,000	\$14,999,283	-\$717
Bank of Nova Scotia,Toronto, Dec 10, 2020	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.37	12/10/2020	12/10/2020	100,000,000	0.37	\$100,000,000	\$100,016,432	\$16,432
Bank of Nova Scotia,Toronto, Jan 08, 2021	VARIABLE RATE COMMERCIAL PAPER - 4-2	0.36	1/8/2021	11/9/2020	115,000,000	0.36	\$114,999,959	\$115,044,750	\$44,791
Bedford Row Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		3/4/2021		25,000,000	0.75	\$24,936,632	\$24,985,938	\$49,306
Bedford Row Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		7/8/2021		20,000,000	0.24	\$19,966,533	\$19,970,159	\$3,625

See notes at end of table.

INVENTORY OF HOLDINGS FOR OCTOBER 2020

Security Name	Security Classification	Cpn	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
Bedford Row Funding Corp., Apr 12, 2021	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	0.82	4/12/2021	1/12/2021	100,000,000	0.84	\$100,000,000	\$100,257,556	\$257,556
Bedford Row Funding Corp., Sep 10, 2021	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	0.29	9/10/2021	11/2/2020	58,000,000	0.31	\$58,000,000	\$58,000,000	\$0
Bruce T. Brown 2017 Irrevocable Trust, Series 2017, Oct 01, 2042	VARIABLE RATE DEMAND NOTE	0.18	10/1/2042	11/5/2020	5,185,000	0.18	\$5,185,000	\$5,185,000	\$0
CAFCO, LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		11/9/2020		100,000,000	0.20	\$99,994,444	\$99,997,500	\$3,056
CAFCO, LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		11/18/2020		33,000,000	0.34	\$32,994,253	\$32,998,345	\$4,093
CAFCO, LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		4/12/2021		50,000,000	0.20	\$49,954,444	\$49,960,139	\$5,695
CHARTA, LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		11/9/2020		50,000,000	0.20	\$49,997,222	\$49,998,278	\$1,056
CHARTA, LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		11/12/2020		50,000,000	0.25	\$49,995,486	\$49,997,707	\$2,221
CHARTA, LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		12/2/2020		35,000,000	0.31	\$34,990,375	\$34,995,091	\$4,716
CHARTA, LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		3/2/2021		15,000,000	0.20	\$14,989,750	\$14,991,339	\$1,589
CIESCO, LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		11/18/2020		20,000,000	0.34	\$19,996,517	\$19,998,459	\$1,942
CIESCO, LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		12/3/2020		40,000,000	0.31	\$39,988,667	\$39,994,182	\$5,516
CIESCO, LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		2/26/2021		25,000,000	0.21	\$24,982,646	\$24,982,646	-\$0
CIESCO, LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		4/19/2021		50,000,000	0.22	\$49,947,750	\$49,946,088	-\$1,662
CIESCO, LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		4/21/2021		100,000,000	0.21	\$99,899,083	\$99,890,433	-\$8,650
CRC Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		12/2/2020		160,000,000	0.31	\$159,956,000	\$159,977,560	\$21,560
CRC Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		3/8/2021		17,000,000	0.20	\$16,987,817	\$16,989,461	\$1,645
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	1.40	2/26/2021		100,000,000	1.42	\$100,000,000	\$100,402,467	\$402,467
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.43	5/28/2021		125,000,000	0.44	\$125,000,000	\$125,162,129	\$162,129
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.26	9/1/2021		50,000,000	0.26	\$50,000,000	\$50,005,458	\$5,458
Canadian Imperial Bank of Commerce, Dec 04, 2020	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.37	12/4/2020	12/4/2020	75,000,000	0.38	\$75,000,000	\$75,009,680	\$9,680
Canadian Imperial Bank of Commerce, Feb 05, 2021	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.30	2/5/2021	11/2/2020	40,000,000	0.30	\$40,000,000	\$40,010,219	\$10,219
Canadian Imperial Bank of Commerce, Jan 04, 2021	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.39	1/4/2021	11/4/2020	100,000,000	0.39	\$100,000,000	\$100,051,361	\$51,361
Canadian Imperial Bank of Commerce, Mar 04, 2021	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.37	3/4/2021	11/2/2020	75,000,000	0.38	\$75,000,000	\$75,049,439	\$49,439
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		11/2/2020		50,000,000	0.51	\$49,997,917	\$49,999,500	\$1,583

See notes at end of table.

INVENTORY OF HOLDINGS FOR OCTOBER 2020

Security Name	Security Classification	Cpn	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		11/6/2020		100,000,000	0.46	\$99,991,250	\$99,997,667	\$6,417
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		11/11/2021		41,000,000	0.31	\$40,975,058	\$40,988,943	\$13,884
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		11/13/2021		80,000,000	0.36	\$79,941,667	\$79,977,500	\$35,833
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		2/3/2021		20,000,000	0.26	\$19,986,133	\$19,991,360	\$5,227
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		2/17/2021		25,000,000	0.25	\$24,980,903	\$24,985,486	\$4,583
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		2/17/2021		30,000,000	0.29	\$29,974,333	\$29,982,583	\$8,250
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		3/29/2021		20,000,000	0.21	\$19,982,500	\$19,981,667	-\$833
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		6/1/2021		121,000,000	0.25	\$120,820,181	\$120,863,338	\$43,157
Cooperative Rabobank UA TD	TIME DEPOSIT	0.12	11/3/2020		350,000,000	0.12	\$350,000,000	\$350,000,000	\$0
Cooperative Rabobank UA TD	TIME DEPOSIT	0.12	11/4/2020		295,000,000	0.12	\$295,000,000	\$295,000,000	\$0
DNB Bank ASA CP4-2	COMMERCIAL PAPER - 4-2		1/28/2021		100,000,000	0.24	\$99,940,000	\$99,967,500	\$27,500
DNB Bank ASA CP4-2	COMMERCIAL PAPER - 4-2		3/2/2021		100,000,000	0.19	\$99,935,083	\$99,948,067	\$12,984
DZ Bank AG Deutsche Zentral-Genossenschaftsbank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.18	1/8/2021		25,000,000	0.18	\$25,000,000	\$25,001,457	\$1,457
DZ Bank AG Deutsche Zentral-Genossenschaftsbank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.18	1/7/2021		36,500,000	0.18	\$36,500,000	\$36,502,167	\$2,167
DZ Bank AG Deutsche Zentral-Genossenschaftsbank CP4-2	COMMERCIAL PAPER - 4-2		1/7/2021		25,000,000	0.18	\$24,991,375	\$24,992,525	\$1,150
DZ Bank AG Deutsche Zentral-Genossenschaftsbank CP4-2	COMMERCIAL PAPER - 4-2		1/13/2021		50,000,000	0.18	\$49,981,250	\$49,983,334	\$2,084
DZ Bank AG Deutsche Zentral-Genossenschaftsbank CP4-2	COMMERCIAL PAPER - 4-2		2/23/2021		60,000,000	0.20	\$59,961,333	\$59,964,620	\$3,286
Dreyfus Government Cash Management Fund	OVERNIGHT MUTUAL FUND	0.02	11/2/2020		5,258,870	0.02	\$5,258,870	\$5,258,870	\$0
Erste Abwicklungsanstalt CP4-2	COMMERCIAL PAPER - 4-2		1/8/2021		100,000,000	0.30	\$99,942,639	\$99,978,028	\$35,389
European Investment Bank CP	COMMERCIAL PAPER		11/17/2020		100,000,000	1.42	\$99,931,000	\$99,995,450	\$64,450
European Investment Bank CP	COMMERCIAL PAPER		11/20/2020		195,000,000	1.47	\$194,837,338	\$194,989,421	\$152,084
European Investment Bank CP	COMMERCIAL PAPER		2/22/2021		150,000,000	0.31	\$149,853,854	\$149,928,605	\$74,750
FMS Wertmanagement AoR CP4-2	COMMERCIAL PAPER - 4-2		11/9/2020		70,000,000	0.23	\$69,995,528	\$69,998,639	\$3,111
FMS Wertmanagement AoR CP4-2	COMMERCIAL PAPER - 4-2		3/3/2021		100,000,000	0.20	\$99,931,111	\$99,945,922	\$14,811
FMS Wertmanagement AoR CP4-2	COMMERCIAL PAPER - 4-2		3/8/2021		50,000,000	0.20	\$49,964,167	\$49,971,334	\$7,167
FMS Wertmanagement AoR CP4-2	COMMERCIAL PAPER - 4-2		3/9/2021		7,500,000	0.21	\$7,494,313	\$7,495,667	\$1,354
FMS Wertmanagement AoR CP4-2	COMMERCIAL PAPER - 4-2		4/6/2021		50,000,000	0.20	\$49,956,111	\$49,962,036	\$5,925
FMS Wertmanagement AoR CP4-2	COMMERCIAL PAPER - 4-2		4/16/2021		25,000,000	0.21	\$24,975,500	\$24,979,467	\$3,967
Fairway Finance Co. LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		11/19/2020		50,000,000	0.31	\$49,991,667	\$49,995,834	\$4,167
Fairway Finance Co. LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		4/12/2021		20,000,000	0.20	\$19,981,778	\$19,979,500	-\$2,278

See notes at end of table.

INVENTORY OF HOLDINGS FOR OCTOBER 2020

Security Name	Security Classification	Cpn	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
Federated Hermes Institutional Prime Value Obligations Fund - Class IS	MUTUAL FUND MONEY MARKET	0.17	11/2/2020	11/2/2020	781,067,011	0.17	\$781,130,203	\$781,379,438	\$249,236
Fiore Capital LLC, Series 2005-A, Aug 01, 2045	VARIABLE RATE DEMAND NOTE	0.32	8/1/2045	11/5/2020	10,000,000	0.32	\$10,000,000	\$10,000,000	\$0
Foundation Properties, Inc., Sep 01, 2035	VARIABLE RATE DEMAND NOTE	0.00	9/1/2035	11/5/2020	4,036,000	0.00	\$4,036,000	\$4,036,000	\$0
Glencove Funding LLC, Feb 05, 2021	COMMERCIAL PAPER ASSET BACKED CALLABLE	0.36	2/5/2021	11/10/2020	130,000,000	0.37	\$130,000,000	\$130,000,000	\$0
HSBC Securities (USA), Inc. Repo Tri Party Overnight Fixed	REPO TRIPARTY OVERNIGHT FIXED	0.08	11/2/2020		100,000,000	0.08	\$100,000,000	\$100,000,000	\$0
Henry Andrew Brown, III 2017 Irrevocable Trust, Series 2017, Oct 01, 2042	VARIABLE RATE DEMAND NOTE	0.18	10/1/2042	11/5/2020	4,260,000	0.18	\$4,260,000	\$4,260,000	\$0
Longship Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		11/17/2020		50,000,000	0.17	\$49,995,750	\$49,996,400	\$650
Malayan Banking Berhad, New York CPLOC	COMMERCIAL PAPER - LOC		4/19/2021		35,000,000	0.32	\$34,948,463	\$34,970,574	\$22,111
Manhattan Asset Funding Company LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		11/16/2020		18,331,000	0.14	\$18,329,788	\$18,330,472	\$684
Mike P. Sturdivant, Sr. Family Trust, Series 2016, Nov 01, 2036	VARIABLE RATE DEMAND NOTE	0.18	11/1/2036	11/5/2020	2,200,000	0.18	\$2,200,000	\$2,200,000	\$0
Mississippi Business Finance Corp., Kohler Project, Jun 01, 2022	VARIABLE RATE DEMAND NOTE	0.41	6/1/2022	11/5/2020	10,000,000	0.41	\$10,000,000	\$10,000,000	\$0
Mizuho Securities USA, Inc. - REPO TRIPARTY OVERNIGHT FIXED	REPO TRIPARTY OVERNIGHT FIXED	0.09	11/2/2020		450,000,000	0.09	\$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	\$99,934,556	\$99,945,922	\$11,366
NRW.Bank CP4-2	COMMERCIAL PAPER - 4-2		11/17/2020		150,000,000	0.25	\$149,981,250	\$149,991,825	\$10,575
NRW.Bank CP4-2	COMMERCIAL PAPER - 4-2		11/30/2020		30,000,000	0.17	\$29,995,608	\$29,996,616	\$1,007
NRW.Bank CP4-2	COMMERCIAL PAPER - 4-2		11/30/2020		32,000,000	0.19	\$31,994,764	\$31,996,390	\$1,626
NRW.Bank CP4-2	COMMERCIAL PAPER - 4-2		12/1/2020		150,000,000	0.17	\$149,977,333	\$149,982,534	\$5,201
NRW.Bank CP4-2	COMMERCIAL PAPER - 4-2		12/3/2020		100,000,000	0.17	\$99,983,944	\$99,987,439	\$3,495
NRW.Bank CP4-2	COMMERCIAL PAPER - 4-2		12/7/2020		40,000,000	0.19	\$39,991,978	\$39,994,300	\$2,322
NRW.Bank CP4-2	COMMERCIAL PAPER - 4-2		12/10/2020		100,000,000	0.19	\$99,978,361	\$99,984,397	\$6,036
NRW.Bank CP4-2	COMMERCIAL PAPER - 4-2		2/8/2021		40,270,000	0.19	\$40,249,099	\$40,249,777	\$678
National Australia Bank Ltd., Melbourne, Nov 25, 2020	VARIABLE RATE EUR CERTIFICATE OF DEPOSIT	0.38	11/25/2020	11/25/2020	100,000,000	0.39	\$100,000,000	\$100,004,319	\$4,319
Nationwide Building Society CP4-2	COMMERCIAL PAPER - 4-2		11/5/2020		50,000,000	0.18	\$49,998,500	\$49,998,834	\$334
Nationwide Building Society CP4-2	COMMERCIAL PAPER - 4-2		12/4/2020		200,000,000	0.16	\$199,969,861	\$199,972,388	\$2,527
Nederlandse Waterschapsbank NV CP4-2	COMMERCIAL PAPER - 4-2		11/5/2020		200,000,000	0.11	\$199,996,333	\$199,996,700	\$367
Nederlandse Waterschapsbank NV CP4-2	COMMERCIAL PAPER - 4-2		11/30/2020		132,000,000	0.17	\$131,980,677	\$131,986,247	\$5,570
Nordea Bank Abp CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.27	12/16/2020		75,000,000	0.27	\$75,000,000	\$75,015,556	\$15,556
Nordea Bank Abp CP4-2	COMMERCIAL PAPER - 4-2		11/25/2020		25,000,000	0.17	\$24,996,931	\$24,998,195	\$1,264
Nordea Bank Abp CP4-2	COMMERCIAL PAPER - 4-2		3/23/2021		25,000,000	0.21	\$24,979,500	\$24,982,400	\$2,900

See notes at end of table.

INVENTORY OF HOLDINGS FOR OCTOBER 2020

Security Name	Security Classification	Cpn	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
Old Line Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		11/23/2020		50,000,000	0.31	\$49,990,000	\$49,995,567	\$5,567
Old Line Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		12/2/2020		37,068,000	0.31	\$37,057,806	\$37,063,481	\$5,674
Old Line Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		12/14/2020		31,000,000	0.31	\$30,988,375	\$30,994,381	\$6,006
Old Line Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		4/20/2021		20,000,000	0.33	\$19,969,422	\$19,983,087	\$13,664
Old Line Funding, LLC, Feb 12, 2021	COMMERCIAL PAPER ASSET BACKED CALLABLE	0.29	2/12/2021	11/2/2020	100,000,000	0.29	\$100,000,000	\$100,013,997	\$13,997
Old Line Funding, LLC, Feb 22, 2021	COMMERCIAL PAPER ASSET BACKED CALLABLE		2/22/2021		50,000,000	0.25	\$49,960,069	\$49,974,764	\$14,695
Old Line Funding, LLC, Feb 25, 2021	COMMERCIAL PAPER ASSET BACKED CALLABLE		2/25/2021		25,000,000	0.22	\$24,981,972	\$24,986,971	\$4,999
Old Line Funding, LLC, Mar 15, 2021	COMMERCIAL PAPER ASSET BACKED CALLABLE		3/15/2021		90,000,000	0.24	\$89,918,400	\$89,943,900	\$25,500
Royal Bank of Canada, Apr 29, 2021	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.51	4/29/2021	1/29/2021	25,000,000	0.52	\$25,000,000	\$25,038,075	\$38,075
Royal Bank of Canada, Mar 09, 2021	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.64	3/9/2021	11/2/2020	25,000,000	0.65	\$25,000,000	\$25,041,495	\$41,495
Royal Bank of Canada, Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.97	5/24/2021		50,000,000	0.98	\$50,000,000	\$50,216,876	\$216,876
Royal Bank of Canada, New York Branch, Sep 24, 2021	VARIABLE RATE COMMERCIAL PAPER - 4-2	0.30	9/24/2021	11/2/2020	20,000,000	0.30	\$20,000,000	\$19,999,999	-\$1
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		2/1/2021		23,400,000	0.21	\$23,387,169	\$23,387,719	\$550
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		2/8/2021		50,000,000	0.20	\$49,971,944	\$49,971,384	-\$561
Svenska Handelsbanken, Stockholm CP4-2	COMMERCIAL PAPER - 4-2		3/3/2021		75,000,000	0.18	\$74,953,500	\$74,953,500	\$0
Thunder Bay Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		11/24/2020		50,000,000	0.23	\$49,992,014	\$49,996,111	\$4,097
Thunder Bay Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		2/16/2021		150,000,000	0.18	\$149,918,250	\$149,945,046	\$26,796
Thunder Bay Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		3/9/2021		52,750,000	0.20	\$52,711,903	\$52,721,999	\$10,096
Thunder Bay Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		3/25/2021		100,000,000	0.19	\$99,922,944	\$99,916,861	-\$6,083
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	1.43	2/26/2021		50,000,000	1.45	\$50,000,000	\$50,204,508	\$204,508
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.45	6/16/2021		50,000,000	0.46	\$50,000,000	\$50,074,525	\$74,525
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.20	3/4/2021		100,000,000	0.20	\$100,000,000	\$100,002,754	\$2,754
Toronto Dominion Bank, 0.27%	CALLABLE COMMERCIAL PAPER	0.27	10/8/2021		75,000,000	0.27	\$75,000,000	\$75,013,427	\$13,427
Toronto Dominion Bank, Mar 05, 2021	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.41	3/5/2021	11/2/2020	100,000,000	0.42	\$100,000,000	\$100,067,730	\$67,730
Toronto Dominion Bank, Nov 13, 2020	VARIABLE RATE COMMERCIAL PAPER - 4-2	0.39	11/13/2020	11/13/2020	25,000,000	0.40	\$25,000,000	\$25,000,971	\$971

See notes at end of table.

INVENTORY OF HOLDINGS FOR OCTOBER 2020

Security Name	Security Classification	Cpn	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
Toyota Credit De Puerto Rico Corp. CP	COMMERCIAL PAPER		1/13/2021		20,000,000	0.31	\$19,987,500	\$19,993,958	\$6,458
Toyota Motor Credit Corp. CP	COMMERCIAL PAPER		11/2/2020		75,000,000	1.54	\$74,990,625	\$74,999,438	\$8,813
Toyota Motor Credit Corp. CP	COMMERCIAL PAPER		11/5/2020		100,000,000	1.69	\$99,972,500	\$99,998,500	\$26,000
Toyota Motor Credit Corp. CP	COMMERCIAL PAPER		11/24/2020		50,000,000	0.26	\$49,990,972	\$49,996,389	\$5,417
Toyota Motor Credit Corp. CP	COMMERCIAL PAPER		12/1/2020		50,000,000	0.36	\$49,984,444	\$49,995,067	\$10,622
Toyota Motor Credit Corp. CP	COMMERCIAL PAPER		1/25/2021		50,000,000	0.29	\$49,966,167	\$49,981,029	\$14,862
Toyota Motor Credit Corp. CP	COMMERCIAL PAPER		5/4/2021		100,000,000	0.23	\$99,881,167	\$99,885,300	\$4,133
Toyota Motor Finance (Netherlands) B.V. CP	COMMERCIAL PAPER		4/23/2021		50,000,000	0.27	\$49,934,375	\$49,936,806	\$2,431
U.S. Treasury Bill 03/18/2021	US TREASURY BILL	0.00	3/18/2021		55,000,000	0.12	\$54,974,517	\$54,980,261	\$5,745
U.S. Treasury Bill 12/17/2020	US TREASURY BILL	0.00	12/17/2020		37,000,000	0.11	\$36,994,697	\$36,995,953	\$1,256
U.S. Treasury Bill 12/17/2020	US TREASURY BILL	0.00	12/17/2020		148,000,000	0.11	\$147,978,293	\$147,983,812	\$5,518
U.S. Treasury Bill, 11/03/2020	US TREASURY BILL	0.00	11/3/2020		275,000,000	0.13	\$274,996,028	\$274,999,535	\$3,507
U.S. Treasury Bill, 11/24/2020	US TREASURY BILL	0.00	11/24/2020		13,500,000	0.09	\$13,499,156	\$13,499,319	\$163
U.S. Treasury Bill, 12/01/2020	US TREASURY BILL	0.00	12/1/2020		100,000,000	0.11	\$99,990,222	\$99,993,354	\$3,132
Westpac Banking Corp. Ltd., Sydney, Dec 04, 2020	VARIABLE RATE COMMERCIAL PAPER - 4-2	0.40	12/4/2020	12/4/2020	150,000,000	0.41	\$150,000,000	\$150,023,232	\$23,232
Westpac Banking Corp. Ltd., Sydney, Dec 07, 2020	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.40	12/7/2020	12/7/2020	150,000,000	0.41	\$150,000,000	\$150,025,481	\$25,481
Westpac Banking Corp. Ltd., Sydney, Dec 11, 2020	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.40	12/11/2020	12/11/2020	18,000,000	0.41	\$18,000,000	\$18,003,417	\$3,417
Westpac Banking Corp. Ltd., Sydney, Feb 05, 2021	VARIABLE RATE COMMERCIAL PAPER - 4-2	0.28	2/5/2021	11/5/2020	25,000,000	0.54	\$24,993,654	\$25,001,916	\$8,262
Total Value of Assets					12,765,555,881		\$12,762,803,096	\$12,766,085,351	\$3,282,255

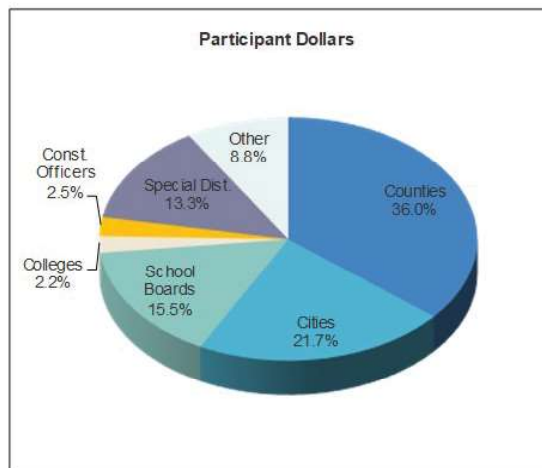
Notes: The data included in this report is unaudited. Amounts above are the value of investments. Income accruals, payables and uninvested cash are not included. Amortizations/accretions are reported with a one-day lag in the above valuations.

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.

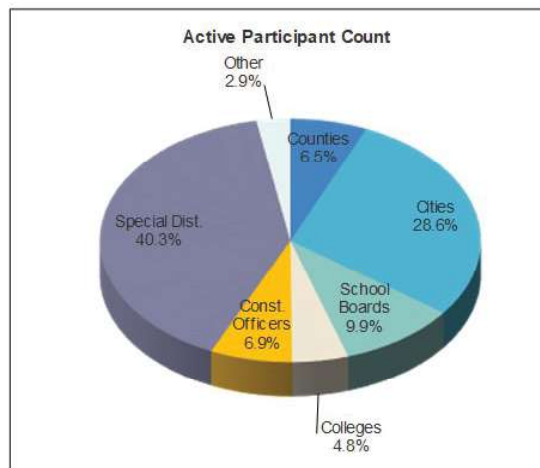
² Amortized cost is calculated using a straight line method.

PARTICIPANT CONCENTRATION DATA - AS OF OCTOBER 2020

Participant Balance	Share of Total Fund	Share of Participant Count	Participant Balance	Share of Total Fund	Share of Participant Count
All Participants	100.0%	100.0%	Colleges & Universities	2.2%	4.8%
Top 10	37.1%	1.4%	Top 10	2.0%	1.4%
\$100 million or more	59.3%	4.1%	\$100 million or more	0.0%	0.0%
\$10 million up to \$100 million	35.0%	17.3%	\$10 million up to \$100 million	1.9%	1.0%
\$1 million up to \$10 million	5.2%	22.6%	\$1 million up to \$10 million	0.3%	1.4%
Under \$1 million	0.6%	56.0%	Under \$1 million	0.02%	2.5%
Counties	36.0%	6.5%	Constitutional Officers	2.5%	6.9%
Top 10	30.4%	1.4%	Top 10	1.9%	1.4%
\$100 million or more	32.0%	1.6%	\$100 million or more	1.4%	0.1%
\$10 million up to \$100 million	3.6%	1.5%	\$10 million up to \$100 million	0.5%	0.4%
\$1 million up to \$10 million	0.4%	1.5%	\$1 million up to \$10 million	0.6%	2.5%
Under \$1 million	0.0%	1.9%	Under \$1 million	0.0%	4.0%
Municipalities	21.7%	28.6%	Special Districts	13.3%	40.3%
Top 10	8.5%	1.4%	Top 10	8.6%	1.4%
\$100 million or more	5.9%	0.8%	\$100 million or more	5.4%	0.5%
\$10 million up to \$100 million	14.0%	7.1%	\$10 million up to \$100 million	6.1%	3.1%
\$1 million up to \$10 million	1.7%	7.2%	\$1 million up to \$10 million	1.4%	7.4%
Under \$1 million	0.1%	13.5%	Under \$1 million	0.3%	29.3%
School Boards	15.5%	9.9%	Other	8.8%	2.9%
Top 10	10.7%	1.4%	Top 10	8.6%	1.4%
\$100 million or more	8.5%	0.7%	\$100 million or more	6.0%	0.3%
\$10 million up to \$100 million	6.4%	3.4%	\$10 million up to \$100 million	2.6%	0.8%
\$1 million up to \$10 million	0.6%	2.0%	\$1 million up to \$10 million	0.2%	0.7%
Under \$1 million	0.0%	3.8%	Under \$1 million	0.0%	1.1%



Total Fund Value: \$12,765,201,059



Total Active Participant Count: 734

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

COMPLIANCE WITH INVESTMENT POLICY FOR OCTOBER 2020

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

In addition to the compliance testing performed by Federated, the SBA conducts 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. IPS parameters with risk rankings of "High" are subject to independent verification by SBA Risk Management and Compliance. 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 2020

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
<i>Buys</i>								
ANTALIS S,A, CPABS4CPABS4	12/01/20	10/28/20	10/28/20	10,230,000	10,228,358	0	10,228,358	0
BANK OF MONTREAL CDCDYAN	02/16/21	10/14/20	10/15/20	50,000,000	50,000,000	0	50,000,000	0
BANK OF MONTREAL CDCDYAN	01/27/21	10/27/20	10/27/20	25,000,000	25,000,000	0	25,000,000	0
BANK OF NOVA SCOTIACDYAN	10/07/21	10/07/20	10/07/20	15,000,000	15,000,000	0	15,000,000	0
BARTON CAPITAL S,A,CPABS4	10/13/20	10/05/20	10/05/20	50,000,000	49,998,778	0	49,998,778	0
BARTON CAPITAL S,A,CPABS4	10/13/20	10/05/20	10/05/20	27,000,000	26,999,340	0	26,999,340	0
BARTON CAPITAL S,A,CPABS4	10/20/20	10/13/20	10/13/20	50,000,000	49,998,833	0	49,998,833	0
BEDFORD ROW FUNDINGCPABS4	07/08/21	10/08/20	10/08/20	20,000,000	19,963,600	0	19,963,600	0
CAFCO, LLC CPABS4-2CPABS4	04/12/21	10/14/20	10/15/20	50,000,000	49,950,278	0	49,950,278	0
CIESCO, LLC CPABS4-CPABS4	04/19/21	10/23/20	10/23/20	50,000,000	49,945,611	0	49,945,611	0
CIESCO, LLC CPABS4-CPABS4	04/21/21	10/20/20	10/20/20	50,000,000	49,946,625	0	49,946,625	0
CIESCO, LLC CPABS4-CPABS4	04/21/21	10/20/20	10/20/20	50,000,000	49,946,625	0	49,946,625	0
COLLATERALIZED COMMCPABS3	06/01/21	10/29/20	10/29/20	50,000,000	49,925,347	0	49,925,347	0
COLLATERALIZED COMMCPABS3	06/01/21	10/29/20	10/29/20	50,000,000	49,925,347	0	49,925,347	0
COLLATERALIZED COMMCPABS3	06/01/21	10/29/20	10/29/20	21,000,000	20,968,646	0	20,968,646	0
DZ BANK AG DEUTSCHECDYAN	01/08/21	10/08/20	10/08/20	25,000,000	25,000,000	0	25,000,000	0
DZ BANK AG DEUTSCHECDYAN	01/07/21	10/14/20	10/15/20	36,500,000	36,500,000	1,095	36,501,095	0
DZ BANK AG DEUTSCHECP4-2	01/07/21	10/09/20	10/09/20	25,000,000	24,988,750	0	24,988,750	0
DZ BANK AG DEUTSCHECP4-2	01/13/21	10/13/20	10/13/20	50,000,000	49,977,000	0	49,977,000	0
FAIRWAY FINANCE CO,CPABS4	04/12/21	10/14/20	10/15/20	20,000,000	19,980,111	0	19,980,111	0
FMS WERTMANAGEMENT CP4-2	04/16/21	10/16/20	10/16/20	25,000,000	24,973,458	0	24,973,458	0
MALAYAN BANKING BERCPLOC	04/19/21	10/19/20	10/19/20	35,000,000	34,945,147	0	34,945,147	0
MANHATTAN ASSET FUNCPABS4	11/16/20	10/16/20	10/16/20	18,331,000	18,328,790	0	18,328,790	0
NRW,BANK CP4-2CP4-2	02/08/21	10/16/20	10/16/20	40,270,000	40,246,202	0	40,246,202	0
NATIONWIDE BUILDINGCP4-2	12/04/20	10/21/20	10/21/20	50,000,000	49,990,528	0	49,990,528	0
NATIONWIDE BUILDINGCP4-2	12/04/20	10/21/20	10/21/20	50,000,000	49,990,528	0	49,990,528	0
NATIONWIDE BUILDINGCP4-2	12/04/20	10/21/20	10/21/20	50,000,000	49,990,528	0	49,990,528	0
NATIONWIDE BUILDINGCP4-2	12/04/20	10/21/20	10/21/20	50,000,000	49,990,528	0	49,990,528	0
NEDERLANDSEWATERSCCP4-2	10/13/20	10/02/20	10/05/20	50,000,000	49,998,778	0	49,998,778	0
NEDERLANDSEWATERSCCP4-2	10/13/20	10/02/20	10/05/20	50,000,000	49,998,778	0	49,998,778	0
NEDERLANDSEWATERSCCP4-2	10/22/20	10/14/20	10/15/20	50,000,000	49,998,931	0	49,998,931	0
NEDERLANDSEWATERSCCP4-2	10/22/20	10/14/20	10/15/20	50,000,000	49,998,931	0	49,998,931	0
NEDERLANDSEWATERSCCP4-2	10/22/20	10/14/20	10/15/20	50,000,000	49,998,931	0	49,998,931	0
NEDERLANDSEWATERSCCP4-2	10/22/20	10/14/20	10/15/20	50,000,000	49,998,931	0	49,998,931	0
NEDERLANDSEWATERSCCP4-2	10/22/20	10/14/20	10/15/20	50,000,000	49,998,931	0	49,998,931	0
NEDERLANDSEWATERSCCP4-2	10/29/20	10/21/20	10/22/20	50,000,000	49,998,979	0	49,998,979	0
NEDERLANDSEWATERSCCP4-2	10/29/20	10/21/20	10/22/20	50,000,000	49,998,979	0	49,998,979	0
NEDERLANDSEWATERSCCP4-2	11/05/20	10/28/20	10/29/20	50,000,000	49,998,931	0	49,998,931	0
NEDERLANDSEWATERSCCP4-2	11/05/20	10/28/20	10/29/20	50,000,000	49,998,931	0	49,998,931	0
NEDERLANDSEWATERSCCP4-2	11/05/20	10/28/20	10/29/20	50,000,000	49,998,931	0	49,998,931	0
NEDERLANDSEWATERSCCP4-2	11/05/20	10/28/20	10/29/20	50,000,000	49,998,931	0	49,998,931	0
SHEFFIELD RECEIVABLCABS4	02/01/21	10/15/20	10/15/20	23,400,000	23,385,122	0	23,385,122	0

TRADING ACTIVITY FOR OCTOBER 2020

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
SHEFFIELD RECEIVABLES	02/08/21	10/16/20	10/16/20	50,000,000	49,968,056	0	49,968,056	0
SOCIETE GENERALE, PCP4-2	10/23/20	10/22/20	10/22/20	50,000,000	49,999,889	0	49,999,889	0
SOCIETE GENERALE, PCP4-2	10/23/20	10/22/20	10/22/20	50,000,000	49,999,889	0	49,999,889	0
SOCIETE GENERALE, PCP4-2	10/23/20	10/22/20	10/22/20	50,000,000	49,999,889	0	49,999,889	0
THUNDER BAY FUNDING	02/16/21	10/14/20	10/15/20	50,000,000	49,969,000	0	49,969,000	0
THUNDER BAY FUNDING	02/16/21	10/14/20	10/15/20	50,000,000	49,969,000	0	49,969,000	0
THUNDER BAY FUNDING	02/16/21	10/14/20	10/15/20	50,000,000	49,969,000	0	49,969,000	0
TORONTO-DOMINION BANK/THE	10/08/21	10/09/20	10/09/20	50,000,000	50,000,000	0	50,000,000	0
TORONTO-DOMINION BANK/THE	10/08/21	10/09/20	10/09/20	25,000,000	25,000,000	0	25,000,000	0
TOYOTA MOTOR FINANCE	04/23/21	10/23/20	10/27/20	50,000,000	49,933,250	0	49,933,250	0
TOYOTA MOTOR CREDIT	05/04/21	10/27/20	10/27/20	50,000,000	49,939,625	0	49,939,625	0
TOYOTA MOTOR CREDIT	05/04/21	10/27/20	10/27/20	50,000,000	49,939,625	0	49,939,625	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	10/01/20	10/01/20	1,162,526	1,162,526	0	1,162,526	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	10/06/20	10/06/20	11,488,127	11,488,127	0	11,488,127	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	10/09/20	10/09/20	3,314,874	3,314,874	0	3,314,874	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	10/14/20	10/14/20	1,041,238	1,041,238	0	1,041,238	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	10/16/20	10/16/20	4,520,793	4,520,793	0	4,520,793	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	10/20/20	10/20/20	304,871	304,871	0	304,871	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	10/21/20	10/21/20	1,260,544	1,260,544	0	1,260,544	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	10/26/20	10/26/20	4,642,760	4,642,760	0	4,642,760	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	10/28/20	10/28/20	1,440,423	1,440,423	0	1,440,423	0
BANK OF AMERICA TRIPARTY	10/02/20	10/01/20	10/01/20	175,000,000	175,000,000	0	175,000,000	0
MIZUHO TRIPARTY	10/02/20	10/01/20	10/01/20	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	10/02/20	10/01/20	10/01/20	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	10/05/20	10/02/20	10/02/20	815,000,000	815,000,000	0	815,000,000	0
MIZUHO TRIPARTY	10/05/20	10/02/20	10/02/20	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	10/05/20	10/02/20	10/02/20	100,000,000	100,000,000	0	100,000,000	0
MIZUHO TRIPARTY	10/06/20	10/05/20	10/05/20	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	10/06/20	10/05/20	10/05/20	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	10/06/20	10/05/20	10/05/20	660,000,000	660,000,000	0	660,000,000	0
MIZUHO TRIPARTY	10/07/20	10/06/20	10/06/20	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	10/07/20	10/06/20	10/06/20	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	10/07/20	10/06/20	10/06/20	525,000,000	525,000,000	0	525,000,000	0
BANK OF AMERICA TRIPARTY	10/08/20	10/07/20	10/07/20	390,000,000	390,000,000	0	390,000,000	0
MIZUHO TRIPARTY	10/08/20	10/07/20	10/07/20	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	10/08/20	10/07/20	10/07/20	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	10/09/20	10/08/20	10/08/20	385,000,000	385,000,000	0	385,000,000	0
MIZUHO TRIPARTY	10/09/20	10/08/20	10/08/20	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	10/09/20	10/08/20	10/08/20	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	10/13/20	10/09/20	10/09/20	505,000,000	505,000,000	0	505,000,000	0
MIZUHO TRIPARTY	10/13/20	10/09/20	10/09/20	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	10/13/20	10/09/20	10/09/20	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	10/14/20	10/13/20	10/13/20	1,280,000,000	1,280,000,000	0	1,280,000,000	0

TRADING ACTIVITY FOR OCTOBER 2020

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
MIZUHO TRIPARTY	10/14/20	10/13/20	10/13/20	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	10/14/20	10/13/20	10/13/20	100,000,000	100,000,000	0	100,000,000	0
MIZUHO TRIPARTY	10/15/20	10/14/20	10/14/20	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	10/15/20	10/14/20	10/14/20	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	10/15/20	10/14/20	10/14/20	1,080,000,000	1,080,000,000	0	1,080,000,000	0
MIZUHO TRIPARTY	10/16/20	10/15/20	10/15/20	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	10/16/20	10/15/20	10/15/20	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	10/16/20	10/15/20	10/15/20	800,000,000	800,000,000	0	800,000,000	0
BANK OF AMERICA TRIPARTY	10/19/20	10/16/20	10/16/20	605,000,000	605,000,000	0	605,000,000	0
MIZUHO TRIPARTY	10/19/20	10/16/20	10/16/20	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	10/19/20	10/16/20	10/16/20	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	10/20/20	10/19/20	10/19/20	640,000,000	640,000,000	0	640,000,000	0
MIZUHO TRIPARTY	10/20/20	10/19/20	10/19/20	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	10/20/20	10/19/20	10/19/20	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	10/21/20	10/20/20	10/20/20	720,000,000	720,000,000	0	720,000,000	0
MIZUHO TRIPARTY	10/21/20	10/20/20	10/20/20	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	10/21/20	10/20/20	10/20/20	100,000,000	100,000,000	0	100,000,000	0
MIZUHO TRIPARTY	10/22/20	10/21/20	10/21/20	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	10/22/20	10/21/20	10/21/20	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	10/22/20	10/21/20	10/21/20	670,000,000	670,000,000	0	670,000,000	0
BANK OF AMERICA TRIPARTY	10/23/20	10/22/20	10/22/20	650,000,000	650,000,000	0	650,000,000	0
MIZUHO TRIPARTY	10/23/20	10/22/20	10/22/20	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	10/23/20	10/22/20	10/22/20	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	10/26/20	10/23/20	10/23/20	795,000,000	795,000,000	0	795,000,000	0
MIZUHO TRIPARTY	10/26/20	10/23/20	10/23/20	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	10/26/20	10/23/20	10/23/20	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	10/27/20	10/26/20	10/26/20	530,000,000	530,000,000	0	530,000,000	0
MIZUHO TRIPARTY	10/27/20	10/26/20	10/26/20	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	10/27/20	10/26/20	10/26/20	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	10/28/20	10/27/20	10/27/20	505,000,000	505,000,000	0	505,000,000	0
MIZUHO TRIPARTY	10/28/20	10/27/20	10/27/20	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	10/28/20	10/27/20	10/27/20	100,000,000	100,000,000	0	100,000,000	0
MIZUHO TRIPARTY	10/29/20	10/28/20	10/28/20	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	10/29/20	10/28/20	10/28/20	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	10/29/20	10/28/20	10/28/20	490,000,000	490,000,000	0	490,000,000	0
MIZUHO TRIPARTY	10/30/20	10/29/20	10/29/20	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	10/30/20	10/29/20	10/29/20	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	10/30/20	10/29/20	10/29/20	440,000,000	440,000,000	0	440,000,000	0
BANK OF AMERICA TRIPARTY	11/02/20	10/30/20	10/30/20	345,000,000	345,000,000	0	345,000,000	0
MIZUHO TRIPARTY	11/02/20	10/30/20	10/30/20	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	11/02/20	10/30/20	10/30/20	100,000,000	100,000,000	0	100,000,000	0
Total Buys				26,875,907,155	26,874,933,345	1,095	26,874,934,440	0

TRADING ACTIVITY FOR OCTOBER 2020

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
<i>Cash Close</i>								
OLD LINE FUNDING LLC	11/19/20	10/06/20	10/06/20	50,000,000	50,000,000	26,517	50,026,517	0
<i>Total Cash Close</i>				50,000,000	50,000,000	26,517	50,026,517	0
<i>Deposits</i>								
AUSTRALIA NEW ZEATD 0.11 20201008	10/08/20	10/01/20	10/01/20	325,000,000	325,000,000	0	325,000,000	0
ABN AMRO BANK NV,ATD 0.11 20201008	10/08/20	10/01/20	10/01/20	100,000,000	100,000,000	0	100,000,000	0
ABN AMRO BANK NV,ATD 0.11 20201013	10/13/20	10/05/20	10/05/20	250,000,000	250,000,000	0	250,000,000	0
RABOBANK NEDERLAND,TD 0.12 20201013	10/13/20	10/05/20	10/05/20	300,000,000	300,000,000	0	300,000,000	0
RABOBANK NEDERLAND,TD 0.12 20201013	10/13/20	10/06/20	10/06/20	100,000,000	100,000,000	0	100,000,000	0
AUSTRALIA NEW ZEATD 0.12 20201013	10/13/20	10/06/20	10/06/20	325,000,000	325,000,000	0	325,000,000	0
ABN AMRO BANK NV,ATD 0.11 20201013	10/13/20	10/06/20	10/06/20	150,000,000	150,000,000	0	150,000,000	0
RABOBANK NEDERLAND,TD 0.12 20201013	10/13/20	10/06/20	10/06/20	150,000,000	150,000,000	0	150,000,000	0
ABN AMRO BANK NV,ATD 0.11 20201014	10/14/20	10/07/20	10/07/20	50,000,000	50,000,000	0	50,000,000	0
AUSTRALIA NEW ZEATD 0.12 20201015	10/15/20	10/08/20	10/08/20	325,000,000	325,000,000	0	325,000,000	0
ABN AMRO BANK NV,ATD 0.11 20201015	10/15/20	10/08/20	10/08/20	40,000,000	40,000,000	0	40,000,000	0
RABOBANK NEDERLAND,TD 0.12 20201020	10/20/20	10/13/20	10/13/20	350,000,000	350,000,000	0	350,000,000	0
AUSTRALIA NEW ZEATD 0.12 20201020	10/20/20	10/13/20	10/13/20	325,000,000	325,000,000	0	325,000,000	0
RABOBANK NEDERLAND,TD 0.12 20201021	10/21/20	10/14/20	10/14/20	250,000,000	250,000,000	0	250,000,000	0
AUSTRALIA NEW ZEATD 0.12 20201022	10/22/20	10/15/20	10/15/20	320,000,000	320,000,000	0	320,000,000	0
RABOBANK NEDERLAND,TD 0.12 20201023	10/23/20	10/16/20	10/16/20	50,000,000	50,000,000	0	50,000,000	0
ABN AMRO BANK NV,ATD 0.11 20201026	10/26/20	10/19/20	10/19/20	100,000,000	100,000,000	0	100,000,000	0
AUSTRALIA NEW ZEATD 0.12 20201027	10/27/20	10/20/20	10/20/20	325,000,000	325,000,000	0	325,000,000	0
RABOBANK NEDERLAND,TD 0.12 20201027	10/27/20	10/20/20	10/20/20	350,000,000	350,000,000	0	350,000,000	0
RABOBANK NEDERLAND,TD 0.12 20201028	10/28/20	10/21/20	10/21/20	245,000,000	245,000,000	0	245,000,000	0
AUSTRALIA NEW ZEATD 0.12 20201029	10/29/20	10/22/20	10/22/20	310,000,000	310,000,000	0	310,000,000	0
ABN AMRO BANK NV,ATD 0.11 20201102	11/02/20	10/26/20	10/26/20	400,000,000	400,000,000	0	400,000,000	0
ABN AMRO BANK NV,ATD 0.11 20201103	11/03/20	10/27/20	10/27/20	200,000,000	200,000,000	0	200,000,000	0
AUSTRALIA NEW ZEATD 0.12 20201103	11/03/20	10/27/20	10/27/20	325,000,000	325,000,000	0	325,000,000	0
RABOBANK NEDERLAND,TD 0.12 20201103	11/03/20	10/27/20	10/27/20	350,000,000	350,000,000	0	350,000,000	0
RABOBANK NEDERLAND,TD 0.12 20201104	11/04/20	10/28/20	10/28/20	295,000,000	295,000,000	0	295,000,000	0
AUSTRALIA NEW ZEATD 0.12 20201105	11/05/20	10/29/20	10/29/20	300,000,000	300,000,000	0	300,000,000	0
<i>Total Deposits</i>				6,610,000,000	6,610,000,000	0	6,610,000,000	0
<i>Maturities</i>								
ANTALIS S.A, CPABS4CPABS4	10/02/20	10/02/20	10/02/20	37,230,000	37,230,000	0	37,230,000	0
BANQUE ET CAISSE D'CP	10/09/20	10/09/20	10/09/20	100,000,000	100,000,000	0	100,000,000	0
BARTON CAPITAL S.A,CPABS4	10/05/20	10/05/20	10/05/20	75,000,000	75,000,000	0	75,000,000	0
BARTON CAPITAL S.A,CPABS4	10/13/20	10/13/20	10/13/20	77,000,000	77,000,000	0	77,000,000	0
BARTON CAPITAL S.A,CPABS4	10/20/20	10/20/20	10/20/20	50,000,000	50,000,000	0	50,000,000	0
CAFCO, LLC CPABS4-2CPABS4	10/05/20	10/05/20	10/05/20	107,500,000	107,500,000	0	107,500,000	0
CHARTA, LLC CPABS4-CPABS4	10/14/20	10/14/20	10/14/20	75,000,000	75,000,000	0	75,000,000	0

TRADING ACTIVITY FOR OCTOBER 2020

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
CHARTA, LLC CPABS4-CPABS4	10/21/20	10/21/20	10/21/20	5,500,000	5,500,000	0	5,500,000	0
CIESCO, LLC CPABS4-CPABS4	10/09/20	10/09/20	10/09/20	50,000,000	50,000,000	0	50,000,000	0
CIESCO, LLC CPABS4-CPABS4	10/20/20	10/20/20	10/20/20	90,000,000	90,000,000	0	90,000,000	0
COCA-COLA COMPANY CCP4-2	10/05/20	10/05/20	10/05/20	50,000,000	50,000,000	0	50,000,000	0
COCA-COLA COMPANY CCP4-2	10/09/20	10/09/20	10/09/20	25,000,000	25,000,000	0	25,000,000	0
COLLATERALIZED COMMCPABS3	10/29/20	10/29/20	10/29/20	100,000,000	100,000,000	0	100,000,000	0
ERSTE ABWICKLUNGSAACP4-2	10/15/20	10/15/20	10/15/20	50,000,000	50,000,000	0	50,000,000	0
FAIRWAY FINANCE CO,CPABS4	10/05/20	10/05/20	10/05/20	25,000,000	25,000,000	0	25,000,000	0
LILLY (ELI) CO,CP4-2	10/01/20	10/01/20	10/01/20	10,000,000	10,000,000	0	10,000,000	0
MALAYAN BANKING BERCPLOC	10/15/20	10/15/20	10/15/20	10,000,000	10,000,000	0	10,000,000	0
MALAYAN BANKING BERCPLOC	10/19/20	10/19/20	10/19/20	35,000,000	35,000,000	0	35,000,000	0
NATIONWIDE BUILDINGCP4-2	10/21/20	10/21/20	10/21/20	200,000,000	200,000,000	0	200,000,000	0
NEDERLANDSE WATERSCCP4-2	10/13/20	10/13/20	10/13/20	100,000,000	100,000,000	0	100,000,000	0
NEDERLANDSE WATERSCCP4-2	10/22/20	10/22/20	10/22/20	250,000,000	250,000,000	0	250,000,000	0
NEDERLANDSE WATERSCCP4-2	10/29/20	10/29/20	10/29/20	100,000,000	100,000,000	0	100,000,000	0
NORDEA BANK ABP CDYCDYAN	10/19/20	10/19/20	10/19/20	100,000,000	100,000,000	0	100,000,000	0
OLD LINE FUNDING, LCPABS4	10/28/20	10/28/20	10/28/20	50,000,000	50,000,000	0	50,000,000	0
ROYAL BANK OF CANADCP	10/21/20	10/21/20	10/21/20	50,000,000	50,000,000	0	50,000,000	0
SHEFFIELD RECEIVABLECPABS4	10/15/20	10/15/20	10/15/20	50,000,000	50,000,000	0	50,000,000	0
SOCIETE GENERALE, PCP4-2	10/23/20	10/23/20	10/23/20	150,000,000	150,000,000	0	150,000,000	0
STARBIRD FUNDING COCPABS4	10/05/20	10/05/20	10/05/20	80,000,000	80,000,000	0	80,000,000	0
SUMITOMO MITSUI BANCYAN	10/02/20	10/02/20	10/02/20	170,000,000	170,000,000	0	170,000,000	0
SVENSKA HANDELSBANKCP4-2	10/06/20	10/06/20	10/06/20	30,000,000	30,000,000	0	30,000,000	0
SVENSKA HANDELSBANKCP4-2	10/07/20	10/07/20	10/07/20	15,000,000	15,000,000	0	15,000,000	0
SVENSKA HANDELSBANKCP4-2	10/13/20	10/13/20	10/13/20	50,000,000	50,000,000	0	50,000,000	0
THUNDER BAY FUNDINGCPABS4	10/15/20	10/15/20	10/15/20	25,000,000	25,000,000	0	25,000,000	0
THUNDER BAY FUNDINGCPABS4	10/28/20	10/28/20	10/28/20	50,000,000	50,000,000	0	50,000,000	0
TOYOTA MOTOR CREDITCP	10/27/20	10/27/20	10/27/20	100,000,000	100,000,000	0	100,000,000	0
TOYOTA MOTOR CREDITCP	10/29/20	10/29/20	10/29/20	75,000,000	75,000,000	0	75,000,000	0
UNITED STATES TREASURY BILL	10/15/20	10/15/20	10/15/20	75,000,000	75,000,000	0	75,000,000	0
UNITED STATES CASH MANAGEMENT BILL	10/20/20	10/20/20	10/20/20	105,000,000	105,000,000	0	105,000,000	0
UNITED STATES CASH MANAGEMENT BILL	10/27/20	10/27/20	10/27/20	195,000,000	195,000,000	0	195,000,000	0
MIZUHO TRIPARTY	10/01/20	10/01/20	10/01/20	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	10/01/20	10/01/20	10/01/20	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	10/01/20	10/01/20	10/01/20	365,000,000	365,000,000	0	365,000,000	0
BANK OF AMERICA TRIPARTY	10/02/20	10/02/20	10/02/20	175,000,000	175,000,000	0	175,000,000	0
MIZUHO TRIPARTY	10/02/20	10/02/20	10/02/20	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	10/02/20	10/02/20	10/02/20	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	10/05/20	10/05/20	10/05/20	815,000,000	815,000,000	0	815,000,000	0
MIZUHO TRIPARTY	10/05/20	10/05/20	10/05/20	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	10/05/20	10/05/20	10/05/20	100,000,000	100,000,000	0	100,000,000	0
MIZUHO TRIPARTY	10/06/20	10/06/20	10/06/20	450,000,000	450,000,000	0	450,000,000	0

TRADING ACTIVITY FOR OCTOBER 2020

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
HSBC TRIPARTY	10/06/20	10/06/20	10/06/20	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	10/06/20	10/06/20	10/06/20	660,000,000	660,000,000	0	660,000,000	0
MIZUHO TRIPARTY	10/07/20	10/07/20	10/07/20	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	10/07/20	10/07/20	10/07/20	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	10/07/20	10/07/20	10/07/20	525,000,000	525,000,000	0	525,000,000	0
BANK OF AMERICA TRIPARTY	10/08/20	10/08/20	10/08/20	390,000,000	390,000,000	0	390,000,000	0
MIZUHO TRIPARTY	10/08/20	10/08/20	10/08/20	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	10/08/20	10/08/20	10/08/20	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	10/09/20	10/09/20	10/09/20	385,000,000	385,000,000	0	385,000,000	0
MIZUHO TRIPARTY	10/09/20	10/09/20	10/09/20	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	10/09/20	10/09/20	10/09/20	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	10/13/20	10/13/20	10/13/20	505,000,000	505,000,000	0	505,000,000	0
MIZUHO TRIPARTY	10/13/20	10/13/20	10/13/20	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	10/13/20	10/13/20	10/13/20	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	10/14/20	10/14/20	10/14/20	1,280,000,000	1,280,000,000	0	1,280,000,000	0
MIZUHO TRIPARTY	10/14/20	10/14/20	10/14/20	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	10/14/20	10/14/20	10/14/20	100,000,000	100,000,000	0	100,000,000	0
MIZUHO TRIPARTY	10/15/20	10/15/20	10/15/20	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	10/15/20	10/15/20	10/15/20	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	10/15/20	10/15/20	10/15/20	1,080,000,000	1,080,000,000	0	1,080,000,000	0
MIZUHO TRIPARTY	10/16/20	10/16/20	10/16/20	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	10/16/20	10/16/20	10/16/20	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	10/16/20	10/16/20	10/16/20	800,000,000	800,000,000	0	800,000,000	0
BANK OF AMERICA TRIPARTY	10/19/20	10/19/20	10/19/20	605,000,000	605,000,000	0	605,000,000	0
MIZUHO TRIPARTY	10/19/20	10/19/20	10/19/20	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	10/19/20	10/19/20	10/19/20	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	10/20/20	10/20/20	10/20/20	640,000,000	640,000,000	0	640,000,000	0
MIZUHO TRIPARTY	10/20/20	10/20/20	10/20/20	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	10/20/20	10/20/20	10/20/20	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	10/21/20	10/21/20	10/21/20	720,000,000	720,000,000	0	720,000,000	0
MIZUHO TRIPARTY	10/21/20	10/21/20	10/21/20	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	10/21/20	10/21/20	10/21/20	100,000,000	100,000,000	0	100,000,000	0
MIZUHO TRIPARTY	10/22/20	10/22/20	10/22/20	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	10/22/20	10/22/20	10/22/20	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	10/22/20	10/22/20	10/22/20	670,000,000	670,000,000	0	670,000,000	0
BANK OF AMERICA TRIPARTY	10/23/20	10/23/20	10/23/20	650,000,000	650,000,000	0	650,000,000	0
MIZUHO TRIPARTY	10/23/20	10/23/20	10/23/20	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	10/23/20	10/23/20	10/23/20	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	10/26/20	10/26/20	10/26/20	795,000,000	795,000,000	0	795,000,000	0
MIZUHO TRIPARTY	10/26/20	10/26/20	10/26/20	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	10/26/20	10/26/20	10/26/20	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	10/27/20	10/27/20	10/27/20	530,000,000	530,000,000	0	530,000,000	0

TRADING ACTIVITY FOR OCTOBER 2020

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
MIZUHO TRIPARTY	10/27/20	10/27/20	10/27/20	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	10/27/20	10/27/20	10/27/20	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	10/28/20	10/28/20	10/28/20	505,000,000	505,000,000	0	505,000,000	0
MIZUHO TRIPARTY	10/28/20	10/28/20	10/28/20	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	10/28/20	10/28/20	10/28/20	100,000,000	100,000,000	0	100,000,000	0
MIZUHO TRIPARTY	10/29/20	10/29/20	10/29/20	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	10/29/20	10/29/20	10/29/20	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	10/29/20	10/29/20	10/29/20	490,000,000	490,000,000	0	490,000,000	0
MIZUHO TRIPARTY	10/30/20	10/30/20	10/30/20	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	10/30/20	10/30/20	10/30/20	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	10/30/20	10/30/20	10/30/20	440,000,000	440,000,000	0	440,000,000	0
AUSTRALIA NEW ZEATD 0.11 20201001	10/01/20	10/01/20	10/01/20	345,000,000	345,000,000	0	345,000,000	0
RABOBANK NEDERLAND,TD 0.11 20201001	10/01/20	10/01/20	10/01/20	100,000,000	100,000,000	0	100,000,000	0
RABOBANK NEDERLAND,TD 0.11 20201002	10/02/20	10/02/20	10/02/20	500,000,000	500,000,000	0	500,000,000	0
ABN AMRO BANK NV,ATD 0.11 20201005	10/05/20	10/05/20	10/05/20	265,000,000	265,000,000	0	265,000,000	0
ABN AMRO BANK NV,ATD 0.11 20201006	10/06/20	10/06/20	10/06/20	150,000,000	150,000,000	0	150,000,000	0
AUSTRALIA NEW ZEATD 0.11 20201006	10/06/20	10/06/20	10/06/20	340,000,000	340,000,000	0	340,000,000	0
AUSTRALIA NEW ZEATD 0.11 20201008	10/08/20	10/08/20	10/08/20	325,000,000	325,000,000	0	325,000,000	0
ABN AMRO BANK NV,ATD 0.11 20201008	10/08/20	10/08/20	10/08/20	100,000,000	100,000,000	0	100,000,000	0
ABN AMRO BANK NV,ATD 0.11 20201013	10/13/20	10/13/20	10/13/20	250,000,000	250,000,000	0	250,000,000	0
RABOBANK NEDERLAND,TD 0.12 20201013	10/13/20	10/13/20	10/13/20	300,000,000	300,000,000	0	300,000,000	0
RABOBANK NEDERLAND,TD 0.12 20201013	10/13/20	10/13/20	10/13/20	100,000,000	100,000,000	0	100,000,000	0
AUSTRALIA NEW ZEATD 0.12 20201013	10/13/20	10/13/20	10/13/20	325,000,000	325,000,000	0	325,000,000	0
ABN AMRO BANK NV,ATD 0.11 20201013	10/13/20	10/13/20	10/13/20	150,000,000	150,000,000	0	150,000,000	0
RABOBANK NEDERLAND,TD 0.12 20201013	10/13/20	10/13/20	10/13/20	150,000,000	150,000,000	0	150,000,000	0
ABN AMRO BANK NV,ATD 0.11 20201014	10/14/20	10/14/20	10/14/20	50,000,000	50,000,000	0	50,000,000	0
AUSTRALIA NEW ZEATD 0.12 20201015	10/15/20	10/15/20	10/15/20	325,000,000	325,000,000	0	325,000,000	0
ABN AMRO BANK NV,ATD 0.11 20201015	10/15/20	10/15/20	10/15/20	40,000,000	40,000,000	0	40,000,000	0
RABOBANK NEDERLAND,TD 0.12 20201020	10/20/20	10/20/20	10/20/20	350,000,000	350,000,000	0	350,000,000	0
AUSTRALIA NEW ZEATD 0.12 20201020	10/20/20	10/20/20	10/20/20	325,000,000	325,000,000	0	325,000,000	0
RABOBANK NEDERLAND,TD 0.12 20201021	10/21/20	10/21/20	10/21/20	250,000,000	250,000,000	0	250,000,000	0
AUSTRALIA NEW ZEATD 0.12 20201022	10/22/20	10/22/20	10/22/20	320,000,000	320,000,000	0	320,000,000	0
RABOBANK NEDERLAND,TD 0.12 20201023	10/23/20	10/23/20	10/23/20	50,000,000	50,000,000	0	50,000,000	0
ABN AMRO BANK NV,ATD 0.11 20201026	10/26/20	10/26/20	10/26/20	100,000,000	100,000,000	0	100,000,000	0
AUSTRALIA NEW ZEATD 0.12 20201027	10/27/20	10/27/20	10/27/20	325,000,000	325,000,000	0	325,000,000	0
RABOBANK NEDERLAND,TD 0.12 20201027	10/27/20	10/27/20	10/27/20	350,000,000	350,000,000	0	350,000,000	0
RABOBANK NEDERLAND,TD 0.12 20201028	10/28/20	10/28/20	10/28/20	245,000,000	245,000,000	0	245,000,000	0
AUSTRALIA NEW ZEATD 0.12 20201029	10/29/20	10/29/20	10/29/20	310,000,000	310,000,000	0	310,000,000	0
Total Maturities				34,007,230,000	34,007,230,000	0	34,007,230,000	0

TRADING ACTIVITY FOR OCTOBER 2020

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
<i>Sells</i>								
SUMITOMO MITSUI TRUCDYAN	10/15/20	10/08/20	10/08/20	25,000,000	25,000,243	6,139	25,006,382	243
DREYFUS GOVT CASH MGMT FUND	02/01/22	10/02/20	10/02/20	1,884,392	1,884,392	0	1,884,392	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	10/05/20	10/05/20	3,375,162	3,375,162	0	3,375,162	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	10/07/20	10/07/20	6,125,374	6,125,374	0	6,125,374	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	10/08/20	10/08/20	4,544,505	4,544,505	0	4,544,505	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	10/13/20	10/13/20	2,504,376	2,504,376	0	2,504,376	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	10/15/20	10/15/20	3,168,863	3,168,863	0	3,168,863	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	10/19/20	10/19/20	1,763,908	1,763,908	0	1,763,908	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	10/22/20	10/22/20	617,958	617,958	0	617,958	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	10/23/20	10/23/20	2,217,773	2,217,773	0	2,217,773	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	10/27/20	10/27/20	3,731,589	3,731,589	0	3,731,589	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	10/29/20	10/29/20	2,229,194	2,229,194	0	2,229,194	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	10/30/20	10/30/20	150,408	150,408	0	150,408	0
<i>Total Sells</i>				57,313,503	57,313,746	6,139	57,319,885	243



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