



## **MONTHLY SUMMARY REPORT**

**September 2018**

**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 September 1, 2018, through September 30, 2018, 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 September 30, 2018)

Total Participants  
**730**

Florida PRIME™ Assets  
**\$9,463,357,981**

Total Number of Accounts  
**1,368**

**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

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### MARKET CONDITIONS

In recent weeks, we've begun to see a stirring in the financial press about the renewed worthiness of cash and money markets. What was once "in the doldrums," "left for dead" and dealt a "fatal blow" is now regaled with statements such as "prime time returns," "cash comes into focus" and having "increasing attractiveness."

This all sounds strangely familiar. Might that be because we at Federated have been saying this for months and quarters? We certainly have said in marketing campaigns and presentations for some time that prime products such as Florida Prime have the potential to respond to rising rates faster than some other liquidity products because they trade using the London interbank offered rate (Libor). Libor traditionally closely traces Fed hikes.

And we did indeed get a Fed action in September, as the Federal Open Market Committee (FOMC) raised rates by 25 basis points. This puts the target range at 2-2.25%. Also, the FOMC's summary of economic projections indicated it expects one more hike before the end of 2018 and three similar-sized hikes in 2019. The forecast extended to 2021, with a potential rate of 3.4% implying no additional tightening. We would expect yields on prime securities to continue to move higher over the fourth quarter.

A bit of inside baseball is that the Fed did not choose to further lower the interest paid on excess reserves (IOER) target compared to the upper end of the fed funds rate. Both rose a quarter point, so the difference between them remains 20 basis points.

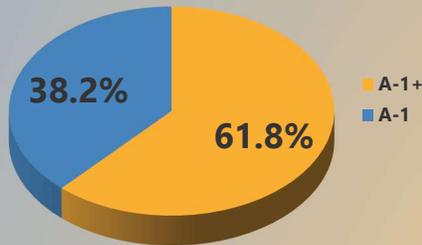
### INVESTMENT STRATEGY

In September, we focused purchases on fixed-rate instruments. Some of these trades were "over the turn," meaning maturing in January. Our position in government securities matured and we did not replace them, so the portfolio now has zero exposure to that sector.

The Pool continued to target a short range for weighted average maturity (WAM) of 30-40 days due to the outlook for continued Fed hikes, with actual WAM moving out five days to 35 days. Its weighted average life (WAL) came in three days to 74 days. Due to outflows typical for September, assets of the Pool fell to \$9.5 billion. The gross yield of Florida Prime rose 12 basis points to 2.37% in part on Libor rise over the month, with 1-month leaping 16 basis points to 2.26%, 3-month increasing 8 basis points to 2.40% and 6-month rising 7 basis points to 2.60%.

## PORTFOLIO COMPOSITION FOR SEPTEMBER 28, 2018

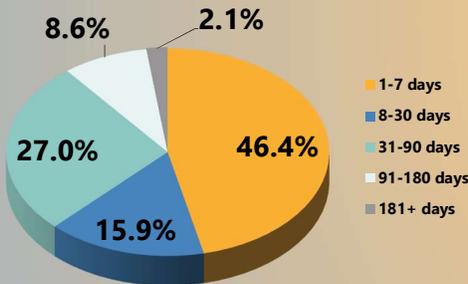
### CREDIT QUALITY COMPOSITION



### HIGHLY LIQUID HOLDINGS



### EFFECTIVE MATURITY SCHEDULE



### TOP HOLDINGS & AVG. MATURITY

1. Federated Institutional Prime Value Obligations Fund	6.3%
2. Royal Bank of Canada	5.3%
3. Toronto Dominion Bank	5.1%
4. Netherlands, Government of	5.1%
5. Wells Fargo & Co.	5.1%
6. Mitsubishi UFJ Financial Group, Inc.	5.1%
7. Societe Generale, Paris	4.9%
8. Barton Capital S.A.	4.7%
9. North Rhine-Westphalia, State of	4.0%
10. JPMorgan Chase & Co.	3.9%

#### Average Effective Maturity (WAM)

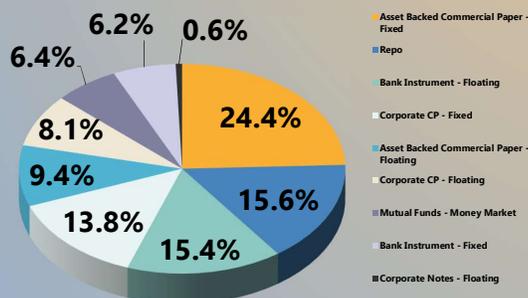
35 Days

#### Weighted Average Life (Spread WAL)

74 Days

Percentages based on total value of investments

### PORTFOLIO COMPOSITION



## FUND PERFORMANCE THROUGH SEPTEMBER 30, 2018

Florida PRIME Performance Data			
	Annualized Net Participant Yield <sup>1</sup>	Net-of-Fee Benchmark <sup>2</sup>	Above (Below) Benchmark
One Month	2.36%	2.01%	0.36%
Three Months	2.27%	1.99%	0.28%
One Year	1.86%	1.57%	0.30%
Three Years	1.16%	0.87%	0.29%
Five Years	0.77%	0.55%	0.22%
Ten Years	0.58%	0.40%	0.17%
Since 1/96	2.58%	2.36%	0.22%

Note: Net asset value at month end: \$9,471.5 million, which includes investments at market value, plus all cash, accrued interest receivable and payables.

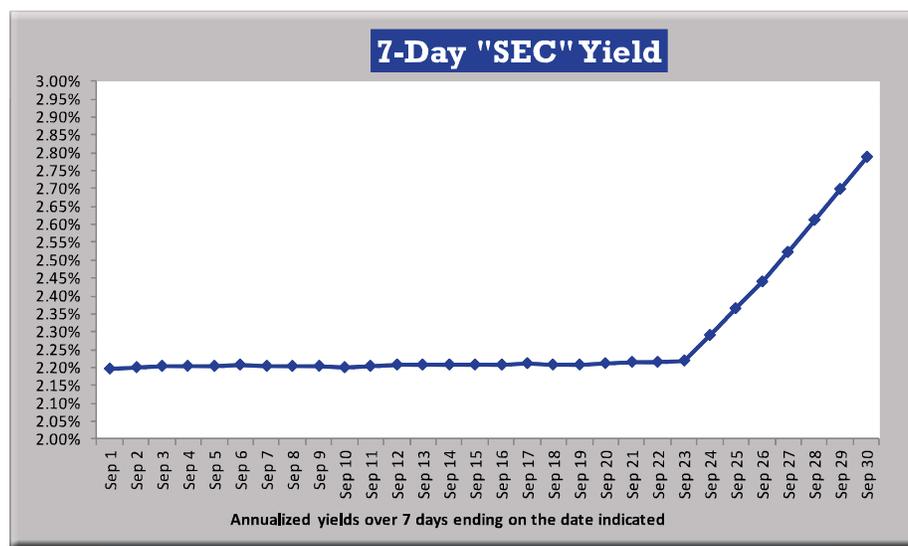
<sup>1</sup>Net of fees. Participant yield is calculated on a 365-day basis and includes adjustments for expenses and other accounting items to reflect realized earnings by participants.

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

### ABOUT ANNUALIZED YIELDS:

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

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



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

Earnings got a significant boost from ongoing litigation dating back several years. At month-end September, pool participants benefited from an additional \$5,989,518.33 allocated to interest earnings. In 2005, Barclays, Deutsche Bank and others participated in an illegal scheme to manipulate the London Interbank Offered Rate (a.k.a., "LIBOR"). This activity resulted in losses to many investors and financial institutions including the SBA and the local government investment pool. When this was brought to light, civil suits commenced. We have recently received our second settlement amount.

## PRIME ACCOUNT SUMMARY FOR SEPTEMBER 2018

Summary of Cash Flows		
Opening Balance (09/01/18)	\$	9,958,351,182
Participant Deposits		1,214,094,268
Gross Earnings		24,283,297
Participant Withdrawals		(1,733,097,641)
Fees		(273,125)
Closing Balance (09/30/18)	\$	9,463,357,981
<b>Net Change over Month</b>	<b>\$</b>	<b>(494,993,201)</b>

Detailed Fee Disclosure			
September		Amount	Basis Point Equivalent*
SBA Client Service, Account Mgt. & Fiduciary Oversight Fee	\$	80,822.69	1.00
Federated Investment Management Fee		164,171.27	2.03
BNY Mellon Custodial Fee**		13,103.74	0.16
Bank of America Transfer Agent Fee		6,127.64	0.08
S&P Rating Maintenance Fee		3,698.63	0.05
Audit/External Review Fees		5,200.84	0.06
<b>Total Fees</b>	<b>\$</b>	<b>273,124.81</b>	<b>3.38</b>

\*The basis point equivalent is an annualized rate based on the dollar amount of fees charged for the month times 12, divided by an average of the fund's beginning and ending total value (amortized cost) for the month which was \$9,710,854,582.

\*\*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.

## INVENTORY OF HOLDINGS FOR SEPTEMBER 28, 2018

Security Name	Security Classification	Cpn/Dis	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
Albion Capital LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		10/16/2018		45,000,000	2	\$44,950,950	\$44,950,455	-\$495
Albion Capital LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		10/22/2018		43,000,000	2	\$42,936,647	\$42,936,761	\$115
Albion Capital LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		11/21/2018		50,000,000	2	\$49,829,000	\$49,832,450	\$3,450
Anglesea Funding LLC, Feb 20, 2019	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	3	2/20/2019	10/24/2018	125,000,000	3	\$125,000,000	\$124,999,076	-\$924
Antalis S.A. CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		10/11/2018		90,790,000	2	\$90,774,112	\$90,773,885	-\$227
Antalis S.A. CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		10/11/2018		45,370,000	2	\$45,362,060	\$45,361,947	-\$113
Antalis S.A. CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		10/4/2018		55,640,000	2	\$55,619,320	\$55,620,109	\$788
Antalis S.A. CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		10/10/2018		70,000,000	2	\$69,951,000	\$69,949,250	-\$1,750
Antalis S.A. CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		10/12/2018		34,000,000	2	\$33,971,969	\$33,971,110	-\$859
Antalis S.A. CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		10/17/2018		40,000,000	2	\$39,953,978	\$39,953,661	-\$317
Antalis S.A. CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		10/24/2018		22,350,000	2	\$22,314,488	\$22,314,408	-\$81
Antalis S.A. CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		11/20/2018		90,000,000	2	\$89,701,875	\$89,702,140	\$265
Bank of America N.A. Triparty Repo Overnight Fixed	REPO TRIPARTY OVERNIGHT FIXED	2	10/1/2018		1,475,000,000	2	\$1,475,000,000	\$1,475,000,000	\$0
Bank of Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	2	10/24/2018		50,000,000	2	\$50,000,000	\$49,996,835	-\$3,165
Bank of Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	2	12/27/2018		30,000,000	2	\$30,000,000	\$29,999,207	-\$793
Bank of Montreal CP	COMMERCIAL PAPER		10/9/2018		25,000,000	2	\$24,982,689	\$24,983,027	\$338
Bank of Montreal, Feb 22, 2019	VARIABLE RATE CERTIFICATE OF DEPOSIT	2	2/22/2019	10/22/2018	50,000,000	3	\$50,000,000	\$50,032,800	\$32,800
Bank of Montreal, Jan 04, 2019	VARIABLE RATE CERTIFICATE OF DEPOSIT	3	1/4/2019	10/4/2018	50,000,000	2	\$50,000,000	\$50,031,350	\$31,350
Bank of Montreal, Jan 07, 2019	VARIABLE RATE CERTIFICATE OF DEPOSIT	2	1/7/2019	10/9/2018	49,000,000	2	\$49,000,000	\$49,030,772	\$30,772
Bank of Montreal, Jan 11, 2019	VARIABLE RATE CERTIFICATE OF DEPOSIT	2	1/11/2019	10/11/2018	60,000,000	2	\$60,000,021	\$60,038,040	\$38,019
Bank of Montreal, Mar 18, 2019	VARIABLE RATE CERTIFICATE OF DEPOSIT	3	3/18/2019	12/18/2018	25,000,000	3	\$25,000,000	\$25,020,620	\$20,620
Bank of Nova Scotia, Toronto, Mar 06, 2019	VARIABLE RATE CERTIFICATE OF DEPOSIT	2	3/6/2019	10/9/2018	10,000,000	2	\$10,003,224	\$10,003,775	\$551
Banque et Caisse d'Epargne de L'Etat CP	COMMERCIAL PAPER		3/1/2019		50,000,000	2	\$49,482,389	\$49,454,370	-\$28,019
Banque et Caisse d'Epargne de L'Etat CP	COMMERCIAL PAPER		3/6/2019		50,000,000	3	\$49,461,167	\$49,433,784	-\$27,383
Barton Capital S.A. CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		10/2/2018		67,000,000	2	\$66,983,994	\$66,983,406	-\$588
Barton Capital S.A. CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		10/5/2018		10,000,000	2	\$9,995,858	\$9,995,644	-\$214
Barton Capital S.A. CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		10/9/2018		38,000,000	2	\$37,975,268	\$37,973,817	-\$1,451

See notes at end of table.

## INVENTORY OF HOLDINGS FOR SEPTEMBER 28, 2018

Security Name	Security Classification	Cpn/Dis	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
Barton Capital S.A. CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		11/8/2018		97,000,000	2	\$96,759,171	\$96,746,245	-\$12,925
Barton Capital S.A. CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		11/9/2018		155,000,000	2	\$154,605,783	\$154,584,084	-\$21,699
Barton Capital S.A. CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		11/20/2018		90,000,000	2	\$89,701,875	\$89,692,467	-\$9,408
Bedford Row Funding Corp., Apr 04, 2019	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	3	4/4/2019	10/4/2018	90,000,000	3	\$90,000,000	\$90,054,050	\$54,050
Bedford Row Funding Corp., Apr 29, 2019	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	2	4/29/2019	10/29/2018	14,000,000	2	\$14,000,000	\$14,003,948	\$3,948
Bedford Row Funding Corp., Feb 01, 2019	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	3	2/1/2019	10/1/2018	30,000,000	2	\$30,000,000	\$30,023,340	\$23,340
Bedford Row Funding Corp., Jan 11, 2019	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	2	1/11/2019	10/11/2018	20,000,000	2	\$20,000,000	\$20,013,240	\$13,240
Bedford Row Funding Corp., Jan 14, 2019	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	2	1/14/2019	10/15/2018	30,000,000	2	\$30,000,000	\$30,019,590	\$19,590
Bedford Row Funding Corp., Jul 02, 2019	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	3	7/2/2019	10/2/2018	80,000,000	2	\$80,000,000	\$79,970,000	-\$30,000
Bedford Row Funding Corp., Jul 08, 2019	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	2	7/8/2019	10/9/2018	15,000,000	3	\$15,000,000	\$15,003,399	\$3,399
Bedford Row Funding Corp., Mar 15, 2019	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	3	3/15/2019	10/15/2018	10,000,000	3	\$10,000,000	\$10,016,290	\$16,290
Bedford Row Funding Corp., Nov 09, 2018	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	2	11/9/2018	10/9/2018	13,000,000	2	\$13,000,000	\$13,003,471	\$3,471
Bedford Row Funding Corp., Nov 19, 2018	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	2	11/19/2018	10/19/2018	29,000,000	2	\$29,000,000	\$29,002,610	\$2,610
Bedford Row Funding Corp., Oct 05, 2018	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	3	10/5/2018	10/5/2018	20,000,000	3	\$20,000,000	\$20,001,060	\$1,060
Bruce T. Brown 2017 Irrevocable Trust, Series 2017, Oct 01, 2042	VARIABLE RATE DEMAND NOTE	2	10/1/2042	10/4/2018	5,185,000	2	\$5,185,000	\$5,185,000	\$0
CAFCO, LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		1/2/2019		40,000,000	3	\$39,739,733	\$39,750,187	\$10,453
CAFCO, LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		1/10/2019		90,000,000	2	\$89,373,400	\$89,383,540	\$10,140
CHARTA, LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		12/21/2018		50,000,000	2	\$49,724,667	\$49,725,600	\$933
CIESCO, LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		10/1/2018		22,900,000	2	\$22,895,840	\$22,895,935	\$95
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	2	11/13/2018		25,000,000	2	\$25,000,000	\$24,984,425	-\$15,575
Canadian Imperial Bank of Commerce, Jan 03, 2019	VARIABLE RATE CERTIFICATE OF DEPOSIT	3	1/3/2019	10/3/2018	35,000,000	2	\$35,014,654	\$35,017,139	\$2,485
Canadian Imperial Bank of Commerce, Jul 03, 2019	VARIABLE RATE CERTIFICATE OF DEPOSIT	3	7/3/2019	10/3/2018	50,000,000	3	\$50,000,000	\$50,007,423	\$7,423
Canadian Imperial Bank of Commerce, Jul 05, 2019	VARIABLE RATE CERTIFICATE OF DEPOSIT	3	7/5/2019	10/5/2018	80,000,000	2	\$80,000,000	\$80,011,928	\$11,928
Canadian Imperial Bank of Commerce, Mar 01, 2019	VARIABLE RATE CERTIFICATE OF DEPOSIT	3	3/1/2019	12/3/2018	94,500,000	3	\$94,500,000	\$94,570,781	\$70,781
Canadian Imperial Bank of Commerce, May 10, 2019	VARIABLE RATE COMMERCIAL PAPER - 4-2	3	5/10/2019	10/10/2018	25,000,000	3	\$25,000,000	\$25,031,225	\$31,225

See notes at end of table.

## INVENTORY OF HOLDINGS FOR SEPTEMBER 28, 2018

Security Name	Security Classification	Cpn/Dis	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
Canadian Imperial Bank of Commerce, Nov 13, 2018	VARIABLE RATE CERTIFICATE OF DEPOSIT	2	11/13/2018	10/15/2018	1,000,000	2	\$1,000,000	\$1,000,330	\$330
Collateralized Commercial Paper Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		3/7/2019		65,000,000	3	\$64,272,000	\$64,271,134	-\$866
Collateralized Commercial Paper Co. LLC, Jan 15, 2019	VARIABLE RATE COMMERCIAL PAPER-ABS 3A3	2	1/15/2019	10/15/2018	25,000,000	3	\$25,000,000	\$25,002,780	\$2,780
Collateralized Commercial Paper Co. LLC, Mar 11, 2019	VARIABLE RATE COMMERCIAL PAPER-ABS 3A3	2	3/11/2019	10/11/2018	15,000,000	2	\$15,000,000	\$15,012,360	\$12,360
Collateralized Commercial Paper Co. LLC, Mar 12, 2019	VARIABLE RATE COMMERCIAL PAPER-ABS 3A3	2	3/12/2019	10/12/2018	8,000,000	2	\$8,000,000	\$8,006,560	\$6,560
Collateralized Commercial Paper Co. LLC, Mar 19, 2019	VARIABLE RATE COMMERCIAL PAPER-ABS 3A3	2	3/19/2019	12/19/2018	95,000,000	2	\$95,000,000	\$94,995,356	-\$4,644
Collateralized Commercial Paper Co. LLC, Nov 27, 2018	VARIABLE RATE COMMERCIAL PAPER-ABS 3A3	2	11/27/2018	11/27/2018	50,000,000	3	\$50,000,000	\$50,000,000	\$0
Commonwealth Bank of Australia, Dec 28, 2018	VARIABLE RATE COMMERCIAL PAPER - 4-2	3	12/28/2018	10/29/2018	50,000,000	3	\$50,000,000	\$50,030,750	\$30,750
Commonwealth Bank of Australia, Feb 28, 2019	VARIABLE RATE COMMERCIAL PAPER - 4-2	3	2/28/2019	10/29/2018	54,000,000	3	\$54,000,000	\$54,055,944	\$55,944
Corporate Finance Managers, Inc., Series B, Feb 02, 2043	VARIABLE RATE DEMAND NOTE	2	2/2/2043	10/4/2018	2,805,000	2	\$2,805,000	\$2,805,000	\$0
Daimler Finance NA LLC CP4-2	COMMERCIAL PAPER - 4-2		1/22/2019		25,000,000	2	\$24,804,250	\$24,786,931	-\$17,320
Dreyfus Government Cash Management Fund	OVERNIGHT MUTUAL FUND	2	10/1/2018	10/1/2018	\$4,712,506	2	\$4,712,506	\$4,712,506	\$0
Fairway Finance Co. LLC, Oct 23, 2018	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	3	10/23/2018	10/23/2018	25,000,000	3	\$25,000,000	\$25,000,000	\$0
Foundation Properties, Inc., Sep 01, 2035	VARIABLE RATE DEMAND NOTE	3	9/1/2035	10/4/2018	4,150,000	3	\$4,150,000	\$4,150,000	\$0
Gotham Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		10/2/2018		175,000,000	2	\$174,955,472	\$174,958,487	\$3,014
Gotham Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		10/5/2018		60,000,000	2	\$59,973,283	\$59,974,916	\$1,633
Gotham Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		12/18/2018		23,870,000	2	\$23,746,473	\$23,744,056	-\$2,417
Gotham Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		12/20/2018		7,000,000	2	\$6,962,719	\$6,961,993	-\$726
Gulf Gate Apartments LLC, Series 2003, Sep 01, 2028	VARIABLE RATE DEMAND NOTE	2	9/1/2028	10/4/2018	7,550,000	2	\$7,550,000	\$7,550,000	\$0
Henry Andrew Brown, III 17 Irrevocable Trust, Series 2017, Oct 01, 2042	VARIABLE RATE DEMAND NOTE	2	10/1/2042	10/4/2018	4,260,000	2	\$4,260,000	\$4,260,000	\$0
Institutional Prime Value Obligations Fund, Class IS	MUTUAL FUND MONEY MARKET	2	10/1/2018	10/1/2018	606,059,512	2	\$606,059,512	\$606,059,512	\$0
J.P. Morgan Securities LLC CP	COMMERCIAL PAPER		3/25/2019		100,000,000	3	\$98,729,278	\$98,736,694	\$7,416
KFW CP4-2	COMMERCIAL PAPER - 4-2		4/1/2019		50,000,000	3	\$49,342,222	\$49,322,952	-\$19,271
Los Angeles County Fair Association, Nov 01, 2039	VARIABLE RATE DEMAND NOTE	2	11/1/2039	10/3/2018	9,515,000	2	\$9,515,000	\$9,515,000	\$0
MUFG Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	2	1/23/2019		85,000,000	2	\$85,000,000	\$85,004,372	\$4,372
Manhattan Asset Funding Company LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		10/1/2018		47,785,000	2	\$47,775,881	\$47,776,518	\$637
Manhattan Asset Funding Company LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		10/3/2018		3,000,000	2	\$2,999,108	\$2,999,108	\$0
Manhattan Asset Funding Company LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		11/9/2018		10,600,000	2	\$10,572,917	\$10,572,422	-\$495

See notes at end of table.

## INVENTORY OF HOLDINGS FOR SEPTEMBER 28, 2018

Security Name	Security Classification	Cpn/Dis	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
Manhattan Asset Funding Company LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		1/9/2019		25,000,000	2	\$24,826,188	\$24,827,904	\$1,717
Manhattan Asset Funding Company LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		1/10/2019		38,499,000	2	\$38,228,737	\$38,231,184	\$2,447
Manhattan Asset Funding Company LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		1/22/2019		25,000,000	2	\$24,804,250	\$24,804,089	-\$161
Manhattan Asset Funding Company LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		1/22/2019		15,000,000	3	\$14,881,583	\$14,882,453	\$870
Mike P. Sturdivant, Sr. Family Trust, Series 2016, Nov 01, 2036	VARIABLE RATE DEMAND NOTE	2	11/1/2036	10/4/2018	2,200,000	2	\$2,200,000	\$2,200,000	\$0
Mississippi Business Finance Corp., Kohler Project, Jun 01, 2022	VARIABLE RATE DEMAND NOTE	2	6/1/2022	10/4/2018	10,000,000	2	\$10,000,000	\$10,000,000	\$0
Mizuho Bank Ltd. CDEUR (London)	CERTIFICATE OF DEPOSIT - EURO	0	11/27/2018		25,000,000	2	\$24,903,073	\$24,904,950	\$1,877
Mizuho Bank Ltd. CDEUR (Sydney)	CERTIFICATE OF DEPOSIT - EURO	0	10/22/2018		25,000,000	2	\$24,959,508	\$24,964,225	\$4,717
Mizuho Bank Ltd. CDEUR (Sydney)	CERTIFICATE OF DEPOSIT - EURO	0	11/14/2018		25,000,000	2	\$24,923,112	\$24,927,450	\$4,338
Mizuho Bank Ltd. CDEUR (Sydney)	CERTIFICATE OF DEPOSIT - EURO	0	11/23/2018		70,000,000	2	\$69,745,639	\$69,753,600	\$7,961
Mizuho Bank Ltd. CDEUR (Sydney)	CERTIFICATE OF DEPOSIT - EURO	0	11/28/2018		25,000,000	2	\$24,901,464	\$24,903,150	\$1,686
Mizuho Bank Ltd. CDEUR (Sydney)	CERTIFICATE OF DEPOSIT - EURO	0	11/30/2018		50,000,000	2	\$49,795,603	\$49,799,200	\$3,597
Mizuho Bank Ltd. CDEUR (Sydney)	CERTIFICATE OF DEPOSIT - EURO	0	12/18/2018		25,000,000	2	\$24,867,481	\$24,866,400	-\$1,081
Mizuho Bank Ltd. CP4-2	COMMERCIAL PAPER - 4-2		10/9/2018		50,000,000	2	\$49,964,861	\$49,967,611	\$2,750
Mizuho Bank Ltd., Dec 10, 2018	VARIABLE RATE CERTIFICATE OF DEPOSIT	2	12/10/2018	10/10/2018	30,000,000	2	\$30,000,000	\$30,000,000	\$0
Mizuho Securities USA, Inc. - REPO TRIPARTY OVERNIGHT FIXED	REPO TRIPARTY OVERNIGHT FIXED	2	10/1/2018		15,000,000	2	\$15,000,000	\$15,000,000	\$0
NRW.Bank CP4-2	COMMERCIAL PAPER - 4-2		10/31/2018		200,000,000	2	\$199,604,000	\$199,599,600	-\$4,400
NRW.Bank CP4-2	COMMERCIAL PAPER - 4-2		10/31/2018		50,000,000	2	\$49,900,542	\$49,899,900	-\$642
NRW.Bank CP4-2	COMMERCIAL PAPER - 4-2		2/19/2019		30,000,000	3	\$29,702,400	\$29,700,960	-\$1,440
NRW.Bank CP4-2	COMMERCIAL PAPER - 4-2		4/2/2019		100,000,000	3	\$98,693,583	\$98,680,433	-\$13,150
Nederlandse Waterschapsbank NV CP4-2	COMMERCIAL PAPER - 4-2		11/2/2018		250,000,000	2	\$249,475,000	\$249,459,930	-\$15,070
Netherlands, Government of CP4-2	COMMERCIAL PAPER - 4-2		10/2/2018		40,000,000	2	\$39,990,899	\$39,990,120	-\$779
Netherlands, Government of CP4-2	COMMERCIAL PAPER - 4-2		10/2/2018		200,000,000	2	\$199,954,499	\$199,950,600	-\$3,899
Nordea Bank Abp CP4-2	COMMERCIAL PAPER - 4-2		12/19/2018		20,000,000	2	\$19,895,450	\$19,895,997	\$547
Old Line Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		1/7/2019		25,000,000	2	\$24,831,667	\$24,836,366	\$4,699
Old Line Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		1/28/2019		25,000,000	2	\$24,794,125	\$24,796,921	\$2,796
Old Line Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		3/25/2019		15,400,000	3	\$15,204,309	\$15,205,451	\$1,142
Old Line Funding, LLC, Dec 04, 2018	COMMERCIAL PAPER ASSET BACKED CALLABLE		12/4/2018		28,000,000	2	\$27,873,891	\$27,881,604	\$7,713
Old Line Funding, LLC, Dec 13, 2018	COMMERCIAL PAPER ASSET BACKED CALLABLE		12/13/2018		48,000,000	2	\$47,754,773	\$47,768,251	\$13,477

See notes at end of table.

## INVENTORY OF HOLDINGS FOR SEPTEMBER 28, 2018

Security Name	Security Classification	Cpn/Dis	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
Old Line Funding, LLC, Mar 04, 2019	COMMERCIAL PAPER ASSET BACKED CALLABLE	2	3/4/2019	10/4/2018	50,000,000	2	\$50,000,000	\$49,997,893	-\$2,107
Old Line Funding, LLC, Nov 29, 2018	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	2	11/29/2018	10/29/2018	50,000,000	2	\$50,000,000	\$50,001,071	\$1,071
Royal Bank of Canada, Dec 06, 2018	VARIABLE RATE CERTIFICATE OF DEPOSIT	2	12/6/2018	12/6/2018	25,000,000	3	\$25,000,000	\$25,011,225	\$11,225
Royal Bank of Canada, Jan 03, 2019	VARIABLE RATE CERTIFICATE OF DEPOSIT	3	1/3/2019	10/3/2018	50,000,000	3	\$50,000,000	\$50,036,900	\$36,900
Royal Bank of Canada, Jan 04, 2019	VARIABLE RATE CERTIFICATE OF DEPOSIT	3	1/4/2019	10/4/2018	54,000,000	2	\$54,000,000	\$54,033,858	\$33,858
Royal Bank of Canada, Jan 08, 2019	VARIABLE RATE CERTIFICATE OF DEPOSIT	2	1/8/2019	10/9/2018	30,000,000	2	\$30,000,000	\$30,018,930	\$18,930
Sabri Arac, The Quarry Lane School Series 2005, Oct 01, 2035	VARIABLE RATE DEMAND NOTE	2	10/1/2035	10/4/2018	11,535,000	2	\$11,535,000	\$11,535,000	\$0
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		10/9/2018		25,000,000	2	\$24,984,035	\$24,983,424	-\$611
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		2/5/2019		50,000,000	3	\$49,552,222	\$49,558,903	\$6,681
Standard Chartered Bank plc CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	2	10/2/2018		7,700,000	2	\$7,699,621	\$7,699,626	\$5
Starbird Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		10/1/2018		80,000,000	2	\$79,985,333	\$79,985,800	\$467
Starbird Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		10/1/2018		100,000,000	2	\$99,980,833	\$99,982,250	\$1,417
Starbird Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		10/29/2018		100,000,000	2	\$99,813,139	\$99,809,522	-\$3,617
Sumitomo Mitsui Banking Corp. CP4-2	COMMERCIAL PAPER - 4-2		12/27/2018		25,000,000	3	\$24,845,938	\$24,855,000	\$9,063
Sumitomo Mitsui Banking Corp., Nov 29, 2018	VARIABLE RATE CERTIFICATE OF DEPOSIT	3	11/29/2018	10/29/2018	75,000,000	2	\$75,000,000	\$75,022,950	\$22,950
Sumitomo Mitsui Banking Corp., Nov 30, 2018	VARIABLE RATE CERTIFICATE OF DEPOSIT	3	11/30/2018	10/30/2018	25,000,000	2	\$25,000,000	\$25,007,550	\$7,550
Sumitomo Mitsui Banking Corp., Sr. Note, 1.762%, 10/19/2018	CORPORATE BOND	2	10/19/2018		3,795,000	3	\$3,793,237	\$3,793,558	\$321
Sumitomo Mitsui Trust Bank Ltd. CP4-2	COMMERCIAL PAPER - 4-2		10/5/2018		15,000,000	2	\$14,993,321	\$14,993,665	\$344
Sumitomo Mitsui Trust Bank Ltd. ECD	EURO CERTIFICATE OF DEPOSIT	0	10/2/2018		100,000,000	2	\$99,974,155	\$99,974,800	\$645
Thunder Bay Funding, LLC, Dec 20, 2018	COMMERCIAL PAPER ASSET BACKED CALLABLE	2	12/20/2018		50,000,000	2	\$49,723,333	\$49,735,899	\$12,565
Thunder Bay Funding, LLC, Jan 10, 2019	COMMERCIAL PAPER ASSET BACKED CALLABLE		1/10/2019		50,000,000	2	\$49,667,778	\$49,659,689	-\$8,089
Thunder Bay Funding, LLC, Mar 21, 2019	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	3	3/21/2019	10/22/2018	76,000,000	3	\$76,000,000	\$76,132,848	\$132,848
Thunder Bay Funding, LLC, May 03, 2019	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	2	5/3/2019	10/3/2018	30,000,000	2	\$30,000,000	\$29,999,996	-\$4
Toronto Dominion Bank, 2.6%	CALLABLE CERTIFICATE OF DEPOSIT	3	5/6/2019		10,000,000	3	\$10,000,000	\$9,997,228	-\$2,772
Toronto Dominion Bank, 2.6%	CALLABLE CERTIFICATE OF DEPOSIT	3	5/28/2019		35,000,000	3	\$35,000,000	\$34,980,774	-\$19,226
Toronto Dominion Bank, 2.62%	CALLABLE CERTIFICATE OF DEPOSIT	3	5/29/2019		10,000,000	3	\$10,000,000	\$9,995,700	-\$4,300
Toronto Dominion Bank, Apr 23, 2019	VARIABLE RATE CERTIFICATE OF DEPOSIT	3	4/23/2019	10/23/2018	25,000,000	3	\$25,000,000	\$25,031,875	\$31,875
Toronto Dominion Bank, Aug 23, 2019	VARIABLE RATE CERTIFICATE OF DEPOSIT	2	8/23/2019	10/23/2018	50,000,000	3	\$50,000,000	\$50,009,520	\$9,520
Toronto Dominion Bank, Dec 03, 2018	VARIABLE RATE COMMERCIAL PAPER - 4-2	2	12/3/2018	10/1/2018	103,000,000	2	\$103,000,000	\$103,025,132	\$25,132

See notes at end of table.

## INVENTORY OF HOLDINGS FOR SEPTEMBER 28, 2018

Security Name	Security Classification	Cpn/Dis	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
Toronto Dominion Bank, Jun 14, 2019	VARIABLE RATE CERTIFICATE OF DEPOSIT	2	6/14/2019	12/14/2018	60,000,000	3	\$60,000,000	\$60,028,973	\$28,973
Toronto Dominion Bank, Mar 08, 2019	VARIABLE RATE COMMERCIAL PAPER - 4-2	2	3/8/2019	10/9/2018	73,000,000	2	\$73,000,000	\$73,043,435	\$43,435
Toronto Dominion Bank, Nov 06, 2018	VARIABLE RATE COMMERCIAL PAPER - 4-2	2	11/6/2018	11/5/2018	25,000,000	2	\$25,000,000	\$25,002,000	\$2,000
Toronto Dominion Bank, Nov 30, 2018	VARIABLE RATE COMMERCIAL PAPER - 4-2	2	11/30/2018	10/30/2018	100,000,000	3	\$100,000,000	\$100,022,000	\$22,000
Toyota Credit Canada Inc., Apr 01, 2019	VARIABLE RATE COMMERCIAL PAPER	3	4/1/2019	10/5/2018	50,000,000	2	\$50,000,000	\$50,009,862	\$9,862
Toyota Credit Canada Inc., May 24, 2019	VARIABLE RATE COMMERCIAL PAPER	2	5/24/2019	10/29/2018	50,000,000	2	\$50,000,000	\$50,000,000	\$0
Toyota Credit De Puerto Rico Corp. CP	COMMERCIAL PAPER		1/22/2019		25,000,000	3	\$24,801,833	\$24,806,908	\$5,075
Toyota Motor Credit Corp., Apr 24, 2019	VARIABLE RATE COMMERCIAL PAPER	3	4/24/2019	10/3/2018	50,000,000	2	\$50,000,000	\$50,033,100	\$33,100
Toyota Motor Finance (Netherlands) B.V., Apr 02, 2019	VARIABLE RATE COMMERCIAL PAPER	2	4/2/2019	10/9/2018	54,000,000	2	\$54,000,000	\$54,010,796	\$10,796
Toyota Motor Finance (Netherlands) B.V., Dec 07, 2018	VARIABLE RATE COMMERCIAL PAPER	2	12/7/2018	10/12/2018	53,000,000	2	\$53,000,000	\$53,026,977	\$26,977
Wells Fargo Bank, N.A., Apr 17, 2019	VARIABLE RATE CERTIFICATE OF DEPOSIT	3	4/17/2019	10/17/2018	25,000,000	3	\$25,000,000	\$25,016,017	\$16,017
Wells Fargo Bank, N.A., Apr 25, 2019	VARIABLE RATE CERTIFICATE OF DEPOSIT	3	4/25/2019	10/25/2018	15,000,000	3	\$15,000,000	\$15,007,474	\$7,474
Wells Fargo Bank, N.A., Dec 03, 2018	VARIABLE RATE CERTIFICATE OF DEPOSIT	2	12/3/2018	10/11/2018	66,000,000	2	\$66,000,000	\$66,030,162	\$30,162
Wells Fargo Bank, N.A., Dec 27, 2018	VARIABLE RATE CERTIFICATE OF DEPOSIT	3	12/27/2018	12/27/2018	89,000,000	3	\$89,000,000	\$89,065,860	\$65,860
Wells Fargo Bank, N.A., Feb 01, 2019	VARIABLE RATE CERTIFICATE OF DEPOSIT	3	2/1/2019	11/1/2018	50,000,000	3	\$50,000,000	\$50,041,900	\$41,900
Wells Fargo Bank, N.A., Jun 07, 2019	VARIABLE RATE CERTIFICATE OF DEPOSIT	2	6/7/2019	12/10/2018	100,000,000	3	\$100,000,000	\$100,006,438	\$6,438
Wells Fargo Bank, N.A., Mar 22, 2019	VARIABLE RATE CERTIFICATE OF DEPOSIT	3	3/22/2019	10/22/2018	50,000,000	3	\$50,000,000	\$50,090,250	\$90,250
Wells Fargo Bank, N.A., Nov 28, 2018	VARIABLE RATE CERTIFICATE OF DEPOSIT	2	11/28/2018	10/29/2018	50,000,000	3	\$50,000,000	\$50,019,900	\$19,900
Westpac Banking Corp. Ltd., Sydney CP4-2	COMMERCIAL PAPER - 4-2		10/12/2018		15,000,000	2	\$14,990,025	\$14,987,441	-\$2,584
Westpac Banking Corp. Ltd., Sydney, Feb 27, 2019	VARIABLE RATE COMMERCIAL PAPER - 4-2	2	2/27/2019	11/27/2018	50,000,000	3	\$50,000,000	\$50,044,250	\$44,250
Westpac Banking Corp. Ltd., Sydney, Jun 13, 2019	VARIABLE RATE COMMERCIAL PAPER - 4-2	2	6/13/2019	10/15/2018	39,000,000	2	\$39,000,000	\$39,049,218	\$49,218
Westpac Banking Corp. Ltd., Sydney, Mar 12, 2019	VARIABLE RATE CERTIFICATE OF DEPOSIT	3	3/12/2019	12/12/2018	98,000,000	3	\$98,000,000	\$98,099,372	\$99,372
<i>Total Value of Investments</i>					9,565,171,018		\$9,550,952,193	\$9,552,316,618	\$1,364,425

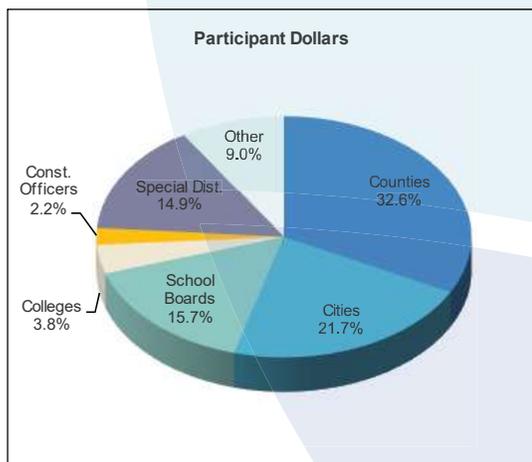
**Notes:** The data included in this report is unaudited. Amounts above are the value of investments. Income accruals, payables and uninvested cash are not included. Amortizations/accretions are reported with a one-day lag in the above valuations.

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

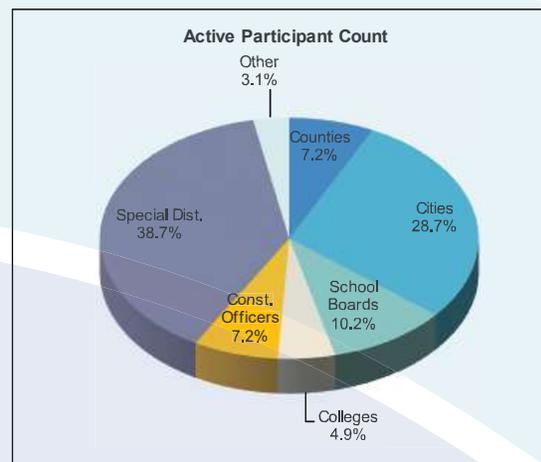
<sup>2</sup> Amortized cost is calculated using a straight line method.

PARTICIPANT CONCENTRATION DATA - AS OF SEPTEMBER 2018

Participant Balance	Share of Total Fund	Share of Participant Count	Participant Balance	Share of Total Fund	Share of Participant Count
<b>All Participants</b>	<b>100.0%</b>	<b>100.0%</b>	<b>Colleges &amp; Universities</b>	<b>3.8%</b>	<b>4.9%</b>
Top 10	35.8%	1.4%	Top 10	3.4%	1.4%
\$100 million or more	50.5%	2.9%	\$100 million or more	1.1%	0.1%
\$10 million up to \$100 million	41.6%	17.3%	\$10 million up to \$100 million	2.3%	1.1%
\$1 million up to \$10 million	7.1%	23.8%	\$1 million up to \$10 million	0.5%	1.7%
Under \$1 million	0.8%	56.0%	Under \$1 million	0.02%	1.9%
<b>Counties</b>	<b>32.6%</b>	<b>7.2%</b>	<b>Constitutional Officers</b>	<b>2.2%</b>	<b>7.2%</b>
Top 10	27.2%	1.4%	Top 10	1.0%	1.4%
\$100 million or more	25.5%	1.1%	\$100 million or more	0.0%	0.0%
\$10 million up to \$100 million	6.5%	1.9%	\$10 million up to \$100 million	1.5%	0.8%
\$1 million up to \$10 million	0.6%	1.5%	\$1 million up to \$10 million	0.7%	2.2%
Under \$1 million	0.0%	2.6%	Under \$1 million	0.0%	4.2%
<b>Municipalities</b>	<b>21.7%</b>	<b>28.7%</b>	<b>Special Districts</b>	<b>14.9%</b>	<b>38.7%</b>
Top 10	9.0%	1.4%	Top 10	9.2%	1.4%
\$100 million or more	3.7%	0.4%	\$100 million or more	4.9%	0.4%
\$10 million up to \$100 million	15.5%	6.3%	\$10 million up to \$100 million	7.7%	3.2%
\$1 million up to \$10 million	2.3%	7.8%	\$1 million up to \$10 million	1.9%	7.7%
Under \$1 million	0.2%	14.2%	Under \$1 million	0.4%	27.4%
<b>School Boards</b>	<b>15.7%</b>	<b>10.2%</b>	<b>Other</b>	<b>9.0%</b>	<b>3.1%</b>
Top 10	12.0%	1.4%	Top 10	8.1%	1.4%
\$100 million or more	8.9%	0.4%	\$100 million or more	6.5%	0.4%
\$10 million up to \$100 million	5.8%	2.8%	\$10 million up to \$100 million	2.3%	1.1%
\$1 million up to \$10 million	1.0%	2.4%	\$1 million up to \$10 million	0.2%	0.6%
Under \$1 million	0.1%	4.6%	Under \$1 million	0.0%	1.0%



Total Fund Value: \$9,463,357,981



Total Active Participant Count: 718

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

## COMPLIANCE WITH INVESTMENT POLICY FOR SEPTEMBER 2018

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 meets monthly and on an ad hoc basis to review compliance exceptions, to document responses to exceptions, and to formally escalate recommendations for approval by the Executive Director & CIO. 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 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
<b>Florida PRIME's Investment Policy</b>	
Securities must be USD denominated.	Pass
<b>Ratings requirements</b>	
The Florida PRIME investment portfolio must purchase exclusively first-tier securities. Securities purchased with short-term ratings by an NRSRO, or comparable in quality and security to other obligations of the issuer that have received short-term ratings from an NRSRO, are eligible if they are in one of the two highest rating categories.	Pass
Securities purchased that do not have short-term ratings must have a long-term rating in one of the three highest long-term rating categories.	Pass
Commercial Paper must be rated by at least one short-term NRSRO.	Pass
Repurchase Agreement Counterparties must be rated by S&P	Pass
S&P Weighted Average Life - maximum 90 days <sup>1</sup>	Pass
<b>Maturity</b>	
Securities, excluding Government floating rate notes/variable rate notes, purchased did not have a maturity in excess of 397 days.	Pass
Government floating rate notes/variable rate notes purchased did not have a maturity in excess of 762 days.	Pass
The Florida PRIME investment portfolio must maintain a Spread WAM of 120 days or less.	Pass
<b>Issuer Diversification</b>	
First-tier issuers (limit does not apply to cash, cash items, U.S. Government securities refunded securities and repo collateralized by these securities) are limited, at the time of purchase, to 5% of the Florida PRIME investment portfolio's total assets. <sup>2</sup>	Pass
<b>Demand Feature and Guarantor Diversification</b>	
First-tier securities issued by or subject to demand features and guarantees of a non-controlled person, at time of purchase, are limited to 10% with respect to 75% of the Florida PRIME investment portfolio's total assets.	Pass
First-tier securities issued by or subject to demand features and guarantees of a control person, at time of purchase, are limited to 10% with respect to the Florida PRIME investment portfolio's total assets.	Pass
<b>Money Market Mutual Funds</b>	
The account, at time of purchase, will not have exposure to any one Money Market Mutual Fund in excess of 10% of the Florida PRIME investment portfolio's total assets.	Pass
<b>Concentration Tests</b>	
The account, at time of purchase, will not have exposure to an industry sector, excluding the financial services industry, in excess of 25% of the Florida PRIME investment portfolio's total assets.	Pass
The account, at time of purchase, will not have exposure to any single Government Agency in excess of 33.33% of the Florida PRIME investment portfolio's total assets.	Pass
The account, at time of purchase, will not have exposure to illiquid securities in excess of 5% of the Florida PRIME investment portfolio's total assets.	Pass
The account, at time of purchase, will invest at least 10% of the Florida PRIME investment portfolio's total assets in securities accessible within one business day.	Pass
The account, at time of purchase, will invest at least 30% of the Florida PRIME investment portfolio's total assets in securities accessible within five business days. <sup>3</sup>	Pass
<b>S&amp;P Requirements</b>	
The Florida PRIME investment portfolio must maintain a Dollar Weighted Average Maturity of 60 days or less.	Pass
The account, at time of purchase, will invest at least 50% of the Florida PRIME investment portfolio's total assets in Securities in Highest Rating Category (A-1+ or equivalent).	Pass

<sup>1</sup> The fund may use floating rate government securities to extend the limit up to 120 days

<sup>2</sup> 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.

<sup>3</sup> This limitation applies at time of trade. Under Rule 2a-7, a fund is not required to take immediate corrective measures if asset movements cause the exposure to be below the specified percentage.

## TRADING ACTIVITY FOR SEPTEMBER 2018

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
<i>Buys</i>								
ALBION CAPITAL LLC CPABS4	10/16/18	09/17/18	09/17/18	45,000,000	44,920,975	0	44,920,975	0
ANTALIS S.A, CPABS4CPABS4	09/13/18	09/06/18	09/06/18	27,000,000	26,989,605	0	26,989,605	0
ANTALIS S.A, CPABS4CPABS4	09/14/18	09/07/18	09/07/18	40,000,000	39,984,600	0	39,984,600	0
ANTALIS S.A, CPABS4CPABS4	09/20/18	09/13/18	09/13/18	30,000,000	29,988,450	0	29,988,450	0
ANTALIS S.A, CPABS4CPABS4	09/21/18	09/14/18	09/14/18	50,000,000	49,980,750	0	49,980,750	0
ANTALIS S.A, CPABS4CPABS4	10/04/18	09/27/18	09/27/18	50,000,000	49,978,319	0	49,978,319	0
ANTALIS S.A, CPABS4CPABS4	10/04/18	09/27/18	09/27/18	5,640,000	5,637,554	0	5,637,554	0
ANTALIS S.A, CPABS4CPABS4	10/10/18	09/10/18	09/10/18	50,000,000	49,912,500	0	49,912,500	0
ANTALIS S.A, CPABS4CPABS4	10/10/18	09/10/18	09/10/18	20,000,000	19,965,000	0	19,965,000	0
ANTALIS S.A, CPABS4CPABS4	10/12/18	09/13/18	09/13/18	34,000,000	33,941,936	0	33,941,936	0
ANTALIS S.A, CPABS4CPABS4	10/17/18	09/17/18	09/17/18	40,000,000	39,927,333	0	39,927,333	0
ANTALIS S.A, CPABS4CPABS4	10/24/18	09/24/18	09/24/18	22,350,000	22,309,025	0	22,309,025	0
ANTALIS S.A, CPABS4CPABS4	11/20/18	09/21/18	09/21/18	50,000,000	49,812,500	0	49,812,500	0
ANTALIS S.A, CPABS4CPABS4	11/20/18	09/21/18	09/21/18	40,000,000	39,850,000	0	39,850,000	0
ATLANTIC ASSET SECUCPABS4	09/07/18	09/06/18	09/06/18	50,000,000	49,997,292	0	49,997,292	0
ATLANTIC ASSET SECUCPABS4	09/07/18	09/06/18	09/06/18	44,000,000	43,997,617	0	43,997,617	0
ATLANTIC ASSET SECUCPABS4	09/10/18	09/07/18	09/07/18	50,000,000	49,991,875	0	49,991,875	0
ATLANTIC ASSET SECUCPABS4	09/10/18	09/07/18	09/07/18	50,000,000	49,991,875	0	49,991,875	0
ATLANTIC ASSET SECUCPABS4	09/14/18	09/13/18	09/13/18	14,000,000	13,999,246	0	13,999,246	0
ATLANTIC ASSET SECUCPABS4	09/17/18	09/14/18	09/14/18	14,000,000	13,997,737	0	13,997,737	0
ATLANTIC ASSET SECUCPABS4	09/18/18	09/17/18	09/17/18	50,000,000	49,997,319	0	49,997,319	0
ATLANTIC ASSET SECUCPABS4	09/18/18	09/17/18	09/17/18	50,000,000	49,997,319	0	49,997,319	0
ATLANTIC ASSET SECUCPABS4	09/18/18	09/17/18	09/17/18	50,000,000	49,997,319	0	49,997,319	0
ATLANTIC ASSET SECUCPABS4	09/18/18	09/17/18	09/17/18	50,000,000	49,997,319	0	49,997,319	0
ATLANTIC ASSET SECUCPABS4	09/18/18	09/17/18	09/17/18	50,000,000	49,997,319	0	49,997,319	0
ATLANTIC ASSET SECUCPABS4	09/18/18	09/17/18	09/17/18	11,087,000	11,086,406	0	11,086,406	0
ATLANTIC ASSET SECUCPABS4	09/19/18	09/18/18	09/18/18	14,000,000	13,999,246	0	13,999,246	0
ATLANTIC ASSET SECUCPABS4	09/20/18	09/19/18	09/19/18	25,000,000	24,998,653	0	24,998,653	0
ATLANTIC ASSET SECUCPABS4	09/24/18	09/21/18	09/21/18	50,000,000	49,991,958	0	49,991,958	0
ATLANTIC ASSET SECUCPABS4	09/24/18	09/21/18	09/21/18	50,000,000	49,991,958	0	49,991,958	0
ATLANTIC ASSET SECUCPABS4	09/24/18	09/21/18	09/21/18	29,722,000	29,717,220	0	29,717,220	0
ATLANTIC ASSET SECUCPABS4	09/26/18	09/25/18	09/25/18	6,500,000	6,499,648	0	6,499,648	0
ATLANTIC ASSET SECUCPABS4	09/28/18	09/27/18	09/27/18	6,500,000	6,499,605	0	6,499,605	0
ATLANTIC ASSET SECUCPABS4	09/28/18	09/27/18	09/27/18	50,000,000	49,996,972	0	49,996,972	0
BANK OF MONTREAL (CCDYAN)	12/27/18	09/24/18	09/24/18	30,000,000	30,000,000	0	30,000,000	0
BARTON CAPITAL LLC CPABS4-	09/11/18	09/04/18	09/04/18	50,000,000	49,980,847	0	49,980,847	0
BARTON CAPITAL LLC CPABS4-	09/11/18	09/04/18	09/04/18	50,000,000	49,980,847	0	49,980,847	0
BARTON CAPITAL LLC CPABS4-	09/18/18	09/17/18	09/17/18	35,000,000	34,998,085	0	34,998,085	0
BARTON CAPITAL LLC CPABS4-	10/02/18	09/25/18	09/25/18	50,000,000	49,979,097	0	49,979,097	0
BARTON CAPITAL LLC CPABS4-	10/02/18	09/25/18	09/25/18	17,000,000	16,992,893	0	16,992,893	0
BARTON CAPITAL LLC CPABS4-	11/08/18	09/10/18	09/10/18	50,000,000	49,821,361	0	49,821,361	0
BARTON CAPITAL LLC CPABS4-	11/08/18	09/10/18	09/10/18	47,000,000	46,832,079	0	46,832,079	0
BARTON CAPITAL LLC CPABS4-	11/09/18	09/11/18	09/11/18	50,000,000	49,821,361	0	49,821,361	0
BARTON CAPITAL LLC CPABS4-	11/09/18	09/11/18	09/11/18	50,000,000	49,821,361	0	49,821,361	0
BARTON CAPITAL LLC CPABS4-	11/09/18	09/11/18	09/11/18	50,000,000	49,821,361	0	49,821,361	0



## TRADING ACTIVITY FOR SEPTEMBER 2018

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
LMA-AMERICAS LLCCPABS4-2	09/24/18	09/21/18	09/21/18	37,300,000	37,293,939	0	37,293,939	0
LMA-AMERICAS LLCCPABS4-2	09/26/18	09/19/18	09/19/18	50,000,000	49,981,042	0	49,981,042	0
LMA-AMERICAS LLCCPABS4-2	09/26/18	09/19/18	09/19/18	25,000,000	24,990,521	0	24,990,521	0
LMA-AMERICAS LLCCPABS4-2	09/26/18	09/25/18	09/25/18	50,000,000	49,997,306	0	49,997,306	0
LMA-AMERICAS LLCCPABS4-2	09/26/18	09/25/18	09/25/18	12,000,000	11,999,353	0	11,999,353	0
MANHATTAN ASSET FUNCPABS4	11/09/18	09/12/18	09/12/18	10,600,000	10,562,600	0	10,562,600	0
MANHATTAN ASSET FUNCPABS4	01/09/19	09/25/18	09/27/18	25,000,000	24,824,500	0	24,824,500	0
MANHATTAN ASSET FUNCPABS4	01/10/19	09/27/18	09/27/18	38,499,000	38,226,138	0	38,226,138	0
MANHATTAN ASSET FUNCPABS4	01/22/19	09/21/18	09/21/18	25,000,000	24,792,438	0	24,792,438	0
MANHATTAN ASSET FUNCPABS4	01/22/19	09/24/18	09/24/18	15,000,000	14,877,500	0	14,877,500	0
NRW,BANK CP4-2CP4-2	02/19/19	09/17/18	09/18/18	30,000,000	29,681,733	0	29,681,733	0
NRW,BANK CP4-2CP4-2	04/02/19	09/27/18	10/01/18	50,000,000	49,346,792	0	49,346,792	0
NRW,BANK CP4-2CP4-2	04/02/19	09/27/18	10/01/18	50,000,000	49,346,792	0	49,346,792	0
NORDEA BANK AB CP4-CP4-2	12/19/18	09/18/18	09/18/18	20,000,000	19,882,700	0	19,882,700	0
OLD LINE FUNDING, LCPABS4	01/07/19	09/24/18	09/24/18	25,000,000	24,825,000	0	24,825,000	0
OLD LINE FUNDING, LCPABS4	03/25/19	09/24/18	09/25/18	15,400,000	15,201,011	0	15,201,011	0
PROCTER GAMBLE COCP4-2	09/28/18	09/14/18	09/14/18	20,000,000	19,984,444	0	19,984,444	0
SHEFFIELD RECEIVABLECPABS4	02/05/19	09/27/18	09/27/18	50,000,000	49,548,778	0	49,548,778	0
STANDARD CHARTERED CDYAN	10/02/18	09/18/18	09/19/18	7,700,000	7,698,768	127,628	7,826,396	0
STARBIRD FUNDING COCPABS4	09/05/18	09/04/18	09/04/18	50,000,000	49,997,292	0	49,997,292	0
STARBIRD FUNDING COCPABS4	09/06/18	09/05/18	09/05/18	50,000,000	49,997,292	0	49,997,292	0
STARBIRD FUNDING COCPABS4	09/06/18	09/05/18	09/05/18	31,000,000	30,998,321	0	30,998,321	0
STARBIRD FUNDING COCPABS4	09/07/18	09/06/18	09/06/18	50,000,000	49,997,292	0	49,997,292	0
STARBIRD FUNDING COCPABS4	09/07/18	09/06/18	09/06/18	32,000,000	31,998,267	0	31,998,267	0
STARBIRD FUNDING COCPABS4	09/10/18	09/07/18	09/07/18	50,000,000	49,991,875	0	49,991,875	0
STARBIRD FUNDING COCPABS4	09/10/18	09/07/18	09/07/18	32,000,000	31,994,800	0	31,994,800	0
STARBIRD FUNDING COCPABS4	09/11/18	09/10/18	09/10/18	50,000,000	49,997,292	0	49,997,292	0
STARBIRD FUNDING COCPABS4	09/11/18	09/10/18	09/10/18	36,500,000	36,498,023	0	36,498,023	0
STARBIRD FUNDING COCPABS4	09/12/18	09/11/18	09/11/18	50,000,000	49,997,292	0	49,997,292	0
STARBIRD FUNDING COCPABS4	09/12/18	09/11/18	09/11/18	50,000,000	49,997,292	0	49,997,292	0
STARBIRD FUNDING COCPABS4	09/13/18	09/12/18	09/12/18	50,000,000	49,997,292	0	49,997,292	0
STARBIRD FUNDING COCPABS4	09/13/18	09/12/18	09/12/18	31,000,000	30,998,321	0	30,998,321	0
STARBIRD FUNDING COCPABS4	09/14/18	09/13/18	09/13/18	50,000,000	49,997,292	0	49,997,292	0
STARBIRD FUNDING COCPABS4	09/14/18	09/13/18	09/13/18	50,000,000	49,997,292	0	49,997,292	0
STARBIRD FUNDING COCPABS4	09/17/18	09/14/18	09/14/18	50,000,000	49,991,875	0	49,991,875	0
STARBIRD FUNDING COCPABS4	09/17/18	09/14/18	09/14/18	31,000,000	30,994,963	0	30,994,963	0
STARBIRD FUNDING COCPABS4	09/18/18	09/17/18	09/17/18	50,000,000	49,997,292	0	49,997,292	0
STARBIRD FUNDING COCPABS4	09/18/18	09/17/18	09/17/18	40,000,000	39,997,833	0	39,997,833	0
STARBIRD FUNDING COCPABS4	09/19/18	09/18/18	09/18/18	50,000,000	49,997,292	0	49,997,292	0
STARBIRD FUNDING COCPABS4	09/19/18	09/18/18	09/18/18	40,000,000	39,997,833	0	39,997,833	0
STARBIRD FUNDING COCPABS4	09/20/18	09/19/18	09/19/18	50,000,000	49,997,292	0	49,997,292	0
STARBIRD FUNDING COCPABS4	09/20/18	09/19/18	09/19/18	2,000,000	1,999,892	0	1,999,892	0
STARBIRD FUNDING COCPABS4	09/21/18	09/20/18	09/20/18	50,000,000	49,997,292	0	49,997,292	0
STARBIRD FUNDING COCPABS4	09/21/18	09/20/18	09/20/18	40,000,000	39,997,833	0	39,997,833	0
STARBIRD FUNDING COCPABS4	09/24/18	09/21/18	09/21/18	50,000,000	49,991,875	0	49,991,875	0
STARBIRD FUNDING COCPABS4	09/24/18	09/21/18	09/21/18	47,000,000	46,992,363	0	46,992,363	0

## TRADING ACTIVITY FOR SEPTEMBER 2018

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
STARBIRD FUNDING COCPABS4	09/25/18	09/24/18	09/24/18	50,000,000	49,997,292	0	49,997,292	0
STARBIRD FUNDING COCPABS4	09/25/18	09/24/18	09/24/18	50,000,000	49,997,292	0	49,997,292	0
STARBIRD FUNDING COCPABS4	09/26/18	09/25/18	09/25/18	50,000,000	49,997,292	0	49,997,292	0
STARBIRD FUNDING COCPABS4	09/26/18	09/25/18	09/25/18	32,000,000	31,998,267	0	31,998,267	0
STARBIRD FUNDING COCPABS4	09/27/18	09/26/18	09/26/18	50,000,000	49,997,292	0	49,997,292	0
STARBIRD FUNDING COCPABS4	09/27/18	09/26/18	09/26/18	32,000,000	31,998,267	0	31,998,267	0
STARBIRD FUNDING COCPABS4	09/28/18	09/27/18	09/27/18	50,000,000	49,996,944	0	49,996,944	0
STARBIRD FUNDING COCPABS4	09/28/18	09/27/18	09/27/18	31,500,000	31,498,075	0	31,498,075	0
STARBIRD FUNDING COCPABS4	10/01/18	09/28/18	09/28/18	50,000,000	49,990,833	0	49,990,833	0
STARBIRD FUNDING COCPABS4	10/01/18	09/28/18	09/28/18	30,000,000	29,994,500	0	29,994,500	0
THUNDER BAY FUNDING, LLC,	01/10/19	09/04/18	09/06/18	50,000,000	49,597,500	0	49,597,500	0
TOTAL CAPITAL S,A, CP4-2	09/17/18	09/14/18	09/14/18	50,000,000	49,992,000	0	49,992,000	0
TOTAL CAPITAL S,A, CP4-2	09/17/18	09/14/18	09/14/18	50,000,000	49,992,000	0	49,992,000	0
TOTAL CAPITAL S,A, CP4-2	09/17/18	09/14/18	09/14/18	50,000,000	49,992,000	0	49,992,000	0
TOTAL CAPITAL S,A, CP4-2	09/17/18	09/14/18	09/14/18	50,000,000	49,992,000	0	49,992,000	0
TOTAL CAPITAL S,A, CP4-2	09/17/18	09/14/18	09/14/18	50,000,000	49,992,000	0	49,992,000	0
TOTAL CAPITAL S,A, CP4-2	09/17/18	09/14/18	09/14/18	50,000,000	49,992,000	0	49,992,000	0
TOTAL CAPITAL S,A, CP4-2	09/17/18	09/14/18	09/14/18	50,000,000	49,992,000	0	49,992,000	0
TOTAL CAPITAL S,A, CP4-2	09/17/18	09/14/18	09/14/18	50,000,000	49,992,000	0	49,992,000	0
TOTAL CAPITAL S,A, CP4-2	09/17/18	09/14/18	09/14/18	40,000,000	39,993,600	0	39,993,600	0
TOTAL CAPITAL S,A, CP4-2	09/17/18	09/14/18	09/14/18	50,000,000	49,992,000	0	49,992,000	0
TOTAL CAPITAL S,A, CP4-2	09/17/18	09/14/18	09/14/18	50,000,000	49,992,000	0	49,992,000	0
TOTAL CAPITAL S,A, CP4-2	09/18/18	09/17/18	09/17/18	50,000,000	49,997,306	0	49,997,306	0
TOTAL CAPITAL S,A, CP4-2	09/18/18	09/17/18	09/17/18	3,378,000	3,377,818	0	3,377,818	0
UNITEDHEALTH GROUP,CP4-2	09/26/18	09/19/18	09/19/18	50,000,000	49,980,069	0	49,980,069	0
UNITEDHEALTH GROUP,CP4-2	09/27/18	09/20/18	09/20/18	50,000,000	49,980,069	0	49,980,069	0
UNITEDHEALTH GROUP,CP4-2	09/27/18	09/20/18	09/20/18	11,000,000	10,995,615	0	10,995,615	0
UNITEDHEALTH GROUP,CP4-2	09/27/18	09/20/18	09/20/18	50,000,000	49,980,069	0	49,980,069	0
UNITEDHEALTH GROUP,CP4-2	09/27/18	09/20/18	09/20/18	50,000,000	49,980,069	0	49,980,069	0
UNITEDHEALTH GROUP,CP4-2	09/27/18	09/20/18	09/20/18	50,000,000	49,980,069	0	49,980,069	0
UNITEDHEALTH GROUP,CP4-2	09/27/18	09/26/18	09/26/18	12,000,000	11,999,327	0	11,999,327	0
UNITEDHEALTH GROUP,CP4-2	09/28/18	09/21/18	09/21/18	50,000,000	49,980,069	0	49,980,069	0
UNITEDHEALTH GROUP,CP4-2	09/28/18	09/21/18	09/21/18	50,000,000	49,980,069	0	49,980,069	0
UNITEDHEALTH GROUP,CP4-2	09/28/18	09/21/18	09/21/18	50,000,000	49,980,069	0	49,980,069	0
UNITEDHEALTH GROUP,CP4-2	09/28/18	09/27/18	09/27/18	50,000,000	49,996,917	0	49,996,917	0
UNITEDHEALTH GROUP,CP4-2	09/28/18	09/27/18	09/27/18	50,000,000	49,996,917	0	49,996,917	0
UNITEDHEALTH GROUP,CP4-2	09/28/18	09/27/18	09/27/18	50,000,000	49,996,917	0	49,996,917	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	09/06/18	09/06/18	546,552	546,552	0	546,552	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	09/07/18	09/07/18	3,313,275	3,313,275	0	3,313,275	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	09/11/18	09/11/18	404,055	404,055	0	404,055	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	09/12/18	09/12/18	623,966	623,966	0	623,966	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	09/13/18	09/13/18	882,889	882,889	0	882,889	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	09/14/18	09/14/18	1,975,420	1,975,420	0	1,975,420	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	09/18/18	09/18/18	2,256,440	2,256,440	0	2,256,440	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	09/19/18	09/19/18	330,042	330,042	0	330,042	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	09/21/18	09/21/18	1,567,272	1,567,272	0	1,567,272	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	09/24/18	09/24/18	15,381,666	15,381,666	0	15,381,666	0

## TRADING ACTIVITY FOR SEPTEMBER 2018

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
DREYFUS GOVT CASH MGMT FUND	02/01/22	09/26/18	09/26/18	3,600,000	3,600,000	0	3,600,000	0
MIZUHO TRIPARTY	09/05/18	09/04/18	09/04/18	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	09/05/18	09/04/18	09/04/18	1,170,000,000	1,170,000,000	0	1,170,000,000	0
MIZUHO TRIPARTY	09/06/18	09/05/18	09/05/18	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	09/06/18	09/05/18	09/05/18	1,135,000,000	1,135,000,000	0	1,135,000,000	0
MIZUHO TRIPARTY	09/07/18	09/06/18	09/06/18	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	09/07/18	09/06/18	09/06/18	645,000,000	645,000,000	0	645,000,000	0
MIZUHO TRIPARTY	09/10/18	09/07/18	09/07/18	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	09/10/18	09/07/18	09/07/18	755,000,000	755,000,000	0	755,000,000	0
MIZUHO TRIPARTY	09/11/18	09/10/18	09/10/18	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	09/11/18	09/10/18	09/10/18	810,000,000	810,000,000	0	810,000,000	0
MIZUHO TRIPARTY	09/12/18	09/11/18	09/11/18	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	09/12/18	09/11/18	09/11/18	488,000,000	488,000,000	0	488,000,000	0
MIZUHO TRIPARTY	09/13/18	09/12/18	09/12/18	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	09/13/18	09/12/18	09/12/18	540,000,000	540,000,000	0	540,000,000	0
MIZUHO TRIPARTY	09/14/18	09/13/18	09/13/18	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	09/14/18	09/13/18	09/13/18	475,000,000	475,000,000	0	475,000,000	0
BANK OF AMERICA TRIPARTY	09/18/18	09/14/18	09/14/18	900,000,000	900,000,000	0	900,000,000	0
MIZUHO TRIPARTY	09/17/18	09/14/18	09/14/18	315,000,000	315,000,000	0	315,000,000	0
MIZUHO TRIPARTY	09/18/18	09/17/18	09/17/18	315,000,000	315,000,000	0	315,000,000	0
MIZUHO TRIPARTY	09/19/18	09/18/18	09/18/18	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	09/19/18	09/18/18	09/18/18	905,000,000	905,000,000	0	905,000,000	0
MIZUHO TRIPARTY	09/20/18	09/19/18	09/19/18	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	09/20/18	09/19/18	09/19/18	670,000,000	670,000,000	0	670,000,000	0
MIZUHO TRIPARTY	09/21/18	09/20/18	09/20/18	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	09/21/18	09/20/18	09/20/18	460,000,000	460,000,000	0	460,000,000	0
MIZUHO TRIPARTY	09/24/18	09/21/18	09/21/18	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	09/24/18	09/21/18	09/21/18	267,000,000	267,000,000	0	267,000,000	0
MIZUHO TRIPARTY	09/25/18	09/24/18	09/24/18	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	09/25/18	09/24/18	09/24/18	687,000,000	687,000,000	0	687,000,000	0
MIZUHO TRIPARTY	09/26/18	09/25/18	09/25/18	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	09/26/18	09/25/18	09/25/18	1,448,000,000	1,448,000,000	0	1,448,000,000	0
MIZUHO TRIPARTY	09/27/18	09/26/18	09/26/18	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	09/27/18	09/26/18	09/26/18	1,620,000,000	1,620,000,000	0	1,620,000,000	0
MIZUHO TRIPARTY	09/28/18	09/27/18	09/27/18	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	09/28/18	09/27/18	09/27/18	905,000,000	905,000,000	0	905,000,000	0
MIZUHO TRIPARTY	10/01/18	09/28/18	09/28/18	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	10/01/18	09/28/18	09/28/18	1,475,000,000	1,475,000,000	0	1,475,000,000	0
<i>Total Buys</i>				23,407,043,577	23,396,205,088	127,628	23,396,332,715	0

## TRADING ACTIVITY FOR SEPTEMBER 2018

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
<i>Cash Closes</i>								
FOUNDATION PROPERTIES INC	09/01/35	09/04/18	09/04/18	170,000	170,000	0	170,000	0
OLD LINE FUNDING, LLC, OC	10/19/18	09/14/18	09/14/18	100,000,000	99,774,444	0	99,774,444	(0)
<i>Total Cash Closes</i>				<i>100,170,000</i>	<i>99,944,444</i>	<i>0</i>	<i>99,944,444</i>	<i>(0)</i>
<i>Deposits</i>								
ABN AMRO BANK NV,ATD 1.95 20180913	09/13/18	09/06/18	09/06/18	300,000,000	300,000,000	0	300,000,000	0
RABOBANK NEDERLAND,TD 1.9 20180914	09/14/18	09/13/18	09/13/18	495,000,000	495,000,000	0	495,000,000	0
SVENSKA HANDELSBANKTD 1.9 20180914	09/14/18	09/13/18	09/13/18	495,000,000	495,000,000	0	495,000,000	0
ABN AMRO BANK NV,ATD 1.95 20180925	09/25/18	09/18/18	09/18/18	346,000,000	346,000,000	0	346,000,000	0
STANDARD CHARTERED TD 1.94 20180925	09/25/18	09/18/18	09/18/18	400,000,000	400,000,000	0	400,000,000	0
ABN AMRO BANK NV,ATD 1.95 20180926	09/26/18	09/19/18	09/19/18	100,000,000	100,000,000	0	100,000,000	0
<i>Total Deposits</i>				<i>2,136,000,000</i>	<i>2,136,000,000</i>	<i>0</i>	<i>2,136,000,000</i>	<i>0</i>
<i>Maturities</i>								
ALBION CAPITAL LLC CPABS4	09/17/18	09/17/18	09/17/18	47,000,000	47,000,000	0	47,000,000	0
ANTALIS S,A, CPABS4CPABS4	09/06/18	09/06/18	09/06/18	28,000,000	28,000,000	0	28,000,000	0
ANTALIS S,A, CPABS4CPABS4	09/07/18	09/07/18	09/07/18	35,000,000	35,000,000	0	35,000,000	0
ANTALIS S,A, CPABS4CPABS4	09/10/18	09/10/18	09/10/18	62,450,000	62,450,000	0	62,450,000	0
ANTALIS S,A, CPABS4CPABS4	09/13/18	09/13/18	09/13/18	27,000,000	27,000,000	0	27,000,000	0
ANTALIS S,A, CPABS4CPABS4	09/14/18	09/14/18	09/14/18	40,000,000	40,000,000	0	40,000,000	0
ANTALIS S,A, CPABS4CPABS4	09/17/18	09/17/18	09/17/18	34,940,000	34,940,000	0	34,940,000	0
ANTALIS S,A, CPABS4CPABS4	09/20/18	09/20/18	09/20/18	30,000,000	30,000,000	0	30,000,000	0
ANTALIS S,A, CPABS4CPABS4	09/21/18	09/21/18	09/21/18	138,910,000	138,910,000	0	138,910,000	0
ANTALIS S,A, CPABS4CPABS4	09/24/18	09/24/18	09/24/18	21,000,000	21,000,000	0	21,000,000	0
ATLANTIC ASSET SECUCPABS4	09/07/18	09/07/18	09/07/18	94,000,000	94,000,000	0	94,000,000	0
ATLANTIC ASSET SECUCPABS4	09/10/18	09/10/18	09/10/18	100,000,000	100,000,000	0	100,000,000	0
ATLANTIC ASSET SECUCPABS4	09/14/18	09/14/18	09/14/18	14,000,000	14,000,000	0	14,000,000	0
ATLANTIC ASSET SECUCPABS4	09/17/18	09/17/18	09/17/18	14,000,000	14,000,000	0	14,000,000	0
ATLANTIC ASSET SECUCPABS4	09/18/18	09/18/18	09/18/18	261,087,000	261,087,000	0	261,087,000	0
ATLANTIC ASSET SECUCPABS4	09/19/18	09/19/18	09/19/18	14,000,000	14,000,000	0	14,000,000	0
ATLANTIC ASSET SECUCPABS4	09/20/18	09/20/18	09/20/18	25,000,000	25,000,000	0	25,000,000	0
ATLANTIC ASSET SECUCPABS4	09/24/18	09/24/18	09/24/18	129,722,000	129,722,000	0	129,722,000	0
ATLANTIC ASSET SECUCPABS4	09/26/18	09/26/18	09/26/18	6,500,000	6,500,000	0	6,500,000	0
ATLANTIC ASSET SECUCPABS4	09/28/18	09/28/18	09/28/18	56,500,000	56,500,000	0	56,500,000	0
BASF SE CP4-2CP4-2	09/20/18	09/20/18	09/20/18	100,000,000	100,000,000	0	100,000,000	0
BANK OF MONTREAL/CHICAGO IL	09/12/18	09/12/18	09/12/18	50,000,000	50,000,000	0	50,000,000	0
BARTON CAPITAL LLLCCPABS4-	09/04/18	09/04/18	09/04/18	50,000,000	50,000,000	0	50,000,000	0
BARTON CAPITAL LLLCCPABS4-	09/07/18	09/07/18	09/07/18	67,000,000	67,000,000	0	67,000,000	0
BARTON CAPITAL LLLCCPABS4-	09/11/18	09/11/18	09/11/18	100,000,000	100,000,000	0	100,000,000	0

## TRADING ACTIVITY FOR SEPTEMBER 2018

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
BARTON CAPITAL LLCPCABS4-	09/18/18	09/18/18	09/18/18	35,000,000	35,000,000	0	35,000,000	0
BARTON CAPITAL LLCPCABS4-	09/21/18	09/21/18	09/21/18	50,000,000	50,000,000	0	50,000,000	0
BARTON CAPITAL LLCPCABS4-	09/25/18	09/25/18	09/25/18	47,000,000	47,000,000	0	47,000,000	0
CANADIAN IMPERIAL BANK OF COMMERCE/NEW YORK NY	09/13/18	09/13/18	09/13/18	24,000,000	24,000,000	0	24,000,000	0
CHARTA, LLC CPABS4-CPABS4	09/27/18	09/27/18	09/27/18	39,400,000	39,400,000	0	39,400,000	0
CIESCO, LLC CPABS4-CPABS4	09/27/18	09/27/18	09/27/18	50,000,000	50,000,000	0	50,000,000	0
MIZUHO BANK LTD, CDEUR	09/04/18	09/04/18	09/04/18	50,000,000	50,000,000	0	50,000,000	0
MIZUHO BANK LTD, CDEUR	09/13/18	09/13/18	09/13/18	100,000,000	100,000,000	0	100,000,000	0
COLLATERALIZED COMMCPABS3	09/07/18	09/07/18	09/07/18	159,000,000	159,000,000	0	159,000,000	0
COLLATERALIZED COMMCPABS3	09/14/18	09/14/18	09/14/18	75,000,000	75,000,000	0	75,000,000	0
COLLATERALIZED COMMCPABS3	09/26/18	09/26/18	09/26/18	50,000,000	50,000,000	0	50,000,000	0
COLLATERALIZED COMMCPABS3	09/27/18	09/27/18	09/27/18	37,850,000	37,850,000	0	37,850,000	0
DZ BANK AG DEUTSCHECP4-2	09/28/18	09/28/18	09/28/18	490,000,000	490,000,000	0	490,000,000	0
FEDERAL HOME LOAN BANK DISCOUNT NOTES	09/24/18	09/24/18	09/24/18	243,000,000	243,000,000	0	243,000,000	0
FEDERAL HOME LOAN BANK DISCOUNT NOTES	09/25/18	09/25/18	09/25/18	57,000,000	57,000,000	0	57,000,000	0
LMA-AMERICAS LLCPCABS4-2	09/06/18	09/06/18	09/06/18	112,600,000	112,600,000	0	112,600,000	0
LMA-AMERICAS LLCPCABS4-2	09/13/18	09/13/18	09/13/18	127,000,000	127,000,000	0	127,000,000	0
LMA-AMERICAS LLCPCABS4-2	09/18/18	09/18/18	09/18/18	187,666,000	187,666,000	0	187,666,000	0
LMA-AMERICAS LLCPCABS4-2	09/20/18	09/20/18	09/20/18	40,000,000	40,000,000	0	40,000,000	0
LMA-AMERICAS LLCPCABS4-2	09/21/18	09/21/18	09/21/18	236,800,000	236,800,000	0	236,800,000	0
LMA-AMERICAS LLCPCABS4-2	09/24/18	09/24/18	09/24/18	187,300,000	187,300,000	0	187,300,000	0
LMA-AMERICAS LLCPCABS4-2	09/26/18	09/26/18	09/26/18	162,000,000	162,000,000	0	162,000,000	0
MANHATTAN ASSET FUNCPABS4	09/06/18	09/06/18	09/06/18	17,000,000	17,000,000	0	17,000,000	0
MANHATTAN ASSET FUNCPABS4	09/10/18	09/10/18	09/10/18	30,890,000	30,890,000	0	30,890,000	0
MANHATTAN ASSET FUNCPABS4	09/21/18	09/21/18	09/21/18	126,494,000	126,494,000	0	126,494,000	0
NRW,BANK CP4-2CP4-2	09/04/18	09/04/18	09/04/18	13,000,000	13,000,000	0	13,000,000	0
OLD LINE FUNDING, LCPABS4	09/25/18	09/25/18	09/25/18	75,000,000	75,000,000	0	75,000,000	0
PHILIP MORRIS INTERCP4-2	09/26/18	09/26/18	09/26/18	45,000,000	45,000,000	0	45,000,000	0
PROCTER GAMBLE COCP4-2	09/28/18	09/28/18	09/28/18	20,000,000	20,000,000	0	20,000,000	0
STARBIRD FUNDING COCPABS4	09/04/18	09/04/18	09/04/18	50,000,000	50,000,000	0	50,000,000	0
STARBIRD FUNDING COCPABS4	09/05/18	09/05/18	09/05/18	50,000,000	50,000,000	0	50,000,000	0
STARBIRD FUNDING COCPABS4	09/06/18	09/06/18	09/06/18	81,000,000	81,000,000	0	81,000,000	0
STARBIRD FUNDING COCPABS4	09/07/18	09/07/18	09/07/18	82,000,000	82,000,000	0	82,000,000	0
STARBIRD FUNDING COCPABS4	09/10/18	09/10/18	09/10/18	82,000,000	82,000,000	0	82,000,000	0
STARBIRD FUNDING COCPABS4	09/11/18	09/11/18	09/11/18	86,500,000	86,500,000	0	86,500,000	0
STARBIRD FUNDING COCPABS4	09/12/18	09/12/18	09/12/18	100,000,000	100,000,000	0	100,000,000	0
STARBIRD FUNDING COCPABS4	09/13/18	09/13/18	09/13/18	81,000,000	81,000,000	0	81,000,000	0
STARBIRD FUNDING COCPABS4	09/14/18	09/14/18	09/14/18	100,000,000	100,000,000	0	100,000,000	0
STARBIRD FUNDING COCPABS4	09/17/18	09/17/18	09/17/18	81,000,000	81,000,000	0	81,000,000	0
STARBIRD FUNDING COCPABS4	09/18/18	09/18/18	09/18/18	90,000,000	90,000,000	0	90,000,000	0
STARBIRD FUNDING COCPABS4	09/19/18	09/19/18	09/19/18	90,000,000	90,000,000	0	90,000,000	0
STARBIRD FUNDING COCPABS4	09/20/18	09/20/18	09/20/18	52,000,000	52,000,000	0	52,000,000	0
STARBIRD FUNDING COCPABS4	09/21/18	09/21/18	09/21/18	90,000,000	90,000,000	0	90,000,000	0
STARBIRD FUNDING COCPABS4	09/24/18	09/24/18	09/24/18	97,000,000	97,000,000	0	97,000,000	0

## TRADING ACTIVITY FOR SEPTEMBER 2018

Description	Maturity	Trade	Settle	Par or	Principal	Traded	Settlement	Realized
	Date	Date	Date	Shares		Interest	Amount	Gain(Loss)
STARBIRD FUNDING COCPAB54	09/25/18	09/25/18	09/25/18	100,000,000	100,000,000	0	100,000,000	0
STARBIRD FUNDING COCPAB54	09/26/18	09/26/18	09/26/18	82,000,000	82,000,000	0	82,000,000	0
STARBIRD FUNDING COCPAB54	09/27/18	09/27/18	09/27/18	82,000,000	82,000,000	0	82,000,000	0
STARBIRD FUNDING COCPAB54	09/28/18	09/28/18	09/28/18	81,500,000	81,500,000	0	81,500,000	0
SUMITOMO MITSUI TRUCP4-2	09/12/18	09/12/18	09/12/18	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCP4-2	09/26/18	09/26/18	09/26/18	5,000,000	5,000,000	0	5,000,000	0
TORONTO-DOMINION BANK/THE	09/25/18	09/25/18	09/25/18	10,000,000	10,000,000	0	10,000,000	0
TOTAL CAPITAL S,A, CP4-2	09/17/18	09/17/18	09/17/18	490,000,000	490,000,000	0	490,000,000	0
TOTAL CAPITAL S,A, CP4-2	09/18/18	09/18/18	09/18/18	53,378,000	53,378,000	0	53,378,000	0
UNITEDHEALTH GROUP,CP4-2	09/26/18	09/26/18	09/26/18	50,000,000	50,000,000	0	50,000,000	0
UNITEDHEALTH GROUP,CP4-2	09/27/18	09/27/18	09/27/18	223,000,000	223,000,000	0	223,000,000	0
UNITEDHEALTH GROUP,CP4-2	09/28/18	09/28/18	09/28/18	300,000,000	300,000,000	0	300,000,000	0
WESTPAC BANKING CORCDYAN	09/14/18	09/14/18	09/14/18	50,000,000	50,000,000	0	50,000,000	0
MIZUHO TRIPARTY	09/04/18	09/04/18	09/04/18	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	09/04/18	09/04/18	09/04/18	1,102,000,000	1,102,000,000	0	1,102,000,000	0
MIZUHO TRIPARTY	09/05/18	09/05/18	09/05/18	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	09/05/18	09/05/18	09/05/18	1,170,000,000	1,170,000,000	0	1,170,000,000	0
MIZUHO TRIPARTY	09/06/18	09/06/18	09/06/18	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	09/06/18	09/06/18	09/06/18	1,135,000,000	1,135,000,000	0	1,135,000,000	0
MIZUHO TRIPARTY	09/07/18	09/07/18	09/07/18	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	09/07/18	09/07/18	09/07/18	645,000,000	645,000,000	0	645,000,000	0
MIZUHO TRIPARTY	09/10/18	09/10/18	09/10/18	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	09/10/18	09/10/18	09/10/18	755,000,000	755,000,000	0	755,000,000	0
MIZUHO TRIPARTY	09/11/18	09/11/18	09/11/18	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	09/11/18	09/11/18	09/11/18	810,000,000	810,000,000	0	810,000,000	0
MIZUHO TRIPARTY	09/12/18	09/12/18	09/12/18	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	09/12/18	09/12/18	09/12/18	488,000,000	488,000,000	0	488,000,000	0
MIZUHO TRIPARTY	09/13/18	09/13/18	09/13/18	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	09/13/18	09/13/18	09/13/18	540,000,000	540,000,000	0	540,000,000	0
MIZUHO TRIPARTY	09/14/18	09/14/18	09/14/18	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	09/14/18	09/14/18	09/14/18	475,000,000	475,000,000	0	475,000,000	0
BANK OF AMERICA TRIPARTY	09/18/18	09/18/18	09/18/18	900,000,000	900,000,000	0	900,000,000	0
MIZUHO TRIPARTY	09/17/18	09/17/18	09/17/18	315,000,000	315,000,000	0	315,000,000	0
MIZUHO TRIPARTY	09/18/18	09/18/18	09/18/18	315,000,000	315,000,000	0	315,000,000	0
MIZUHO TRIPARTY	09/19/18	09/19/18	09/19/18	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	09/19/18	09/19/18	09/19/18	905,000,000	905,000,000	0	905,000,000	0
MIZUHO TRIPARTY	09/20/18	09/20/18	09/20/18	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	09/20/18	09/20/18	09/20/18	670,000,000	670,000,000	0	670,000,000	0
MIZUHO TRIPARTY	09/21/18	09/21/18	09/21/18	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	09/21/18	09/21/18	09/21/18	460,000,000	460,000,000	0	460,000,000	0
MIZUHO TRIPARTY	09/24/18	09/24/18	09/24/18	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	09/24/18	09/24/18	09/24/18	267,000,000	267,000,000	0	267,000,000	0
MIZUHO TRIPARTY	09/25/18	09/25/18	09/25/18	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	09/25/18	09/25/18	09/25/18	687,000,000	687,000,000	0	687,000,000	0
MIZUHO TRIPARTY	09/26/18	09/26/18	09/26/18	15,000,000	15,000,000	0	15,000,000	0

## TRADING ACTIVITY FOR SEPTEMBER 2018

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
BANK OF AMERICA TRIPARTY	09/26/18	09/26/18	09/26/18	1,448,000,000	1,448,000,000	0	1,448,000,000	0
MIZUHO TRIPARTY	09/27/18	09/27/18	09/27/18	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	09/27/18	09/27/18	09/27/18	1,620,000,000	1,620,000,000	0	1,620,000,000	0
MIZUHO TRIPARTY	09/28/18	09/28/18	09/28/18	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	09/28/18	09/28/18	09/28/18	905,000,000	905,000,000	0	905,000,000	0
ABN AMRO BANK NV,ATD 1.95 20180913	09/13/18	09/13/18	09/13/18	300,000,000	300,000,000	0	300,000,000	0
RABOBANK NEDERLAND,TD 1.9 20180914	09/14/18	09/14/18	09/14/18	495,000,000	495,000,000	0	495,000,000	0
SVENSKA HANDELSBANKTD 1.9 20180914	09/14/18	09/14/18	09/14/18	495,000,000	495,000,000	0	495,000,000	0
ABN AMRO BANK NV,ATD 1.95 20180925	09/25/18	09/25/18	09/25/18	346,000,000	346,000,000	0	346,000,000	0
STANDARD CHARTERED TD 1.94 20180925	09/25/18	09/25/18	09/25/18	400,000,000	400,000,000	0	400,000,000	0
ABN AMRO BANK NV,ATD 1.95 20180926	09/26/18	09/26/18	09/26/18	100,000,000	100,000,000	0	100,000,000	0
<i>Total Maturities</i>				25,226,487,000	25,226,487,000	0	25,226,487,000	0
<i>Sells</i>								
ORTHOPAEDIC HOSPITAL OF WISCONSIN LLC	03/01/39	09/27/18	10/04/18	9,255,000	9,255,000	1,582	9,256,582	0
UNITED STATES TREASURY BILL	09/20/18	09/13/18	09/13/18	50,000,000	49,982,111	0	49,982,111	776
UNITED STATES TREASURY BILL	09/20/18	09/13/18	09/13/18	50,000,000	49,982,111	0	49,982,111	778
UNITED STATES TREASURY BILL	09/20/18	09/13/18	09/13/18	50,000,000	49,982,111	0	49,982,111	778
UNITED STATES TREASURY BILL	09/20/18	09/13/18	09/13/18	50,000,000	49,982,111	0	49,982,111	719
UNITED STATES TREASURY BILL	09/20/18	09/13/18	09/13/18	50,000,000	49,982,111	0	49,982,111	681
UNITED STATES TREASURY BILL	09/20/18	09/13/18	09/13/18	50,000,000	49,982,111	0	49,982,111	686
UNITED STATES TREASURY BILL	09/20/18	09/13/18	09/13/18	50,000,000	49,982,111	0	49,982,111	689
UNITED STATES TREASURY BILL	09/20/18	09/13/18	09/13/18	50,000,000	49,982,111	0	49,982,111	681
UNITED STATES TREASURY BILL	09/20/18	09/13/18	09/13/18	50,000,000	49,982,111	0	49,982,111	679
UNITED STATES TREASURY BILL	09/20/18	09/13/18	09/13/18	50,000,000	49,982,111	0	49,982,111	661
UNITED STATES TREASURY BILL	09/20/18	09/13/18	09/13/18	50,000,000	49,982,111	0	49,982,111	661
UNITED STATES TREASURY BILL	09/20/18	09/13/18	09/13/18	20,000,000	19,992,844	0	19,992,844	264
DREYFUS GOVT CASH MGMT FUND	02/01/22	09/04/18	09/04/18	478,655	478,655	0	478,655	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	09/05/18	09/05/18	2,994,094	2,994,094	0	2,994,094	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	09/10/18	09/10/18	2,971,147	2,971,147	0	2,971,147	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	09/17/18	09/17/18	3,461,845	3,461,845	0	3,461,845	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	09/20/18	09/20/18	3,770,544	3,770,544	0	3,770,544	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	09/25/18	09/25/18	15,823,490	15,823,490	0	15,823,490	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	09/27/18	09/27/18	171,839	171,839	0	171,839	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	09/28/18	09/28/18	1,928,995	1,928,995	0	1,928,995	0
<i>Total Sells</i>				610,855,609	610,651,676	1,582	610,653,258	8,055



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## **Our Mission**

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