



MONTHLY SUMMARY REPORT

August 2019

State Board of Administration of Florida

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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 August 1, 2019, through August 31, 2019, 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 August 31, 2019)

Total Participants
741

Florida PRIME™
Total Participant Balance
\$12,226,388,157

Total Number of Accounts
1,365

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

Is dissent forming in the Federal Reserve? The markets are convinced policymakers will cut rates at the September Federal Open Market Committee (FOMC) meeting, but they'd be wise to re-read the bottom of the July meeting's statement that said, "Voting against the action were Esther L. George and Eric S. Rosengren, who preferred at this meeting to maintain the target range for the federal funds rate at 2-1/4 to 2-1/2 percent."

This could get interesting. Especially so as the dissenters are regional Fed presidents, not governors. A lot of regional presidents, especially those whose economies are doing OK, seem to be saying they don't see a need to lower rates. Growth in their regions may be slower, but still positive and that's not a sign of weakness. And as a whole, the U.S. economy is holding up. Consumer, housing and employment data are humming.

The contrasting view—articulated better by Fed Chair Jerome Powell in his Jackson Hole, Wyo., speech than his press conference after the July FOMC meeting—is that the Fed must take into account the potential damage from external shocks. Fulfilling its mandate can't be done by pushing buttons and pulling levers without paying attention to the greater world. Much of it was heading toward economic downturn even before the intensification of the trade war.

An example is manufacturing. While hanging in there, production and confidence dipped in July on the spate of global uncertainties. And it is not just China. Germany, France, Italy and, of course, Britain, are going through rough spots that look to get rougher. Not to be forgotten is that many global central banks are easing and the dollar is strong. In the end, we can't do much more than watch the debate unfold, but keep in mind that, with two open seats on the board of governors, the regional presidents have an even weighting, five to five.

In the meantime, cash managers—really everybody—can only deal with what is in front of them. The global rush to the haven of Treasuries caused the curve to fluctuate (although the U.S. Treasury's massive issuance of bills and notes kept it within a reasonable range).

But with the Treasury and Libor yield curves fluctuating in August, we had to be very selective in our purchases. On any given day, the best offerings were vastly different than the day before. Some days, the 3-month area looked attractive; other days, 6-month paper stood out. Floaters continued to be a crucial part of our book of business, with spreads widening out, if only slightly.

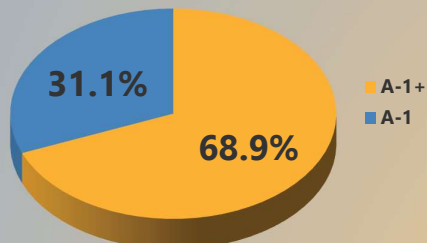
The London interbank offered rate (Libor) ended August with 1-month at 2.14%, 3-month at 2.14%, 6-month at 2.08% and 12-month at 2.03%.

INVESTMENT STRATEGY

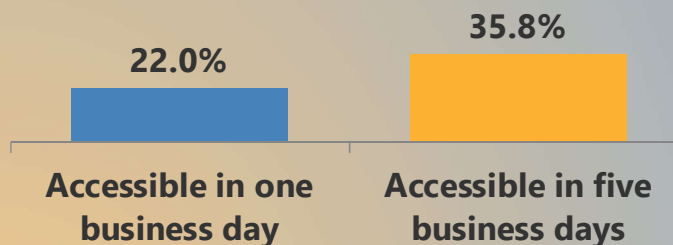
Despite the decline in the Libor curve, the Pool's manager was able to take advantage of value in longer-term paper this month, including 6-month fixed-rate paper and 1-year floating-rate instruments. The purchases helped to lengthen the portfolio's weighted average maturity (WAM) from 26 to 36 days and its weighted average life (WAL) from 77 to 88 days. Anticipation of a Fed rate cut in late September continued the downward trend of the portfolio's gross yield, which fell by 18 basis points to end the month at 2.35%. But the decrease in assets under management by 700 million was due to typical late summer outflows related to participant needs. Assets ended August at \$12.4 billion. The composition of the portfolio was little changed from July, with increases in repo instruments done to prepare for more seasonal outflows.

PORTFOLIO COMPOSITION FOR AUGUST 30, 2019

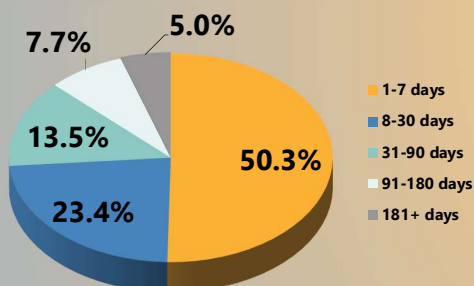
CREDIT QUALITY COMPOSITION



HIGHLY LIQUID HOLDINGS



EFFECTIVE MATURITY SCHEDULE



TOP HOLDINGS & AVG. MATURITY

1. Federated Institutional Prime Value Obligations Fund	6.3%
2. Royal Bank of Canada	5.1%
3. Sumitomo Mitsui Trust Holdings, Inc.	4.8%
4. Mitsubishi UFJ Financial Group, Inc.	4.5%
5. JPMorgan Chase & Co.	4.5%
6. Canadian Imperial Bank of Commerce	4.5%
7. Old Line Funding, LLC	4.3%
8. Bank of Montreal	4.3%
9. Toronto Dominion Bank	4.1%
10. Thunder Bay Funding, LLC	3.6%

Average Effective Maturity (WAM)

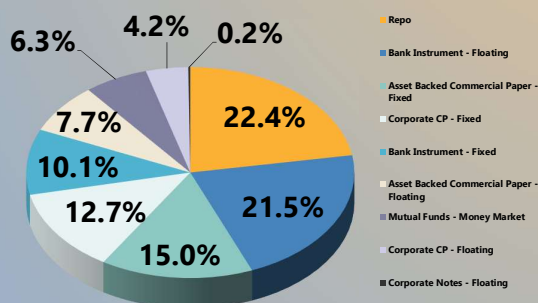
36 Days

Weighted Average Life (Spread WAL)

88 Days

Percentages based on total value of investments

PORTFOLIO COMPOSITION



FUND PERFORMANCE THROUGH AUGUST 2019

Florida PRIME Performance Data			
	Annualized Net Participant Yield ¹	Net-of-Fee Benchmark ²	Above (Below) Benchmark
One Month	2.38%	2.18%	0.19%
Three Months	2.50%	2.30%	0.20%
One Year	2.61%	2.31%	0.30%
Three Years	1.81%	1.50%	0.31%
Five Years	1.22%	0.96%	0.25%
Ten Years	0.73%	0.53%	0.20%
Since 1/96	2.58%	2.36%	0.22%

Note: Net asset value at month end: \$12,227.7 million, which includes investments at market value, plus all cash, accrued interest receivable and payables.

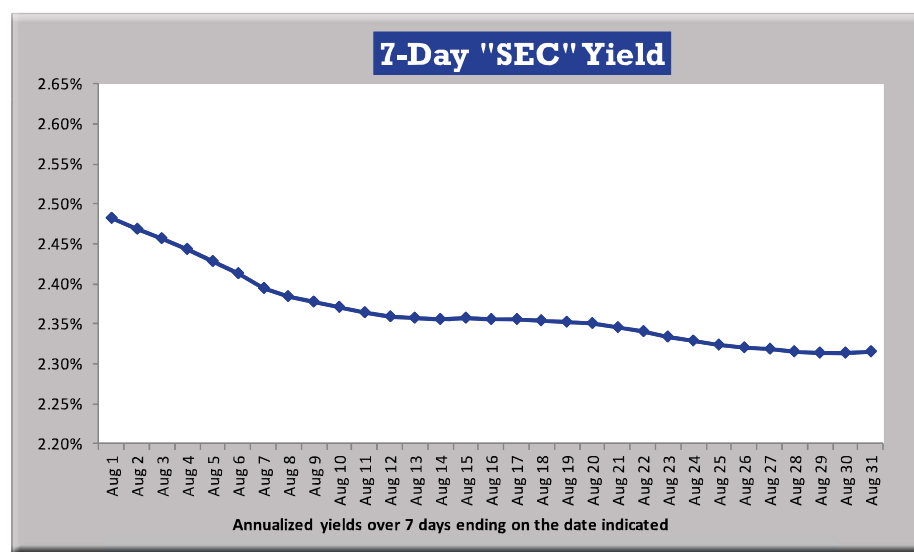
¹Net of fees. Participant yield is calculated on a 365-day basis and includes adjustments for expenses and other accounting items to reflect realized earnings by participants.

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 AUGUST 2019

Summary of Cash Flows		
Opening Balance (08/01/19)	\$	13,146,709,715
Participant Deposits		1,176,797,584
Gross Earnings		25,692,126
Participant Withdrawals		(2,122,465,175)
Fees		(346,093)
Closing Balance (08/31/19)	\$	12,226,388,157
Net Change over Month	\$	(920,321,558)

Detailed Fee Disclosure		
August 2019	Amount	Basis Point Equivalent*
SBA Client Service, Account Mgt. & Fiduciary Oversight Fee	\$ 107,517.34	1.02
Federated Investment Management Fee	207,562.41	1.96
BNY Mellon Custodial Fee**	15,409.39	0.15
Bank of America Transfer Agent Fee	6,207.52	0.06
S&P Rating Maintenance Fee	4,021.92	0.04
Audit/External Review Fees	5,374.21	0.05
Total Fees	\$ 346,092.79	3.27

*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 \$12,686,548,936.

**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 AUGUST 2019

Security Name	Security Classification	Cpn	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unralized Gain/Loss
Albion Capital LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		10/25/2019		150,000,000	2.34	\$149,465,667	\$149,498,567	\$32,900
Anglesea Funding LLC, Jan 22, 2020	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	2.37	1/22/2020	9/26/2019	50,000,000	2.40	\$50,000,000	\$49,999,985	-\$16
Antalis S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/5/2019		51,950,000	2.33	\$51,930,172	\$51,931,116	\$944
Atlantic Asset Securitization LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		11/19/2019		81,400,000	2.17	\$81,009,891	\$81,014,286	\$4,396
Australia & New Zealand Banking Group, Melbourne, Jan 17, 2020	VARIABLE RATE CERTIFICATE OF DEPOSIT	2.58	1/17/2020	9/17/2019	50,000,000	2.62	\$50,000,000	\$50,049,853	\$49,853
BPCE SA CP4-2	COMMERCIAL PAPER - 4-2		12/3/2019		125,000,000	2.26	\$124,271,007	\$124,311,580	\$40,573
Bank of America N.A.Triparty Repo Overnight Fixed	REPO TRIPARTY OVERNIGHT FIXED	2.16	9/3/2019		1,170,000,000	2.19	\$1,170,000,000	\$1,170,000,000	\$0
Bank of Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	2.70	3/19/2020		105,000,000	2.72	\$105,000,000	\$105,479,413	\$479,413
Bank of Montreal, Apr 27, 2020	VARIABLE RATE CERTIFICATE OF DEPOSIT	2.32	4/27/2020	9/27/2019	100,000,000	2.35	\$100,000,000	\$99,973,474	-\$26,526
Bank of Montreal, Dec 06, 2019	VARIABLE RATE CERTIFICATE OF DEPOSIT	2.68	12/6/2019	9/6/2019	50,000,000	2.72	\$50,000,000	\$50,024,128	\$24,128
Bank of Montreal, Dec 10, 2019	VARIABLE RATE CERTIFICATE OF DEPOSIT	2.67	12/10/2019	9/10/2019	75,000,000	2.71	\$75,000,000	\$75,039,701	\$39,701
Bank of Montreal, Jan 06, 2020	VARIABLE RATE CERTIFICATE OF DEPOSIT	2.63	1/6/2020	9/6/2019	100,000,000	2.67	\$100,000,000	\$100,095,250	\$95,250
Bank of Montreal, May 08, 2020	VARIABLE RATE CERTIFICATE OF DEPOSIT	2.35	5/8/2020	9/3/2019	50,000,000	2.38	\$50,000,000	\$50,007,294	\$7,294
Bank of Montreal, Nov 01, 2019	VARIABLE RATE CERTIFICATE OF DEPOSIT	2.46	11/1/2019	11/1/2019	50,000,000	2.50	\$50,000,000	\$50,015,674	\$15,674
Bank of Nova Scotia, Toronto, Jul 10, 2020	VARIABLE RATE CERTIFICATE OF DEPOSIT	2.41	7/10/2020	9/3/2019	50,000,000	2.44	\$50,000,000	\$49,999,765	-\$235
Bank of Nova Scotia, Toronto, May 18, 2020	VARIABLE RATE CERTIFICATE OF DEPOSIT	2.35	5/18/2020	9/18/2019	50,000,000	2.38	\$50,000,000	\$49,980,774	-\$19,227
Bank of Nova Scotia, Toronto, May 29, 2020	VARIABLE RATE COMMERCIAL PAPER - 4-2	2.28	5/29/2020	9/30/2019	80,000,000	2.31	\$79,997,814	\$79,956,721	-\$41,093
Banque et Caisse d'Epargne de L'Etat CP	COMMERCIAL PAPER		10/1/2019		100,000,000	2.60	\$99,774,222	\$99,811,467	\$37,245
Barton Capital S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/6/2019		200,000,000	2.29	\$199,912,500	\$199,916,388	\$3,888
Barton Capital S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/6/2019		100,000,000	2.37	\$99,954,694	\$99,958,194	\$3,500
Bedford Row Funding Corp., Apr 23, 2020	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	2.35	4/23/2020	9/23/2019	47,000,000	2.38	\$47,000,000	\$46,979,389	-\$20,611
Bedford Row Funding Corp., Aug 20, 2020	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	2.39	8/20/2020	9/20/2019	35,000,000	2.42	\$35,000,000	\$35,000,000	\$0
Bedford Row Funding Corp., Jan 09, 2020	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	2.48	1/9/2020	10/9/2019	40,000,000	2.52	\$40,000,000	\$40,017,779	\$17,779
Bedford Row Funding Corp., Mar 09, 2020	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	2.39	3/9/2020	9/9/2019	60,000,000	2.42	\$60,000,000	\$59,983,237	-\$16,763
Bruce T. Brown 2017 Irrevocable Trust, Series 2017, Oct 01, 2042	VARIABLE RATE DEMAND NOTE	2.43	10/1/2042	9/5/2019	5,185,000	2.43	\$5,185,000	\$5,185,000	\$0

See notes at end of table.

INVENTORY OF HOLDINGS FOR AUGUST 2019

Security Name	Security Classification	Cpn	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
CAFCO, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		11/18/2019		30,000,000	2.58	\$29,832,667	\$29,860,667	\$28,000
CHARTA, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		10/10/2019		70,000,000	2.35	\$69,816,639	\$69,834,258	\$17,619
CRC Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		10/4/2019		50,000,000	2.35	\$49,888,194	\$49,895,729	\$7,535
Canadian Imperial Bank of Commerce, Dec 27, 2019	VARIABLE RATE CERTIFICATE OF DEPOSIT	2.53	12/27/2019	9/27/2019	100,000,000	2.57	\$100,028,250	\$100,058,955	\$30,705
Canadian Imperial Bank of Commerce, Feb 28, 2020	VARIABLE RATE CERTIFICATE OF DEPOSIT	2.39	2/28/2020	9/3/2019	100,000,000	2.42	\$100,000,000	\$100,000,000	\$0
Canadian Imperial Bank of Commerce, Jun 08, 2020	VARIABLE RATE CERTIFICATE OF DEPOSIT	2.38	6/8/2020	9/3/2019	100,000,000	2.41	\$100,000,000	\$99,992,464	-\$7,536
Canadian Imperial Bank of Commerce, Jun 12, 2020	VARIABLE RATE CERTIFICATE OF DEPOSIT	2.33	6/12/2020	9/3/2019	55,000,000	2.36	\$55,000,000	\$55,064,660	\$64,660
Canadian Imperial Bank of Commerce, May 01, 2020	VARIABLE RATE CERTIFICATE OF DEPOSIT	2.41	5/1/2020	9/3/2019	100,000,000	2.44	\$100,000,000	\$99,970,050	-\$29,950
Canadian Imperial Bank of Commerce, May 15, 2020	VARIABLE RATE CERTIFICATE OF DEPOSIT	2.37	5/15/2020	9/16/2019	100,000,000	2.40	\$100,000,000	\$99,962,555	-\$37,445
Collateralized Commercial Paper Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		2/7/2020		25,000,000	2.17	\$24,762,972	\$24,774,153	\$11,181
Collateralized Commercial Paper Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		2/24/2020		50,000,000	2.10	\$49,493,194	\$49,500,611	\$7,417
Collateralized Commercial Paper Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		9/4/2019		50,000,000	2.69	\$49,981,806	\$49,985,188	\$3,382
Collateralized Commercial Paper Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		10/7/2019		65,000,000	2.72	\$64,818,867	\$64,856,466	\$37,599
Collateralized Commercial Paper Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		10/11/2019		15,000,000	2.72	\$14,953,800	\$14,963,460	\$9,660
Collateralized Commercial Paper Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		10/11/2019		21,000,000	2.72	\$20,935,320	\$20,948,844	\$13,524
Collateralized Commercial Paper Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		10/18/2019		110,000,000	2.72	\$109,604,733	\$109,688,428	\$83,695
DNB Bank ASA CP4-2	COMMERCIAL PAPER - 4-2		2/13/2020		100,000,000	2.03	\$99,081,500	\$99,067,583	-\$13,917
DZ Bank AG Deutsche Zentral-Genossenschaftsbank CP4-2	COMMERCIAL PAPER - 4-2		9/5/2019		47,000,000	2.13	\$46,983,550	\$46,982,767	-\$783
DZ Bank AG Deutsche Zentral-Genossenschaftsbank ECD	EURO CERTIFICATE OF DEPOSIT	0.00	2/26/2020		100,000,000	2.10	\$98,975,777	\$99,006,521	\$30,744
Dreyfus Government Cash Management Fund	OVERNIGHT MUTUAL FUND	1.97	9/3/2019	9/3/2019	5,281,948	2.00	\$5,281,948	\$5,281,948	\$0
European Investment Bank CP	COMMERCIAL PAPER		5/26/2020		100,000,000	1.94	\$98,608,750	\$98,560,000	-\$48,750
European Investment Bank CP	COMMERCIAL PAPER		5/28/2020		150,000,000	1.92	\$147,911,833	\$147,819,467	-\$92,367
Fairway Finance Co. LLC, Dec 06, 2019	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	2.32	12/6/2019	9/9/2019	50,000,000	2.36	\$50,000,000	\$50,000,000	\$0
Foundation Properties, Inc., Sep 01, 2035	VARIABLE RATE DEMAND NOTE	2.63	9/1/2035	9/5/2019	4,150,000	2.67	\$4,150,000	\$4,150,000	\$0
Glencove Funding LLC, Dec 31, 2019	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	2.38	12/31/2019	9/10/2019	100,000,000	2.41	\$100,000,000	\$100,000,000	\$0

See notes at end of table.

INVENTORY OF HOLDINGS FOR AUGUST 2019

Security Name	Security Classification	Cpn	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
HSBC Securities (USA), Inc. Repo Tri Party Overnight Fixed	REPO TRIPARTY OVER-NIGHT FIXED	2.17	9/3/2019		250,000,000	2.20	\$250,000,000	\$250,000,000	\$0
HSBC Securities (USA), Inc. Repo Triparty Term Fixed 7 or More Days	REPO TRIPARTY TERM FIXED >= 7 DAYS	2.18	9/4/2019		600,000,000	2.21	\$600,000,000	\$600,000,000	\$0
HSBC Securities (USA), Inc. Repo Triparty Term Fixed 7 or More Days	REPO TRIPARTY TERM FIXED >= 7 DAYS	2.20	9/4/2019		250,000,000	2.23	\$250,000,000	\$250,000,000	\$0
Henry Andrew Brown, III 2017 Irrevocable Trust, Series 2017, Oct 01, 2042	VARIABLE RATE DEMAND NOTE	2.43	10/1/2042	9/5/2019	4,260,000	2.43	\$4,260,000	\$4,260,000	\$0
Institutional Prime Value Obligations Fund, Class IS	MUTUAL FUND MONEY MARKET	2.27	9/3/2019	9/3/2019	781,067,011	2.27	\$781,130,200	\$781,067,011	-\$63,189
J.P. Morgan Securities LLC CP	COMMERCIAL PAPER		9/23/2019		50,000,000	2.64	\$49,914,333	\$49,928,967	\$14,633
J.P. Morgan Securities LLC CP	COMMERCIAL PAPER		10/16/2019		40,000,000	2.69	\$39,863,178	\$39,889,498	\$26,320
J.P. Morgan Securities LLC, Nov 22, 2019	VARIABLE RATE COMMERCIAL PAPER - 4-2	2.55	11/22/2019	9/23/2019	25,000,000	2.59	\$25,000,000	\$25,019,295	\$19,295
Kaiser Foundation Hospital CP	COMMERCIAL PAPER		11/5/2019		24,196,000	2.30	\$24,094,679	\$24,090,401	-\$4,278
Longship Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/12/2019		30,000,000	2.21	\$29,976,383	\$29,976,167	-\$217
Longship Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/30/2019		50,000,000	2.20	\$49,907,000	\$49,903,384	-\$3,617
Longship Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		10/7/2019		100,000,000	2.35	\$99,757,222	\$99,760,494	\$3,272
MUFG Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	2.05	1/29/2020		79,000,000	2.08	\$79,000,000	\$79,000,000	\$0
MUFG Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	2.05	2/18/2020		150,000,000	2.08	\$150,000,000	\$150,016,518	\$16,518
MUFG Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	2.03	2/24/2020		34,000,000	2.06	\$34,000,000	\$34,001,346	\$1,346
MUFG Bank Ltd. CP	COMMERCIAL PAPER		9/25/2019		50,000,000	2.64	\$49,907,194	\$49,924,311	\$17,117
MUFG Bank Ltd., Feb 10, 2020	VARIABLE RATE CERTIFICATE OF DEPOSIT	2.39	2/10/2020	9/9/2019	100,000,000	2.43	\$100,000,000	\$99,993,500	-\$6,500
Malayan Banking Berhad, New York CPLOC	COMMERCIAL PAPER - LOC		9/9/2019		11,000,000	2.73	\$10,991,872	\$10,993,412	\$1,540
Manhattan Asset Funding Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/4/2019		20,000,000	2.37	\$19,993,528	\$19,994,158	\$631
Manhattan Asset Funding Company LLC, Nov 05, 2019	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	2.32	11/5/2019	9/3/2019	100,000,000	2.38	\$99,996,948	\$100,003,038	\$6,090
Mike P. Sturdivant, Sr. Family Trust, Series 2016, Nov 01, 2036	VARIABLE RATE DEMAND NOTE	2.20	11/1/2036	9/5/2019	2,200,000	2.20	\$2,200,000	\$2,200,000	\$0
Mississippi Business Finance Corp., Kohler Project, Jun 01, 2022	VARIABLE RATE DEMAND NOTE	2.50	6/1/2022	9/5/2019	10,000,000	2.50	\$10,000,000	\$10,000,000	\$0
Mizuho Bank Ltd. CDEUR (London)	CERTIFICATE OF DEPOSIT - EURO	0.00	9/11/2019		50,000,000	2.47	\$49,959,585	\$49,964,126	\$4,541
Mizuho Bank Ltd. ECD (Sydney Branch)	EURO CERTIFICATE OF DEPOSIT	0.00	9/23/2019		60,000,000	2.45	\$59,903,808	\$59,913,964	\$10,156
Mizuho Securities USA, Inc. - REPO TRIPARTY OVERNIGHT FIXED	REPO TRIPARTY OVER-NIGHT FIXED	2.17	9/3/2019		515,000,000	2.20	\$515,000,000	\$515,000,000	\$0

See notes at end of table.

INVENTORY OF HOLDINGS FOR AUGUST 2019

Security Name	Security Classification	Cpn	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
NRW.Bank CP4-2	COMMERCIAL PAPER - 4-2		9/5/2019		70,000,000	2.52	\$69,971,242	\$69,975,477	\$4,235
National Australia Bank Ltd., Melbourne CP4-2	COMMERCIAL PAPER - 4-2		3/19/2020		100,000,000	2.69	\$98,541,111	\$98,883,950	\$342,839
National Australia Bank Ltd., Melbourne, Mar 31, 2020	VARIABLE RATE EUR CERTIFICATE OF DEPOSIT	2.42	3/31/2020	9/30/2019	20,000,000	2.45	\$20,000,000	\$19,997,597	-\$2,403
National Australia Bank Ltd., Melbourne, May 19, 2020	VARIABLE RATE COMMERCIAL PAPER - 4-2	2.33	5/19/2020	9/19/2019	100,000,000	2.36	\$100,000,000	\$99,965,985	-\$34,015
Nederlandse Waterschapsbank NV CP4-2	COMMERCIAL PAPER - 4-2		10/10/2019		70,000,000	2.35	\$69,816,639	\$69,829,075	\$12,437
Nestle Capital Corp. CP4-2	COMMERCIAL PAPER - 4-2		12/23/2019		10,000,000	2.65	\$9,917,903	\$9,936,271	\$18,368
Nordea Bank Abp CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	2.62	9/11/2019		100,000,000	2.66	\$100,000,000	\$100,018,132	\$18,132
Nordea Bank Abp CP4-2	COMMERCIAL PAPER - 4-2		9/11/2019		50,000,000	2.66	\$49,956,833	\$49,965,984	\$9,150
Old Line Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/23/2020		50,000,000	2.92	\$49,428,167	\$49,584,306	\$156,139
Old Line Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/20/2020		100,000,000	2.03	\$99,043,000	\$99,009,167	-\$33,833
Old Line Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/20/2020		70,000,000	2.10	\$69,306,417	\$69,306,417	\$0
Old Line Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/20/2019		50,000,000	2.67	\$49,924,167	\$49,939,275	\$15,108
Old Line Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		10/21/2019		45,000,000	2.68	\$44,830,350	\$44,866,880	\$36,530
Old Line Funding, LLC, Apr 24, 2020	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	2.44	4/24/2020	9/3/2019	30,000,000	2.47	\$30,000,000	\$30,000,000	\$0
Old Line Funding, LLC, Dec 03, 2019	COMMERCIAL PAPER ASSET BACKED CALLABLE	2.34	12/3/2019	9/3/2019	50,000,000	2.38	\$50,000,000	\$50,000,000	\$0
Old Line Funding, LLC, Jan 31, 2020	COMMERCIAL PAPER ASSET BACKED CALLABLE	2.38	1/31/2020	9/3/2019	74,000,000	2.42	\$74,000,000	\$74,006,335	\$6,335
Old Line Funding, LLC, Oct 29, 2019	COMMERCIAL PAPER ASSET BACKED CALLABLE		10/29/2019		75,000,000	2.56	\$74,687,500	\$74,745,000	\$57,500
Royal Bank of Canada, Apr 27, 2020	VARIABLE RATE CERTIFICATE OF DEPOSIT	2.40	4/27/2020	9/3/2019	100,000,000	2.43	\$100,000,000	\$100,005,973	\$5,973
Royal Bank of Canada, Jan 03, 2020	VARIABLE RATE CERTIFICATE OF DEPOSIT	2.54	1/3/2020	10/3/2019	100,000,000	2.58	\$100,000,000	\$100,058,759	\$58,759
Royal Bank of Canada, Mar 09, 2020	VARIABLE RATE CERTIFICATE OF DEPOSIT	2.39	3/9/2020	9/3/2019	150,000,000	2.42	\$150,000,000	\$150,015,134	\$15,134
Royal Bank of Canada, Mar 12, 2020	VARIABLE RATE CERTIFICATE OF DEPOSIT	2.40	3/12/2020	9/3/2019	100,000,000	2.43	\$100,000,000	\$100,005,021	\$5,021
Sanofi-Aventis SA CP4-2	COMMERCIAL PAPER - 4-2		9/13/2019		50,000,000	2.29	\$49,956,250	\$49,959,167	\$2,917
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/20/2019		64,050,000	2.47	\$63,959,583	\$63,969,222	\$9,639
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		11/12/2019		25,000,000	2.28	\$24,885,403	\$24,891,518	\$6,115
Sumitomo Mitsui Banking Corp. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	2.63	9/16/2019		100,000,000	2.67	\$100,000,000	\$100,023,302	\$23,302

See notes at end of table.

INVENTORY OF HOLDINGS FOR AUGUST 2019

Security Name	Security Classification	Cpn	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
Sumitomo Mitsui Banking Corp. CP4-2	COMMERCIAL PAPER - 4-2		9/9/2019		100,000,000	2.67	\$99,927,778	\$99,942,528	\$14,750
Sumitomo Mitsui Banking Corp., Jan 27, 2020	VARIABLE RATE CERTIFICATE OF DEPOSIT	2.32	1/27/2020	9/27/2019	50,000,000	2.35	\$50,000,000	\$50,000,924	\$924
Sumitomo Mitsui Banking Corp., Nov 04, 2019	VARIABLE RATE CERTIFICATE OF DEPOSIT	2.34	11/4/2019	9/4/2019	50,000,000	2.38	\$50,000,000	\$50,004,251	\$4,251
Sumitomo Mitsui Trust Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	2.32	10/11/2019		100,000,000	2.35	\$100,000,000	\$100,023,664	\$23,664
Sumitomo Mitsui Trust Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	2.29	11/15/2019		25,000,000	2.32	\$25,000,000	\$25,010,175	\$10,175
Sumitomo Mitsui Trust Bank Ltd., Oct 16, 2019	VARIABLE RATE CERTIFICATE OF DEPOSIT	2.30	10/16/2019	9/16/2019	70,000,000	2.33	\$70,000,000	\$70,007,072	\$7,072
Sumitomo Mitsui Trust Bank Ltd., Oct 17, 2019	VARIABLE RATE CERTIFICATE OF DEPOSIT	2.28	10/17/2019	9/17/2019	100,000,000	2.31	\$100,000,000	\$100,009,745	\$9,745
Sumitomo Mitsui Trust Bank Ltd., Oct 21, 2019	VARIABLE RATE CERTIFICATE OF DEPOSIT	2.27	10/21/2019	9/23/2019	100,000,000	2.30	\$100,000,000	\$100,010,261	\$10,261
Sumitomo Mitsui Trust Bank Ltd., Oct 25, 2019	VARIABLE RATE CERTIFICATE OF DEPOSIT	2.25	10/25/2019	9/25/2019	200,000,000	2.28	\$200,000,000	\$200,000,000	\$0
Svenska Handelsbanken, Stockholm CP4-2	COMMERCIAL PAPER - 4-2		9/26/2019		122,500,000	2.62	\$122,265,719	\$122,306,144	\$40,425
Thunder Bay Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/20/2020		28,250,000	2.03	\$27,979,648	\$27,987,840	\$8,193
Thunder Bay Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/25/2019		99,700,000	2.64	\$99,514,946	\$99,547,708	\$32,763
Thunder Bay Funding, LLC, Dec 03, 2019	COMMERCIAL PAPER ASSET BACKED CALLABLE	2.34	12/3/2019	9/3/2019	50,000,000	2.38	\$50,000,000	\$50,000,000	\$0
Thunder Bay Funding, LLC, Feb 05, 2020	COMMERCIAL PAPER ASSET BACKED CALLABLE	2.39	2/5/2020	9/5/2019	100,000,000	2.43	\$100,000,000	\$100,000,000	\$0
Thunder Bay Funding, LLC, Feb 07, 2020	COMMERCIAL PAPER ASSET BACKED CALLABLE	2.37	2/7/2020	9/3/2019	60,000,000	2.40	\$60,000,000	\$59,999,980	-\$20
Thunder Bay Funding, LLC, Mar 05, 2020	COMMERCIAL PAPER ASSET BACKED CALLABLE	2.39	3/5/2020	9/5/2019	60,000,000	2.43	\$60,000,000	\$60,000,000	\$0
Thunder Bay Funding, LLC, Mar 19, 2020	COMMERCIAL PAPER ASSET BACKED CALLABLE	2.36	3/19/2020	9/19/2019	50,000,000	2.39	\$50,000,000	\$50,002,064	\$2,064
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	2.00	2/27/2020		100,000,000	2.03	\$100,000,000	\$100,010,290	\$10,290
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	3.00	9/9/2019		75,000,000	3.03	\$75,000,000	\$75,017,359	\$17,359
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	2.59	10/11/2019		100,000,000	2.63	\$100,000,000	\$100,038,152	\$38,152
Toronto Dominion Bank CP4-2	COMMERCIAL PAPER - 4-2		9/5/2019		35,000,000	2.35	\$34,986,525	\$34,987,698	\$1,173
Toronto Dominion Bank ECD	EURO CERTIFICATE OF DEPOSIT	2.07	2/28/2020		75,000,000	2.10	\$75,000,000	\$75,000,000	\$0
Toronto Dominion Bank, Feb 27, 2020	VARIABLE RATE CERTIFICATE OF DEPOSIT	2.42	2/27/2020	9/3/2019	50,000,000	2.45	\$50,000,000	\$49,999,905	-\$95
Toronto Dominion Bank, Jul 16, 2020	VARIABLE RATE CERTIFICATE OF DEPOSIT	2.44	7/16/2020	9/3/2019	25,000,000	2.47	\$25,000,000	\$24,999,879	-\$121
Toronto Dominion Bank, Jul 24, 2020	VARIABLE RATE CERTIFICATE OF DEPOSIT	2.39	7/24/2020	9/24/2019	50,000,000	2.42	\$50,000,000	\$49,984,102	-\$15,899
Toyota Credit Canada Inc., Feb 21, 2020	VARIABLE RATE COMMERCIAL PAPER	2.39	2/21/2020	9/30/2019	50,000,000	2.42	\$50,000,000	\$50,000,000	\$0

See notes at end of table.

INVENTORY OF HOLDINGS FOR AUGUST 2019

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		2/21/2020		50,000,000	2.03	\$49,518,750	\$49,522,882	\$4,132
Toyota Motor Credit Corp., Feb 14, 2020	VARIABLE RATE COMMERCIAL PAPER	2.32	2/14/2020	9/23/2019	75,000,000	2.35	\$75,000,000	\$74,986,541	-\$13,460
Toyota Motor Credit Corp., Feb 18, 2020	VARIABLE RATE COMMERCIAL PAPER	2.36	2/18/2020	9/23/2019	50,000,000	2.39	\$50,000,000	\$49,998,591	-\$1,410
Toyota Motor Finance (Netherlands) B.V. CP	COMMERCIAL PAPER		9/13/2019		65,000,000	2.72	\$64,933,014	\$64,947,169	\$14,155
UnitedHealth Group, Inc. CP4-2	COMMERCIAL PAPER - 4-2		9/5/2019		73,750,000	2.22	\$73,723,081	\$73,722,221	-\$861
Westpac Banking Corp. Ltd., Sydney, Feb 10, 2020	VARIABLE RATE COMMERCIAL PAPER - 4-2	2.42	2/10/2020	9/3/2019	40,000,000	2.45	\$40,000,000	\$40,013,868	\$13,868
Westpac Banking Corp. Ltd., Sydney, Feb 14, 2020	VARIABLE RATE COMMERCIAL PAPER - 4-2	2.40	2/14/2020	9/3/2019	100,000,000	2.43	\$100,000,000	\$100,026,260	\$26,260
Westpac Banking Corp. Ltd., Sydney, Feb 27, 2020	VARIABLE RATE CERTIFICATE OF DEPOSIT	2.40	2/27/2020	9/3/2019	100,000,000	2.43	\$100,000,000	\$100,023,776	\$23,776
Westpac Banking Corp. Ltd., Sydney, Jun 12, 2020	VARIABLE RATE CERTIFICATE OF DEPOSIT	2.38	6/12/2020	9/3/2019	81,000,000	2.41	\$81,000,000	\$80,999,883	-\$117
Westpac Banking Corp. Ltd., Sydney, Mar 13, 2020	VARIABLE RATE CERTIFICATE OF DEPOSIT	2.39	3/13/2020	9/3/2019	100,000,000	2.42	\$100,000,000	\$100,020,643	\$20,643
Total Value of Assets					12,471,939,960		\$12,455,540,723	\$12,457,462,911	\$1,922,188

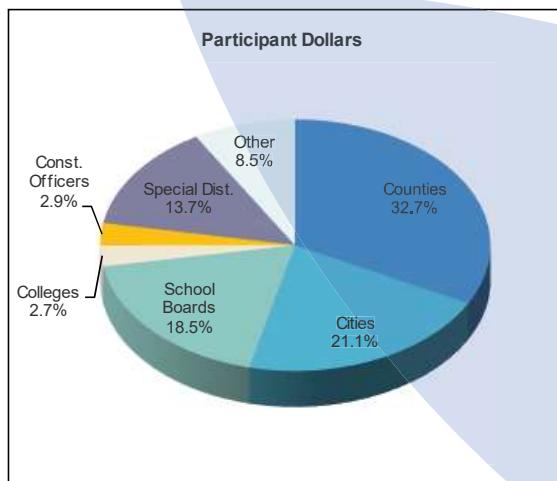
Notes: The data included in this report is unaudited. Amounts above are the value of investments. Income accruals, payables and uninvested cash are not included. Amortizations/accretions are reported with a one-day lag in the above valuations.

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.

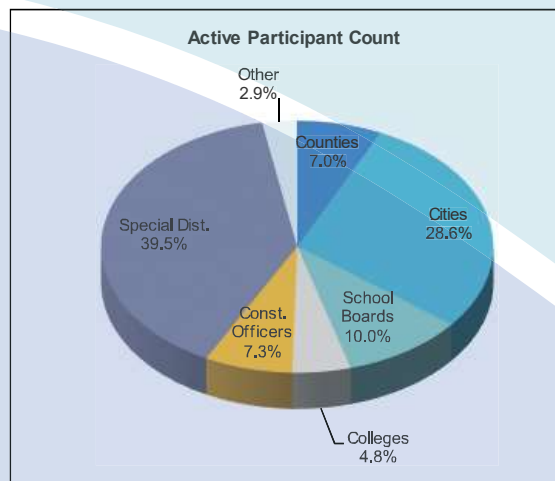
² Amortized cost is calculated using a straight line method.

PARTICIPANT CONCENTRATION DATA - AS OF AUGUST 2019

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	2.7%	4.8%
Top 10	33.7%	1.4%	Top 10	2.4%	1.4%
\$100 million or more	54.2%	3.8%	\$100 million or more	0.0%	0.0%
\$10 million up to \$100 million	39.3%	17.5%	\$10 million up to \$100 million	2.2%	1.1%
\$1 million up to \$10 million	6.0%	24.9%	\$1 million up to \$10 million	0.4%	1.5%
Under \$1 million	0.6%	53.7%	Under \$1 million	0.02%	2.2%
Counties	32.7%	7.0%	Constitutional Officers	2.9%	7.3%
Top 10	26.9%	1.4%	Top 10	1.5%	1.4%
\$100 million or more	27.8%	1.5%	\$100 million or more	0.9%	0.1%
\$10 million up to \$100 million	4.5%	1.8%	\$10 million up to \$100 million	1.4%	0.8%
\$1 million up to \$10 million	0.4%	1.2%	\$1 million up to \$10 million	0.6%	2.5%
Under \$1 million	0.0%	2.5%	Under \$1 million	0.0%	3.8%
Municipalities	21.1%	28.6%	Special Districts	13.7%	39.5%
Top 10	8.3%	1.4%	Top 10	8.5%	1.4%
\$100 million or more	3.2%	0.4%	\$100 million or more	6.0%	0.7%
\$10 million up to \$100 million	15.8%	7.0%	\$10 million up to \$100 million	5.7%	2.9%
\$1 million up to \$10 million	1.9%	8.1%	\$1 million up to \$10 million	1.7%	8.2%
Under \$1 million	0.1%	13.2%	Under \$1 million	0.3%	27.7%
School Boards	18.5%	10.0%	Other	8.5%	2.9%
Top 10	13.2%	1.4%	Top 10	8.1%	1.4%
\$100 million or more	10.0%	0.7%	\$100 million or more	6.4%	0.4%
\$10 million up to \$100 million	7.8%	3.3%	\$10 million up to \$100 million	1.8%	0.7%
\$1 million up to \$10 million	0.7%	2.6%	\$1 million up to \$10 million	0.3%	0.8%
Under \$1 million	0.0%	3.4%	Under \$1 million	0.0%	1.0%



Total Fund Value: \$12,226,388,157



Total Active Participant Count: 730

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

COMPLIANCE WITH INVESTMENT POLICY FOR AUGUST 2019

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 Investment Oversight Group will meet as necessary based on the occurrence and resolution of compliance exceptions or upon the occurrence of a material event. The IOG also reviews the Federated compliance report each month, as well as the results of independent compliance testing conducted by SBA Risk Management and Compliance. Minutes from any 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		Limit	Pass/Fail
<i>Securities must be USD denominated</i>	Minimum	100%	Pass
Unregistered securities must be eligible for sale to Accredited Investors or Qualified Purchasers.	Minimum	100%	Pass
Ratings requirements			
First Tier Securities	Minimum	100%	Pass
Long-term securities must have long-term ratings in the three highest categories	Pass/Fail		Pass
Commercial Paper must have short-term ratings from at least one NRSRO	Minimum	100%	Pass
Securities in Highest Rating Category (A-1+ or equivalent)	Minimum	50%	Pass
Repurchase Agreement Counterparties must be rated by S&P	Pass/Fail		Pass
S&P Weighted Average Life	Maximum	90 Days ¹	Pass
Maturity			
Individual Security	Maximum	397 days	Pass
Government floating rate notes/variable rate notes	Maximum	762 days	Pass
Dollar Weighted Average Maturity	Maximum	60 days	Pass
Weighted Average Life	Maximum	120 days	Pass
Issuer Diversification			
First tier issuer (limit does not apply to cash, cash items, U.S. Government securities and repo collateralized by these securities) ²	Maximum	5%	Pass ²
Inventory of Issuers > 5%	Amount	Purchases this month	
Royal Bank of Canada	5.17%	yes	
Demand Feature and Guarantor Diversification			
First Tier securities issued by or subject to demand features and guarantees of a non-controlled person ²	Maximum	10%/75%	Pass
First Tier securities issued by or subject to demand features and guarantees of a controlled person ²	Maximum	10%/100%	Pass
Money Market Mutual Funds			
Invested in any one Money Market Mutual Fund	Maximum	10%	Pass ²
Repurchase Agreements			
Repurchase Agreement Counterparty Rating	Minimum	A-1	Pass
Term Repurchase Agreements with any single dealer - Counterparty Rating A-1+	Maximum	25%	Pass
Term Repurchase Agreements with any single dealer - Counterparty Rating A-1	Maximum	10%	Pass
Repurchase Agreements with any single dealer - Counterparty Rating A-1	Maximum	25%	Pass
Concentration Tests			
Industry Concentration, excluding financial services industry	Maximum	25%	Pass
Any Single Government Agency	Maximum	33.33%	Pass
Illiquid Securities	Maximum	5%	Pass
Assets invested in securities accessible within 1 business day	Minimum	10%	Pass
Assets invested in securities accessible within 5 business days	Minimum	30%	Pass

¹The fund may use floating rate government securities to extend its weighted average life up to 120 days.

² This limitation applies at time of trade. Under Rule 2a-7 a fund is not required to liquidate positions if the exposure in excess of the specified percentage is caused by account movements.

TRADING ACTIVITY FOR AUGUST 2019

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
BUYS								
ANTALIS S.A, CPABS4CPABS4	08/09/19	08/01/19	08/02/19	25,000,000	24,989,063	0	24,989,063	0
ANTALIS S.A, CPABS4CPABS4	08/16/19	08/09/19	08/09/19	40,000,000	39,982,811	0	39,982,811	0
ANTALIS S.A, CPABS4CPABS4	09/05/19	08/05/19	08/05/19	50,000,000	49,901,403	0	49,901,403	0
ANTALIS S.A, CPABS4CPABS4	09/05/19	08/05/19	08/05/19	1,950,000	1,946,155	0	1,946,155	0
ATLANTIC ASSET SECUCPABS4	11/19/19	08/26/19	08/26/19	50,000,000	49,748,542	0	49,748,542	0
ATLANTIC ASSET SECUCPABS4	11/19/19	08/26/19	08/26/19	31,400,000	31,242,084	0	31,242,084	0
BARTON CAPITAL S.A,CPABS4	09/06/19	08/01/19	08/01/19	50,000,000	49,887,500	0	49,887,500	0
BARTON CAPITAL S.A,CPABS4	09/06/19	08/01/19	08/01/19	50,000,000	49,887,500	0	49,887,500	0
BARTON CAPITAL S.A,CPABS4	09/06/19	08/01/19	08/01/19	50,000,000	49,887,500	0	49,887,500	0
BARTON CAPITAL S.A,CPABS4	09/06/19	08/01/19	08/01/19	50,000,000	49,887,500	0	49,887,500	0
BEDFORD ROW FUNDING CORP	08/20/20	08/27/19	08/27/19	35,000,000	35,000,000	0	35,000,000	0
CANADIAN IMPERIAL BANK OF COMMERCE/ NEW YORK NY	02/28/20	08/28/19	08/28/19	50,000,000	50,000,000	0	50,000,000	0
CANADIAN IMPERIAL BANK OF COMMERCE/ NEW YORK NY	02/28/20	08/28/19	08/28/19	50,000,000	50,000,000	0	50,000,000	0
COLLATERALIZED COMMCPABS3	02/07/20	08/06/19	08/06/19	25,000,000	24,727,639	0	24,727,639	0
COLLATERALIZED COMMCPABS3	02/24/20	08/23/19	08/23/19	50,000,000	49,473,264	0	49,473,264	0
DZ BANK AG DEUTSCHEEC	02/26/20	08/22/19	08/27/19	100,000,000	98,958,707	0	98,958,707	0
TORONTO DOMINION BAEC	02/28/20	08/27/19	08/29/19	75,000,000	75,000,000	0	75,000,000	0
DNB BANK ASA CP4-2CP4-2	02/13/20	08/28/19	08/28/19	50,000,000	49,535,250	0	49,535,250	0
DNB BANK ASA CP4-2CP4-2	02/13/20	08/28/19	08/28/19	50,000,000	49,535,250	0	49,535,250	0
DZ BANK AG DEUTSCHECP4-2	08/29/19	08/28/19	08/28/19	50,000,000	49,997,111	0	49,997,111	0
DZ BANK AG DEUTSCHECP4-2	08/29/19	08/28/19	08/28/19	50,000,000	49,997,111	0	49,997,111	0
DZ BANK AG DEUTSCHECP4-2	08/29/19	08/28/19	08/28/19	48,525,000	48,522,196	0	48,522,196	0
DZ BANK AG DEUTSCHECP4-2	09/05/19	08/28/19	08/28/19	47,000,000	46,978,067	0	46,978,067	0
EUROPEAN INVESTMENTCP	05/26/20	08/30/19	09/04/19	50,000,000	49,304,375	0	49,304,375	0
EUROPEAN INVESTMENTCP	05/26/20	08/30/19	09/04/19	50,000,000	49,304,375	0	49,304,375	0
EUROPEAN INVESTMENTCP	05/28/20	08/29/19	09/03/19	50,000,000	49,303,944	0	49,303,944	0
EUROPEAN INVESTMENTCP	05/28/20	08/29/19	09/03/19	50,000,000	49,303,944	0	49,303,944	0
EUROPEAN INVESTMENTCP	05/28/20	08/29/19	09/03/19	50,000,000	49,303,944	0	49,303,944	0
LONGSHIP FUNDING LLC PABS4	09/12/19	08/08/19	08/08/19	30,000,000	29,936,417	0	29,936,417	0
LONGSHIP FUNDING LLC PABS4	09/30/19	08/21/19	08/21/19	50,000,000	49,880,000	0	49,880,000	0
MUFG BANK LTD, CDYACDYAN	01/29/20	08/29/19	08/30/19	50,000,000	50,000,000	0	50,000,000	0
MUFG BANK LTD, CDYACDYAN	01/29/20	08/29/19	08/30/19	29,000,000	29,000,000	0	29,000,000	0
MUFG BANK LTD/NEW YORK NY	02/10/20	08/07/19	08/08/19	50,000,000	50,000,000	0	50,000,000	0
MUFG BANK LTD/NEW YORK NY	02/10/20	08/07/19	08/08/19	50,000,000	50,000,000	0	50,000,000	0
MUFG BANK LTD, CDYACDYAN	02/18/20	08/14/19	08/15/19	50,000,000	50,000,000	0	50,000,000	0
MUFG BANK LTD, CDYACDYAN	02/18/20	08/14/19	08/15/19	50,000,000	50,000,000	0	50,000,000	0
MUFG BANK LTD, CDYACDYAN	02/18/20	08/14/19	08/15/19	50,000,000	50,000,000	0	50,000,000	0
MUFG BANK LTD, CDYACDYAN	02/24/20	08/22/19	08/22/19	34,000,000	34,000,000	0	34,000,000	0
OLD LINE FUNDING, LCPABS4	02/20/20	08/09/19	08/12/19	50,000,000	49,453,333	0	49,453,333	0
OLD LINE FUNDING, LCPABS4	02/20/20	08/09/19	08/12/19	20,000,000	19,781,333	0	19,781,333	0
OLD LINE FUNDING, LCPABS4	02/20/20	08/27/19	08/27/19	50,000,000	49,513,250	0	49,513,250	0
OLD LINE FUNDING, LCPABS4	02/20/20	08/27/19	08/27/19	50,000,000	49,513,250	0	49,513,250	0
SOCIETE GENERALE, PCP4-2	08/13/19	08/06/19	08/06/19	50,000,000	49,979,194	0	49,979,194	0
SOCIETE GENERALE, PCP4-2	08/13/19	08/06/19	08/06/19	50,000,000	49,979,194	0	49,979,194	0
SOCIETE GENERALE, PCP4-2	08/13/19	08/06/19	08/06/19	50,000,000	49,979,194	0	49,979,194	0
SOCIETE GENERALE, PCP4-2	08/13/19	08/06/19	08/06/19	50,000,000	49,979,194	0	49,979,194	0
THUNDER BAY FUNDINGCPABS4	02/20/20	08/27/19	08/27/19	28,250,000	27,974,986	0	27,974,986	0
THUNDER BAY FUNDING LLC	02/07/20	08/06/19	08/07/19	50,000,000	50,000,000	0	50,000,000	0
THUNDER BAY FUNDING LLC	02/07/20	08/06/19	08/07/19	10,000,000	10,000,000	0	10,000,000	0
TORONTO-DOMINION BANK/NY	02/27/20	08/27/19	08/27/19	50,000,000	50,000,000	0	50,000,000	0
TORONTO DOMINION BACDYAN	02/27/20	08/27/19	08/27/19	50,000,000	50,000,000	0	50,000,000	0
TORONTO DOMINION BACDYAN	02/27/20	08/27/19	08/27/19	50,000,000	50,000,000	0	50,000,000	0
TORONTO DOMINION BACP4-2	08/16/19	08/09/19	08/09/19	50,000,000	49,979,194	0	49,979,194	0
TORONTO DOMINION BACP4-2	08/16/19	08/09/19	08/09/19	50,000,000	49,979,194	0	49,979,194	0
TORONTO DOMINION BACP4-2	08/16/19	08/09/19	08/09/19	50,000,000	49,979,194	0	49,979,194	0
TORONTO DOMINION BACP4-2	08/16/19	08/09/19	08/09/19	50,000,000	49,979,194	0	49,979,194	0

TRADING ACTIVITY FOR AUGUST 2019

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
TORONTO DOMINION BACP4-2	08/27/19	08/20/19	08/20/19	50,000,000	49,979,000	0	49,979,000	0
TORONTO DOMINION BACP4-2	08/27/19	08/20/19	08/20/19	50,000,000	49,979,000	0	49,979,000	0
TORONTO DOMINION BACP4-2	08/27/19	08/20/19	08/20/19	50,000,000	49,979,000	0	49,979,000	0
TORONTO DOMINION BACP4-2	08/27/19	08/20/19	08/20/19	50,000,000	49,979,000	0	49,979,000	0
TORONTO DOMINION BACP4-2	08/27/19	08/20/19	08/20/19	50,000,000	49,979,000	0	49,979,000	0
TORONTO DOMINION BACP4-2	08/27/19	08/20/19	08/20/19	50,000,000	49,979,000	0	49,979,000	0
TOYOTA MOTOR CREDIT CORP	02/18/20	08/21/19	08/21/19	50,000,000	50,000,000	0	50,000,000	0
TOYOTA CREDIT DE PUCP	02/21/20	08/27/19	08/27/19	50,000,000	49,510,500	0	49,510,500	0
UNITEDHEALTH GROUP,CP4-2	09/05/19	08/29/19	08/29/19	50,000,000	49,978,708	0	49,978,708	0
UNITEDHEALTH GROUP,CP4-2	09/05/19	08/29/19	08/29/19	13,500,000	13,494,251	0	13,494,251	0
UNITEDHEALTH GROUP,CP4-2	09/05/19	08/29/19	08/29/19	10,250,000	10,245,635	0	10,245,635	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	08/01/19	08/01/19	367,780	367,780	0	367,780	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	08/05/19	08/05/19	2,181,226	2,181,226	0	2,181,226	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	08/07/19	08/07/19	3,710,236	3,710,236	0	3,710,236	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	08/12/19	08/12/19	196,384	196,384	0	196,384	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	08/13/19	08/13/19	834,669	834,669	0	834,669	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	08/15/19	08/15/19	1,206,244	1,206,244	0	1,206,244	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	08/19/19	08/19/19	1,206,838	1,206,838	0	1,206,838	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	08/20/19	08/20/19	856,223	856,223	0	856,223	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	08/22/19	08/22/19	1,888,432	1,888,432	0	1,888,432	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	08/28/19	08/28/19	6,969,151	6,969,151	0	6,969,151	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	08/30/19	08/30/19	873,614	873,614	0	873,614	0
MIZUHO TRIPARTY	08/02/19	08/01/19	08/01/19	515,000,000	515,000,000	0	515,000,000	0
HSBC TRIPARTY	08/02/19	08/01/19	08/01/19	250,000,000	250,000,000	0	250,000,000	0
BANK OF AMERICA TRIPARTY	08/02/19	08/01/19	08/01/19	605,000,000	605,000,000	0	605,000,000	0
MIZUHO TRIPARTY	08/05/19	08/02/19	08/02/19	515,000,000	515,000,000	0	515,000,000	0
HSBC TRIPARTY	08/05/19	08/02/19	08/02/19	250,000,000	250,000,000	0	250,000,000	0
BANK OF AMERICA TRIPARTY	08/05/19	08/02/19	08/02/19	670,000,000	670,000,000	0	670,000,000	0
MIZUHO TRIPARTY	08/06/19	08/05/19	08/05/19	515,000,000	515,000,000	0	515,000,000	0
HSBC TRIPARTY	08/06/19	08/05/19	08/05/19	250,000,000	250,000,000	0	250,000,000	0
BANK OF AMERICA TRIPARTY	08/06/19	08/05/19	08/05/19	1,230,000,000	1,230,000,000	0	1,230,000,000	0
MIZUHO TRIPARTY	08/07/19	08/06/19	08/06/19	515,000,000	515,000,000	0	515,000,000	0
HSBC TRIPARTY	08/07/19	08/06/19	08/06/19	250,000,000	250,000,000	0	250,000,000	0
BANK OF AMERICA TRIPARTY	08/07/19	08/06/19	08/06/19	1,260,000,000	1,260,000,000	0	1,260,000,000	0
HSBC TRIPARTY	08/14/19	08/07/19	08/07/19	500,000,000	500,000,000	0	500,000,000	0
BANK OF AMERICA TRIPARTY	08/08/19	08/07/19	08/07/19	1,230,000,000	1,230,000,000	0	1,230,000,000	0
MIZUHO TRIPARTY	08/08/19	08/07/19	08/07/19	515,000,000	515,000,000	0	515,000,000	0
HSBC TRIPARTY	08/08/19	08/07/19	08/07/19	250,000,000	250,000,000	0	250,000,000	0
MIZUHO TRIPARTY	08/09/19	08/08/19	08/08/19	515,000,000	515,000,000	0	515,000,000	0
HSBC TRIPARTY	08/09/19	08/08/19	08/08/19	250,000,000	250,000,000	0	250,000,000	0
BANK OF AMERICA TRIPARTY	08/09/19	08/08/19	08/08/19	1,280,000,000	1,280,000,000	0	1,280,000,000	0
MIZUHO TRIPARTY	08/12/19	08/09/19	08/09/19	515,000,000	515,000,000	0	515,000,000	0
HSBC TRIPARTY	08/12/19	08/09/19	08/09/19	250,000,000	250,000,000	0	250,000,000	0
BANK OF AMERICA TRIPARTY	08/12/19	08/09/19	08/09/19	1,206,000,000	1,206,000,000	0	1,206,000,000	0
MIZUHO TRIPARTY	08/13/19	08/12/19	08/12/19	515,000,000	515,000,000	0	515,000,000	0
HSBC TRIPARTY	08/13/19	08/12/19	08/12/19	250,000,000	250,000,000	0	250,000,000	0
BANK OF AMERICA TRIPARTY	08/13/19	08/12/19	08/12/19	1,285,000,000	1,285,000,000	0	1,285,000,000	0
MIZUHO TRIPARTY	08/14/19	08/13/19	08/13/19	515,000,000	515,000,000	0	515,000,000	0
HSBC TRIPARTY	08/14/19	08/13/19	08/13/19	250,000,000	250,000,000	0	250,000,000	0
BANK OF AMERICA TRIPARTY	08/14/19	08/13/19	08/13/19	1,565,000,000	1,565,000,000	0	1,565,000,000	0
HSBC TRIPARTY	08/21/19	08/14/19	08/14/19	250,000,000	250,000,000	0	250,000,000	0
MIZUHO TRIPARTY	08/15/19	08/14/19	08/14/19	515,000,000	515,000,000	0	515,000,000	0
HSBC TRIPARTY	08/15/19	08/14/19	08/14/19	250,000,000	250,000,000	0	250,000,000	0
BANK OF AMERICA TRIPARTY	08/15/19	08/14/19	08/14/19	1,095,000,000	1,095,000,000	0	1,095,000,000	0
MIZUHO TRIPARTY	08/16/19	08/15/19	08/15/19	515,000,000	515,000,000	0	515,000,000	0
HSBC TRIPARTY	08/16/19	08/15/19	08/15/19	250,000,000	250,000,000	0	250,000,000	0
BANK OF AMERICA TRIPARTY	08/16/19	08/15/19	08/15/19	1,400,000,000	1,400,000,000	0	1,400,000,000	0
MIZUHO TRIPARTY	08/19/19	08/16/19	08/16/19	515,000,000	515,000,000	0	515,000,000	0
HSBC TRIPARTY	08/19/19	08/16/19	08/16/19	250,000,000	250,000,000	0	250,000,000	0

TRADING ACTIVITY FOR AUGUST 2019

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
BANK OF AMERICA TRIPARTY	08/19/19	08/16/19	08/16/19	1,650,000,000	1,650,000,000	0	1,650,000,000	0
MIZUHO TRIPARTY	08/20/19	08/19/19	08/19/19	515,000,000	515,000,000	0	515,000,000	0
HSBC TRIPARTY	08/20/19	08/19/19	08/19/19	250,000,000	250,000,000	0	250,000,000	0
BANK OF AMERICA TRIPARTY	08/20/19	08/19/19	08/19/19	1,865,000,000	1,865,000,000	0	1,865,000,000	0
BANK OF AMERICA TRIPARTY	08/21/19	08/20/19	08/20/19	1,120,000,000	1,120,000,000	0	1,120,000,000	0
MIZUHO TRIPARTY	08/21/19	08/20/19	08/20/19	515,000,000	515,000,000	0	515,000,000	0
HSBC TRIPARTY	08/21/19	08/20/19	08/20/19	250,000,000	250,000,000	0	250,000,000	0
HSBC TRIPARTY	08/28/19	08/21/19	08/21/19	250,000,000	250,000,000	0	250,000,000	0
MIZUHO TRIPARTY	08/22/19	08/21/19	08/21/19	515,000,000	515,000,000	0	515,000,000	0
HSBC TRIPARTY	08/22/19	08/21/19	08/21/19	250,000,000	250,000,000	0	250,000,000	0
BANK OF AMERICA TRIPARTY	08/22/19	08/21/19	08/21/19	1,150,000,000	1,150,000,000	0	1,150,000,000	0
MIZUHO TRIPARTY	08/23/19	08/22/19	08/22/19	515,000,000	515,000,000	0	515,000,000	0
HSBC TRIPARTY	08/23/19	08/22/19	08/22/19	250,000,000	250,000,000	0	250,000,000	0
BANK OF AMERICA TRIPARTY	08/23/19	08/22/19	08/22/19	1,295,000,000	1,295,000,000	0	1,295,000,000	0
MIZUHO TRIPARTY	08/26/19	08/23/19	08/23/19	515,000,000	515,000,000	0	515,000,000	0
HSBC TRIPARTY	08/26/19	08/23/19	08/23/19	250,000,000	250,000,000	0	250,000,000	0
BANK OF AMERICA TRIPARTY	08/26/19	08/23/19	08/23/19	1,305,000,000	1,305,000,000	0	1,305,000,000	0
MIZUHO TRIPARTY	08/27/19	08/26/19	08/26/19	515,000,000	515,000,000	0	515,000,000	0
HSBC TRIPARTY	08/27/19	08/26/19	08/26/19	250,000,000	250,000,000	0	250,000,000	0
BANK OF AMERICA TRIPARTY	08/27/19	08/26/19	08/26/19	1,365,000,000	1,365,000,000	0	1,365,000,000	0
MIZUHO TRIPARTY	08/28/19	08/27/19	08/27/19	515,000,000	515,000,000	0	515,000,000	0
HSBC TRIPARTY	08/28/19	08/27/19	08/27/19	250,000,000	250,000,000	0	250,000,000	0
BANK OF AMERICA TRIPARTY	08/28/19	08/27/19	08/27/19	1,260,000,000	1,260,000,000	0	1,260,000,000	0
HSBC TRIPARTY	09/04/19	08/28/19	08/28/19	250,000,000	250,000,000	0	250,000,000	0
HSBC TRIPARTY	09/04/19	08/28/19	08/28/19	600,000,000	600,000,000	0	600,000,000	0
MIZUHO TRIPARTY	08/29/19	08/28/19	08/28/19	515,000,000	515,000,000	0	515,000,000	0
HSBC TRIPARTY	08/29/19	08/28/19	08/28/19	250,000,000	250,000,000	0	250,000,000	0
BANK OF AMERICA TRIPARTY	08/29/19	08/28/19	08/28/19	1,030,000,000	1,030,000,000	0	1,030,000,000	0
MIZUHO TRIPARTY	08/30/19	08/29/19	08/29/19	515,000,000	515,000,000	0	515,000,000	0
HSBC TRIPARTY	08/30/19	08/29/19	08/29/19	250,000,000	250,000,000	0	250,000,000	0
BANK OF AMERICA TRIPARTY	08/30/19	08/29/19	08/29/19	1,090,000,000	1,090,000,000	0	1,090,000,000	0
MIZUHO TRIPARTY	09/03/19	08/30/19	08/30/19	515,000,000	515,000,000	0	515,000,000	0
HSBC TRIPARTY	09/03/19	08/30/19	08/30/19	250,000,000	250,000,000	0	250,000,000	0
BANK OF AMERICA TRIPARTY	09/03/19	08/30/19	08/30/19	1,170,000,000	1,170,000,000	0	1,170,000,000	0
Total BUYS				48,880,165,797	48,869,885,252	0	48,869,885,252	0
CASH CLOSE								
OLD LINE FUNDING, LLC, SE	09/26/19	08/22/19	08/22/19	125,000,000	124,694,965	0	124,694,965	(0)
THUNDER BAY FUNDING LLC	09/05/19	08/07/19	08/07/19	100,000,000	100,000,000	14,412	100,014,412	0
Total CASH CLOSE				225,000,000	224,694,965	14,412	224,709,377	(0)
DEPOSITS								
AUSTRALIA NEW ZEATD 2.21 20190808	08/08/19	08/01/19	08/01/19	500,000,000	500,000,000	0	500,000,000	0
AUSTRALIA NEW ZEATD 2.16 20190815	08/15/19	08/08/19	08/08/19	400,000,000	400,000,000	0	400,000,000	0
AUSTRALIA NEW ZEATD 2.16 20190821	08/21/19	08/14/19	08/14/19	150,000,000	150,000,000	0	150,000,000	0
STANDARD CHARTERED TD 2.09 20190815	08/15/19	08/14/19	08/14/19	200,000,000	200,000,000	0	200,000,000	0
STANDARD CHARTERED TD 2.09 20190815	08/15/19	08/14/19	08/14/19	300,000,000	300,000,000	0	300,000,000	0
AUSTRALIA NEW ZEATD 2.14 20190816	08/16/19	08/15/19	08/15/19	400,000,000	400,000,000	0	400,000,000	0
AUSTRALIA NEW ZEATD 2.15 20190823	08/23/19	08/16/19	08/16/19	400,000,000	400,000,000	0	400,000,000	0
ABN AMRO BANK NV, ATD 2.14 20190827	08/27/19	08/20/19	08/20/19	450,000,000	450,000,000	0	450,000,000	0
ABN AMRO BANK NV, ATD 2.14 20190828	08/28/19	08/21/19	08/21/19	100,000,000	100,000,000	0	100,000,000	0
AUSTRALIA NEW ZEATD 2.15 20190828	08/28/19	08/21/19	08/21/19	175,000,000	175,000,000	0	175,000,000	0
AUSTRALIA NEW ZEATD 2.14 20190830	08/30/19	08/23/19	08/23/19	400,000,000	400,000,000	0	400,000,000	0
STANDARD CHARTERED TD 2.11 20190828	08/28/19	08/27/19	08/27/19	300,000,000	300,000,000	0	300,000,000	0
STANDARD CHARTERED TD 2.11 20190828	08/28/19	08/27/19	08/27/19	300,000,000	300,000,000	0	300,000,000	0
AUSTRALIA NEW ZEATD 2.13 20190829	08/29/19	08/28/19	08/28/19	100,000,000	100,000,000	0	100,000,000	0
Total DEPOSITS				4,175,000,000	4,175,000,000	0	4,175,000,000	0
MATURITIES								
ANTALIS S,A, CPABS4CPABS4	08/01/19	08/01/19	08/01/19	135,000,000	135,000,000	0	135,000,000	0
ANTALIS S,A, CPABS4CPABS4	08/02/19	08/02/19	08/02/19	48,720,000	48,720,000	0	48,720,000	0
ANTALIS S,A, CPABS4CPABS4	08/05/19	08/05/19	08/05/19	63,080,000	63,080,000	0	63,080,000	0

TRADING ACTIVITY FOR AUGUST 2019

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
ANTALIS S,A, CPABS4CPABS4	08/09/19	08/09/19	08/09/19	25,000,000	25,000,000	0	25,000,000	0
ANTALIS S,A, CPABS4CPABS4	08/15/19	08/15/19	08/15/19	68,000,000	68,000,000	0	68,000,000	0
ANTALIS S,A, CPABS4CPABS4	08/16/19	08/16/19	08/16/19	40,000,000	40,000,000	0	40,000,000	0
ANTALIS S,A, CPABS4CPABS4	08/19/19	08/19/19	08/19/19	130,000,000	130,000,000	0	130,000,000	0
BARTON CAPITAL S,A,CPABS4	08/13/19	08/13/19	08/13/19	100,000,000	100,000,000	0	100,000,000	0
CAFCO, LLC CPABS4-2CPABS4	08/22/19	08/22/19	08/22/19	25,000,000	25,000,000	0	25,000,000	0
CRC FUNDING, LLC CPCPABS4	08/22/19	08/22/19	08/22/19	50,000,000	50,000,000	0	50,000,000	0
CIESCO, LLC CPABS4-CPABS4	08/16/19	08/16/19	08/16/19	50,000,000	50,000,000	0	50,000,000	0
COLLATERALIZED COMMERCIAL PAPER CO LLC	08/23/19	08/23/19	08/23/19	50,000,000	50,000,000	0	50,000,000	0
COLLATERALIZED COMMERCIAL PAPER CO LLC	08/15/19	08/15/19	08/15/19	20,000,000	20,000,000	0	20,000,000	0
DZ BANK AG DEUTSCHECDEUR	08/21/19	08/21/19	08/21/19	200,000,000	200,000,000	0	200,000,000	0
DZ BANK AG DEUTSCHECDEUR	08/30/19	08/30/19	08/30/19	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDEUR	08/30/19	08/30/19	08/30/19	50,000,000	50,000,000	0	50,000,000	0
DZ BANK AG DEUTSCHECP4-2	08/29/19	08/29/19	08/29/19	148,525,000	148,525,000	0	148,525,000	0
LMA-AMERICAS LLC CPCPABS4	08/06/19	08/06/19	08/06/19	60,000,000	60,000,000	0	60,000,000	0
LMA-AMERICAS LLC CPCPABS4	08/27/19	08/27/19	08/27/19	75,000,000	75,000,000	0	75,000,000	0
LMA-AMERICAS LLC CPCPABS4	08/29/19	08/29/19	08/29/19	50,000,000	50,000,000	0	50,000,000	0
LONGSHIP FUNDING LLCPABS4	08/07/19	08/07/19	08/07/19	50,000,000	50,000,000	0	50,000,000	0
LONGSHIP FUNDING LLCPABS4	08/21/19	08/21/19	08/21/19	50,000,000	50,000,000	0	50,000,000	0
NATIONWIDE BUILDING SOCIETY	08/30/19	08/30/19	08/30/19	50,000,000	50,000,000	0	50,000,000	0
OLD LINE FUNDING, LCPABS4	08/23/19	08/23/19	08/23/19	49,000,000	49,000,000	0	49,000,000	0
SOCIETE GENERALE, PCP4-2	08/13/19	08/13/19	08/13/19	200,000,000	200,000,000	0	200,000,000	0
STARBIRD FUNDING COCPABS4	08/09/19	08/09/19	08/09/19	62,550,000	62,550,000	0	62,550,000	0
THUNDER BAY FUNDINGCPABS4	08/27/19	08/27/19	08/27/19	60,000,000	60,000,000	0	60,000,000	0
TORONTO DOMINION BACP4-2	08/06/19	08/06/19	08/06/19	200,000,000	200,000,000	0	200,000,000	0
TORONTO DOMINION BACP4-2	08/16/19	08/16/19	08/16/19	200,000,000	200,000,000	0	200,000,000	0
TORONTO DOMINION BACP4-2	08/27/19	08/27/19	08/27/19	300,000,000	300,000,000	0	300,000,000	0
UNITEDHEALTH GROUP,CP4-2	08/02/19	08/02/19	08/02/19	61,500,000	61,500,000	0	61,500,000	0
UNITEDHEALTH GROUP,CP4-2	08/08/19	08/08/19	08/08/19	150,000,000	150,000,000	0	150,000,000	0
UNITEDHEALTH GROUP,CP4-2	08/12/19	08/12/19	08/12/19	131,750,000	131,750,000	0	131,750,000	0
UNITEDHEALTH GROUP,CP4-2	08/14/19	08/14/19	08/14/19	40,000,000	40,000,000	0	40,000,000	0
UNITEDHEALTH GROUP,CP4-2	08/19/19	08/19/19	08/19/19	127,000,000	127,000,000	0	127,000,000	0
HSBC TRIPARTY	08/07/19	08/07/19	08/07/19	500,000,000	500,000,000	0	500,000,000	0
MIZUHO TRIPARTY	08/01/19	08/01/19	08/01/19	515,000,000	515,000,000	0	515,000,000	0
HSBC TRIPARTY	08/01/19	08/01/19	08/01/19	250,000,000	250,000,000	0	250,000,000	0
BANK OF AMERICA TRIPARTY	08/01/19	08/01/19	08/01/19	855,000,000	855,000,000	0	855,000,000	0
MIZUHO TRIPARTY	08/02/19	08/02/19	08/02/19	515,000,000	515,000,000	0	515,000,000	0
HSBC TRIPARTY	08/02/19	08/02/19	08/02/19	250,000,000	250,000,000	0	250,000,000	0
BANK OF AMERICA TRIPARTY	08/02/19	08/02/19	08/02/19	605,000,000	605,000,000	0	605,000,000	0
MIZUHO TRIPARTY	08/05/19	08/05/19	08/05/19	515,000,000	515,000,000	0	515,000,000	0
HSBC TRIPARTY	08/05/19	08/05/19	08/05/19	250,000,000	250,000,000	0	250,000,000	0
BANK OF AMERICA TRIPARTY	08/05/19	08/05/19	08/05/19	670,000,000	670,000,000	0	670,000,000	0
MIZUHO TRIPARTY	08/06/19	08/06/19	08/06/19	515,000,000	515,000,000	0	515,000,000	0
HSBC TRIPARTY	08/06/19	08/06/19	08/06/19	250,000,000	250,000,000	0	250,000,000	0
BANK OF AMERICA TRIPARTY	08/06/19	08/06/19	08/06/19	1,230,000,000	1,230,000,000	0	1,230,000,000	0
MIZUHO TRIPARTY	08/07/19	08/07/19	08/07/19	515,000,000	515,000,000	0	515,000,000	0
HSBC TRIPARTY	08/07/19	08/07/19	08/07/19	250,000,000	250,000,000	0	250,000,000	0
BANK OF AMERICA TRIPARTY	08/07/19	08/07/19	08/07/19	1,260,000,000	1,260,000,000	0	1,260,000,000	0
HSBC TRIPARTY	08/14/19	08/14/19	08/14/19	500,000,000	500,000,000	0	500,000,000	0
BANK OF AMERICA TRIPARTY	08/08/19	08/08/19	08/08/19	1,230,000,000	1,230,000,000	0	1,230,000,000	0
MIZUHO TRIPARTY	08/08/19	08/08/19	08/08/19	515,000,000	515,000,000	0	515,000,000	0
HSBC TRIPARTY	08/08/19	08/08/19	08/08/19	250,000,000	250,000,000	0	250,000,000	0
MIZUHO TRIPARTY	08/09/19	08/09/19	08/09/19	515,000,000	515,000,000	0	515,000,000	0
HSBC TRIPARTY	08/09/19	08/09/19	08/09/19	250,000,000	250,000,000	0	250,000,000	0
BANK OF AMERICA TRIPARTY	08/09/19	08/09/19	08/09/19	1,280,000,000	1,280,000,000	0	1,280,000,000	0
MIZUHO TRIPARTY	08/12/19	08/12/19	08/12/19	515,000,000	515,000,000	0	515,000,000	0
HSBC TRIPARTY	08/12/19	08/12/19	08/12/19	250,000,000	250,000,000	0	250,000,000	0
BANK OF AMERICA TRIPARTY	08/12/19	08/12/19	08/12/19	1,206,000,000	1,206,000,000	0	1,206,000,000	0
MIZUHO TRIPARTY	08/13/19	08/13/19	08/13/19	515,000,000	515,000,000	0	515,000,000	0

TRADING ACTIVITY FOR AUGUST 2019

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
HSBC TRIPARTY	08/13/19	08/13/19	08/13/19	250,000,000	250,000,000	0	250,000,000	0
BANK OF AMERICA TRIPARTY	08/13/19	08/13/19	08/13/19	1,285,000,000	1,285,000,000	0	1,285,000,000	0
MIZUHO TRIPARTY	08/14/19	08/14/19	08/14/19	515,000,000	515,000,000	0	515,000,000	0
HSBC TRIPARTY	08/14/19	08/14/19	08/14/19	250,000,000	250,000,000	0	250,000,000	0
BANK OF AMERICA TRIPARTY	08/14/19	08/14/19	08/14/19	1,565,000,000	1,565,000,000	0	1,565,000,000	0
HSBC TRIPARTY	08/21/19	08/21/19	08/21/19	250,000,000	250,000,000	0	250,000,000	0
MIZUHO TRIPARTY	08/15/19	08/15/19	08/15/19	515,000,000	515,000,000	0	515,000,000	0
HSBC TRIPARTY	08/15/19	08/15/19	08/15/19	250,000,000	250,000,000	0	250,000,000	0
BANK OF AMERICA TRIPARTY	08/15/19	08/15/19	08/15/19	1,095,000,000	1,095,000,000	0	1,095,000,000	0
MIZUHO TRIPARTY	08/16/19	08/16/19	08/16/19	515,000,000	515,000,000	0	515,000,000	0
HSBC TRIPARTY	08/16/19	08/16/19	08/16/19	250,000,000	250,000,000	0	250,000,000	0
BANK OF AMERICA TRIPARTY	08/16/19	08/16/19	08/16/19	1,400,000,000	1,400,000,000	0	1,400,000,000	0
MIZUHO TRIPARTY	08/19/19	08/19/19	08/19/19	515,000,000	515,000,000	0	515,000,000	0
HSBC TRIPARTY	08/19/19	08/19/19	08/19/19	250,000,000	250,000,000	0	250,000,000	0
BANK OF AMERICA TRIPARTY	08/19/19	08/19/19	08/19/19	1,650,000,000	1,650,000,000	0	1,650,000,000	0
MIZUHO TRIPARTY	08/20/19	08/20/19	08/20/19	515,000,000	515,000,000	0	515,000,000	0
HSBC TRIPARTY	08/20/19	08/20/19	08/20/19	250,000,000	250,000,000	0	250,000,000	0
BANK OF AMERICA TRIPARTY	08/20/19	08/20/19	08/20/19	1,865,000,000	1,865,000,000	0	1,865,000,000	0
BANK OF AMERICA TRIPARTY	08/21/19	08/21/19	08/21/19	1,120,000,000	1,120,000,000	0	1,120,000,000	0
MIZUHO TRIPARTY	08/21/19	08/21/19	08/21/19	515,000,000	515,000,000	0	515,000,000	0
HSBC TRIPARTY	08/21/19	08/21/19	08/21/19	250,000,000	250,000,000	0	250,000,000	0
HSBC TRIPARTY	08/28/19	08/28/19	08/28/19	250,000,000	250,000,000	0	250,000,000	0
MIZUHO TRIPARTY	08/22/19	08/22/19	08/22/19	515,000,000	515,000,000	0	515,000,000	0
HSBC TRIPARTY	08/22/19	08/22/19	08/22/19	250,000,000	250,000,000	0	250,000,000	0
BANK OF AMERICA TRIPARTY	08/22/19	08/22/19	08/22/19	1,150,000,000	1,150,000,000	0	1,150,000,000	0
MIZUHO TRIPARTY	08/23/19	08/23/19	08/23/19	515,000,000	515,000,000	0	515,000,000	0
HSBC TRIPARTY	08/23/19	08/23/19	08/23/19	250,000,000	250,000,000	0	250,000,000	0
BANK OF AMERICA TRIPARTY	08/23/19	08/23/19	08/23/19	1,295,000,000	1,295,000,000	0	1,295,000,000	0
MIZUHO TRIPARTY	08/26/19	08/26/19	08/26/19	515,000,000	515,000,000	0	515,000,000	0
HSBC TRIPARTY	08/26/19	08/26/19	08/26/19	250,000,000	250,000,000	0	250,000,000	0
BANK OF AMERICA TRIPARTY	08/26/19	08/26/19	08/26/19	1,305,000,000	1,305,000,000	0	1,305,000,000	0
MIZUHO TRIPARTY	08/27/19	08/27/19	08/27/19	515,000,000	515,000,000	0	515,000,000	0
HSBC TRIPARTY	08/27/19	08/27/19	08/27/19	250,000,000	250,000,000	0	250,000,000	0
BANK OF AMERICA TRIPARTY	08/27/19	08/27/19	08/27/19	1,365,000,000	1,365,000,000	0	1,365,000,000	0
MIZUHO TRIPARTY	08/28/19	08/28/19	08/28/19	515,000,000	515,000,000	0	515,000,000	0
HSBC TRIPARTY	08/28/19	08/28/19	08/28/19	250,000,000	250,000,000	0	250,000,000	0
BANK OF AMERICA TRIPARTY	08/28/19	08/28/19	08/28/19	1,260,000,000	1,260,000,000	0	1,260,000,000	0
MIZUHO TRIPARTY	08/29/19	08/29/19	08/29/19	515,000,000	515,000,000	0	515,000,000	0
HSBC TRIPARTY	08/29/19	08/29/19	08/29/19	250,000,000	250,000,000	0	250,000,000	0
BANK OF AMERICA TRIPARTY	08/29/19	08/29/19	08/29/19	1,030,000,000	1,030,000,000	0	1,030,000,000	0
MIZUHO TRIPARTY	08/30/19	08/30/19	08/30/19	515,000,000	515,000,000	0	515,000,000	0
HSBC TRIPARTY	08/30/19	08/30/19	08/30/19	250,000,000	250,000,000	0	250,000,000	0
BANK OF AMERICA TRIPARTY	08/30/19	08/30/19	08/30/19	1,090,000,000	1,090,000,000	0	1,090,000,000	0
ABN AMRO BANK NV, ATD 2.29 20190805	08/05/19	08/05/19	08/05/19	500,000,000	500,000,000	0	500,000,000	0
AUSTRALIA NEW ZEATD 2.41 20190801	08/01/19	08/01/19	08/01/19	500,000,000	500,000,000	0	500,000,000	0
AUSTRALIA NEW ZEATD 2.21 20190808	08/08/19	08/08/19	08/08/19	500,000,000	500,000,000	0	500,000,000	0
AUSTRALIA NEW ZEATD 2.16 20190815	08/15/19	08/15/19	08/15/19	400,000,000	400,000,000	0	400,000,000	0
AUSTRALIA NEW ZEATD 2.16 20190821	08/21/19	08/21/19	08/21/19	150,000,000	150,000,000	0	150,000,000	0
STANDARD CHARTERED TD 2.09 20190815	08/15/19	08/15/19	08/15/19	200,000,000	200,000,000	0	200,000,000	0
STANDARD CHARTERED TD 2.09 20190815	08/15/19	08/15/19	08/15/19	300,000,000	300,000,000	0	300,000,000	0
AUSTRALIA NEW ZEATD 2.14 20190816	08/16/19	08/16/19	08/16/19	400,000,000	400,000,000	0	400,000,000	0
AUSTRALIA NEW ZEATD 2.15 20190823	08/23/19	08/23/19	08/23/19	400,000,000	400,000,000	0	400,000,000	0
ABN AMRO BANK NV, ATD 2.14 20190827	08/27/19	08/27/19	08/27/19	450,000,000	450,000,000	0	450,000,000	0
ABN AMRO BANK NV, ATD 2.14 20190828	08/28/19	08/28/19	08/28/19	100,000,000	100,000,000	0	100,000,000	0
AUSTRALIA NEW ZEATD 2.15 20190828	08/28/19	08/28/19	08/28/19	175,000,000	175,000,000	0	175,000,000	0
AUSTRALIA NEW ZEATD 2.14 20190830	08/30/19	08/30/19	08/30/19	400,000,000	400,000,000	0	400,000,000	0
STANDARD CHARTERED TD 2.11 20190828	08/28/19	08/28/19	08/28/19	300,000,000	300,000,000	0	300,000,000	0
STANDARD CHARTERED TD 2.11 20190828	08/28/19	08/28/19	08/28/19	300,000,000	300,000,000	0	300,000,000	0
AUSTRALIA NEW ZEATD 2.13 20190829	08/29/19	08/29/19	08/29/19	100,000,000	100,000,000	0	100,000,000	0
Total MATURITIES				53,486,125,000	53,486,125,000	0	53,486,125,000	0

TRADING ACTIVITY FOR AUGUST 2019

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
SELLS								
DREYFUS GOVT CASH MGMT FUND	02/01/22	08/02/19	08/02/19	1,827,169	1,827,169	0	1,827,169	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	08/06/19	08/06/19	2,036,715	2,036,715	0	2,036,715	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	08/08/19	08/08/19	1,828,332	1,828,332	0	1,828,332	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	08/09/19	08/09/19	698,065	698,065	0	698,065	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	08/14/19	08/14/19	607,290	607,290	0	607,290	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	08/16/19	08/16/19	2,538,568	2,538,568	0	2,538,568	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	08/21/19	08/21/19	1,610,848	1,610,848	0	1,610,848	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	08/23/19	08/23/19	191,495	191,495	0	191,495	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	08/26/19	08/26/19	1,874,572	1,874,572	0	1,874,572	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	08/27/19	08/27/19	5,191,829	5,191,829	0	5,191,829	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	08/29/19	08/29/19	2,560,817	2,560,817	0	2,560,817	0
Total SELLS				20,965,700	20,965,700	0	20,965,700	0



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