



MONTHLY SUMMARY REPORT

State Board of Administration of Florida

September 2021

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Past performance is no guarantee of future results.

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

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

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

INTRODUCTION

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

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

This report, which covers the period from September 1, 2021, through September 30, 2021, has been prepared by the SBA with input from Federated Investment Counseling (“Federated”), investment advisor for Florida PRIME in a format intended to comply with the statute.

DISCLOSURE OF MATERIAL IMPACTS

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

PRIME™ STATISTICS

(As of September 30, 2021)

Total Participants
744

Florida PRIME™
Total Participant Balance
\$15,453,661,751

Total Number of Accounts
1,383

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

One of the more routine processes Congress makes has become politicized again. After a deal to suspend the federal debt limit failed in the last week of September, investors, financial institutions, investment managers and the Treasury have realized they will have to be the adults in the room. But even if this drama continues for a few more weeks, we can't emphasize enough there is only an extremely low chance the U.S. government will default. We fully expect there to be no change in the vast Treasury market and are confident the liquidity it provides will remain intact.

Our confidence is bolstered by how the Federal Reserve has prepared for any dislocations in short-term borrowing by doubling the counterparty limit available in the Reverse Repo Program (RRP). It now stands at \$160 billion per participant—a huge increase. In spring, the total of all transactions was below \$100 billion. Also, the White House has increased its pressure. Treasury Secretary Janet Yellen told Congress she has targeted Oct. 18 as the date the government might not be able to pay its bills if lawmakers don't suspend or raise the debt ceiling. Most cash managers, including us, are increasing liquidity and adjusting the duration composition of portfolios to maneuver around that date.

The Fed was in the news for two different issues in September. The first was its Federal Open Market Committee meeting, with a result doubly positive. Half of the entire group of policymakers (18—at the time) projected the committee would raise the fed funds rate in late 2022, a few months earlier than prior estimates. Chair Powell also gave strong

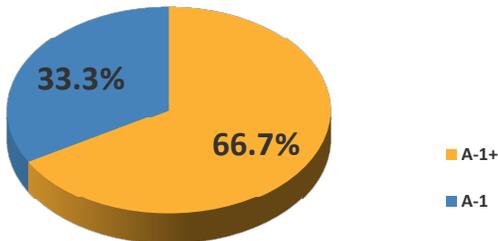
indication they would authorize a reduction in the \$120 billion per month asset purchase program in November. To be sure, these are incremental steps, but they further establish the upward trend that started quietly in June when the Fed raised the floor of the RRP. We expect the yield curve to steepen when the Treasury can issue new debt and as the economy heals further.

Powell had to deal with an unpleasant situation later in the month when two regional presidents resigned on the same day—an astonishing development for an institution that prides itself on stability and high ethics. Eric Rosengren (Boston) and Robert Kaplan (Dallas) both made significant trades last year while involved in decisions about the Fed's interventions in the market. The departures leave three openings (the other being on the board of governors).

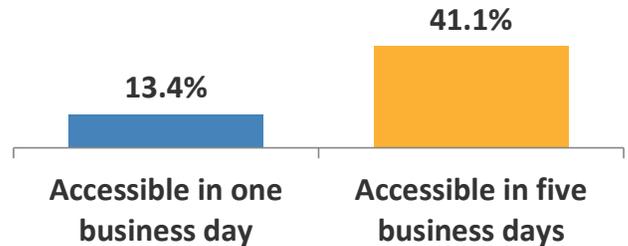
Assets of the Pool decreased to \$15.5 billion in September, typical of September outflows. The portfolio's gross yield was 12 basis points. Its weighted average maturity (WAM) came in by two days to 49 days and its weighted average life (WAL) also was reduced by two days to 64 days. The Pool's manager purchased commercial paper and banking paper in the 1-4 month portion of the London interbank offered rate (LIBOR) yield curve and added to its position in short-term U.S. Treasuries. At the end of September, yields on 1-, 3-, 6- and 12-month U.S. Treasuries were 0.05%, 0.04%, 0.05% and 0.08%, respectively; the 1-, 3-, 6- and 12-month London interbank offered rates (Libor) were 0.08%, 0.13%, 0.16% and 0.24%, respectively.

PORTFOLIO COMPOSITION FOR SEPTEMBER 2021

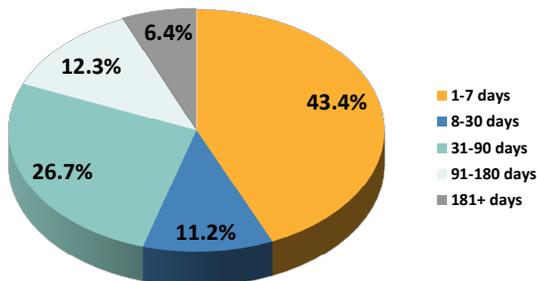
CREDIT QUALITY COMPOSITION



HIGHLY LIQUID HOLDINGS



EFFECTIVE MATURITY SCHEDULE



TOP HOLDINGS & AVG. MATURITY

| | |
|--|------|
| 1. ABN Amro Bank NV | 5.1% |
| 2. Australia & New Zealand Banking Group, Melbourne | 5.1% |
| 3. Nationwide Building Society | 5.1% |
| 4. Sumitomo Mitsui Trust Holdings, Inc. | 5.1% |
| 5. Cooperatieve Rabobank UA | 5.0% |
| 6. Mizuho Financial Group, Inc. | 5.0% |
| 7. JPMorgan Chase & Co. | 4.7% |
| 8. Bank of Montreal | 4.3% |
| 9. Federated Hermes Institutional Prime Value Obligations Fund | 4.1% |
| 10. Old Line Funding, LLC | 3.5% |

Average Effective Maturity (WAM)

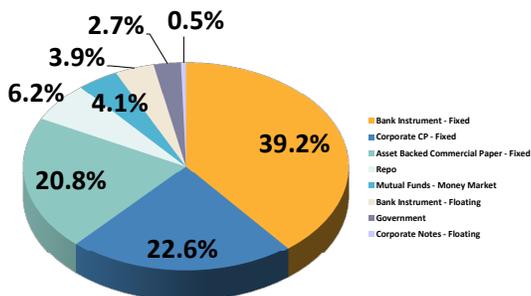
49 Days

Weighted Average Life (Spread WAL)

64 Days

Percentages based on total value of investments

PORTFOLIO COMPOSITION



FUND PERFORMANCE THROUGH SEPTEMBER 2021

| Florida PRIME Performance Data | | | |
|--------------------------------|---|-----------------------------------|-------------------------|
| | Annualized Net Participant Yield ¹ | Net-of-Fee Benchmark ² | Above (Below) Benchmark |
| One Month | 0.09% | 0.03% | 0.06% |
| Three Months | 0.13% | 0.03% | 0.09% |
| One Year | 0.15% | 0.06% | 0.10% |
| Three Years | 1.29% | 1.13% | 0.16% |
| Five Years | 1.37% | 1.14% | 0.23% |
| Ten Years | 0.83% | 0.63% | 0.20% |
| Since 1/96 | 2.43% | 2.22% | 0.21% |

Note: Net asset value at month end: \$15,456.8 million, which includes investments at market value, plus all cash, accrued interest receivable and payables.

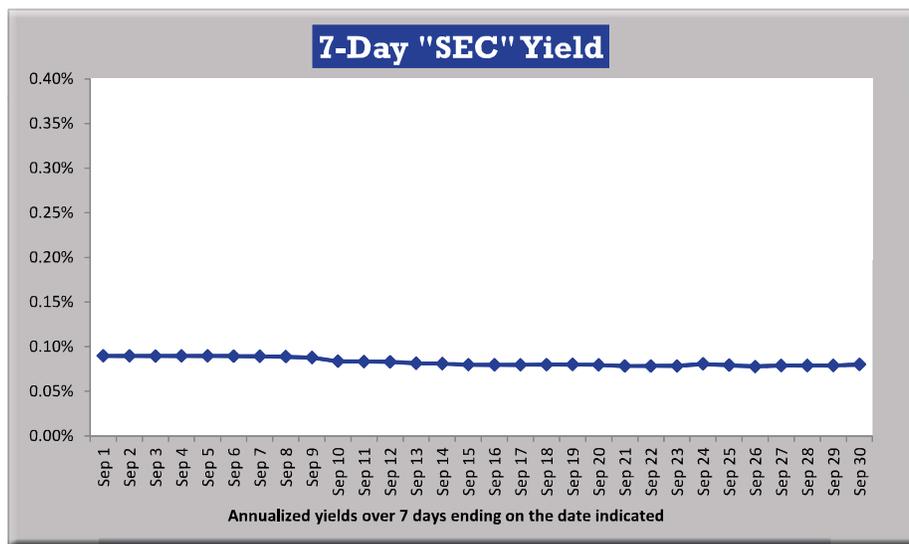
¹Net of fees. Participant yield is calculated on a 365-day basis and includes adjustments for expenses and other accounting items to reflect realized earnings by participants.

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 SEPTEMBER 2021

| Summary of Cash Flows | | |
|------------------------------|-----------|------------------------|
| Opening Balance (9/01/21) | \$ | 16,786,842,121 |
| Participant Deposits | | 1,218,358,046 |
| Gross Earnings | | 1,603,080 |
| Participant Withdrawals | | (2,552,709,711) |
| Fees | | (431,785) |
| Closing Balance (9/30/21) | \$ | 15,453,661,751 |
| Net Change over Month | \$ | (1,333,180,370) |

| Detailed Fee Disclosure | | | |
|--|-----------|-------------------|-------------------------|
| September | | Amount | Basis Point Equivalent* |
| SBA Client Service, Account Mgt. & Fiduciary Oversight Fee | \$ | 132,893.54 | 0.99 |
| Federated Investment Management Fee | | 265,076.27 | 1.97 |
| BNY Mellon Custodial Fee** | | 21,219.13 | 0.16 |
| Bank of America Transfer Agent Fee | | 4,148.31 | 0.03 |
| S&P Rating Maintenance Fee | | 3,863.01 | 0.03 |
| Audit/External Review Fees | | 4,584.41 | 0.03 |
| Total Fees | \$ | 431,784.67 | 3.21 |

*The basis point equivalent is an annualized rate based on the dollar amount of fees charged for the month times 12, divided by an average of the fund's beginning and ending total value (amortized cost) for the month which was \$16,120,251,936.

**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 SEPTEMBER 2021

| Security Name | Security Classification | Cpn | Maturity | Rate Reset | Par | Current Yield | Amort Cost (2) | Mkt Value (1) | Unrealized Gain/Loss |
|--|--|------|------------|------------|-------------|---------------|----------------|---------------|----------------------|
| ABN Amro Bank NV,Amsterdam TD | TIME DEPOSIT | 0.08 | 10/6/2021 | | 415,000,000 | 0.08 | \$415,000,000 | \$415,000,000 | \$0 |
| ABN Amro Bank NV,Amsterdam TD | TIME DEPOSIT | 0.09 | 10/5/2021 | | 380,000,000 | 0.09 | \$380,000,000 | \$380,000,000 | \$0 |
| Albion Capital LLC CPABS4-2 | COMMERCIAL PAPER - ABS-4(2) | | 10/27/2021 | | 49,098,000 | 0.13 | \$49,093,213 | \$49,093,287 | \$74 |
| Albion Capital LLC CPABS4-2 | COMMERCIAL PAPER - ABS-4(2) | | 11/24/2021 | | 11,000,000 | 0.12 | \$10,997,983 | \$10,997,698 | -\$286 |
| Anglesea Funding LLC CPABS4-2 | COMMERCIAL PAPER - ABS-4(2) | | 10/5/2021 | | 150,000,000 | 0.07 | \$149,998,542 | \$149,998,334 | -\$208 |
| Anglesea Funding LLC, .17%, Feb 25, 2022 | COMMERCIAL PAPER ASSET BACKED CALLABLE | 0.17 | 2/25/2022 | | 50,000,000 | 0.17 | \$50,000,000 | \$50,002,050 | \$2,050 |
| Antalis S.A. CPABS4-2 | COMMERCIAL PAPER - ABS-4(2) | | 10/1/2021 | | 75,000,000 | 0.08 | \$74,999,844 | \$74,999,792 | -\$52 |
| Antalis S.A. CPABS4-2 | COMMERCIAL PAPER - ABS-4(2) | | 10/8/2021 | | 75,000,000 | 0.07 | \$74,998,979 | \$74,998,317 | -\$662 |
| Australia & New Zealand Banking Group, Melbourne CP4-2 | COMMERCIAL PAPER - 4-2 | | 12/6/2021 | | 50,000,000 | 0.18 | \$49,983,250 | \$49,993,486 | \$10,236 |
| Australia & New Zealand Banking Group, Melbourne TD | TIME DEPOSIT | 0.09 | 10/1/2021 | | 65,000,000 | 0.09 | \$65,000,000 | \$65,000,000 | \$0 |
| Australia & New Zealand Banking Group, Melbourne TD | TIME DEPOSIT | 0.09 | 10/4/2021 | | 30,000,000 | 0.09 | \$30,000,000 | \$30,000,000 | \$0 |
| Australia & New Zealand Banking Group, Melbourne TD | TIME DEPOSIT | 0.09 | 10/5/2021 | | 70,000,000 | 0.09 | \$70,000,000 | \$70,000,000 | \$0 |
| Australia & New Zealand Banking Group, Melbourne TD | TIME DEPOSIT | 0.09 | 10/6/2021 | | 580,000,000 | 0.09 | \$580,000,000 | \$580,000,000 | \$0 |
| BNG Bank N.V. CP4-2 | COMMERCIAL PAPER - 4-2 | | 10/6/2021 | | 150,000,000 | 0.06 | \$149,998,500 | \$149,998,500 | \$0 |
| Bank of America N.A. Triparty Repo Overnight Fixed | REPO TRIPARTY OVERNIGHT FIXED | 0.06 | 10/1/2021 | | 710,000,000 | 0.06 | \$710,000,000 | \$710,000,000 | \$0 |
| Bank of Montreal CDYAN | CERTIFICATE OF DEPOSIT - YANKEE | 0.20 | 2/14/2022 | | 50,000,000 | 0.20 | \$50,000,000 | \$50,013,853 | \$13,853 |
| Bank of Montreal CDYAN | CERTIFICATE OF DEPOSIT - YANKEE | 0.24 | 3/15/2022 | | 25,000,000 | 0.24 | \$25,000,000 | \$25,011,499 | \$11,499 |
| Bank of Montreal CDYAN | CERTIFICATE OF DEPOSIT - YANKEE | 0.24 | 3/17/2022 | | 50,000,000 | 0.24 | \$50,000,000 | \$50,023,275 | \$23,275 |
| Bank of Montreal CDYAN | CERTIFICATE OF DEPOSIT - YANKEE | 0.24 | 3/23/2022 | | 50,000,000 | 0.24 | \$50,000,000 | \$50,024,108 | \$24,108 |
| Bank of Montreal CDYAN | CERTIFICATE OF DEPOSIT - YANKEE | 0.21 | 7/26/2022 | | 100,000,000 | 0.21 | \$100,000,000 | \$100,024,822 | \$24,822 |
| Bank of Montreal CP | COMMERCIAL PAPER | | 10/15/2021 | | 100,000,000 | 0.09 | \$99,996,250 | \$99,997,083 | \$833 |
| Bank of Montreal ECD (USD) | EURO CERTIFICATE OF DEPOSIT | 0.11 | 12/14/2021 | | 100,000,000 | 0.11 | \$100,000,000 | \$100,000,000 | \$0 |
| Bank of Montreal, Dec 27, 2021 | VARIABLE RATE CERTIFICATE OF DEPOSIT | 0.29 | 12/27/2021 | 10/1/2021 | 100,000,000 | 0.29 | \$100,000,000 | \$100,044,231 | \$44,231 |
| Bank of Montreal, Jun 10, 2022 | VARIABLE RATE CERTIFICATE OF DEPOSIT | 0.25 | 6/10/2022 | 10/1/2021 | 100,000,000 | 0.25 | \$100,000,000 | \$100,052,882 | \$52,882 |
| Bank of Nova Scotia, Toronto CDYAN | CERTIFICATE OF DEPOSIT - YANKEE | 0.25 | 10/7/2021 | | 15,000,000 | 0.25 | \$15,000,000 | \$15,000,495 | \$495 |
| Bank of Nova Scotia, Toronto CDYAN | CERTIFICATE OF DEPOSIT - YANKEE | 0.29 | 12/10/2021 | | 100,000,000 | 0.29 | \$100,000,000 | \$100,040,582 | \$40,582 |
| Bank of Nova Scotia, Toronto CDYAN | CERTIFICATE OF DEPOSIT - YANKEE | 0.20 | 2/18/2022 | | 50,000,000 | 0.20 | \$50,000,000 | \$50,019,552 | \$19,552 |
| Bank of Nova Scotia, Toronto CP4-2 | COMMERCIAL PAPER - 4-2 | | 5/5/2022 | | 32,500,000 | 0.23 | \$32,454,942 | \$32,473,357 | \$18,415 |
| Bank of Nova Scotia, Toronto CP4-2 | COMMERCIAL PAPER - 4-2 | | 7/20/2022 | | 48,750,000 | 0.20 | \$48,670,646 | \$48,682,549 | \$11,903 |
| Bank of Nova Scotia, Toronto CP4-2 | COMMERCIAL PAPER - 4-2 | | 9/1/2022 | | 50,000,000 | 0.20 | \$49,906,667 | \$49,912,267 | \$5,600 |
| Bank of Nova Scotia, Toronto, Jun 13, 2022 | VARIABLE RATE CERTIFICATE OF DEPOSIT | 0.25 | 6/13/2022 | 10/1/2021 | 100,000,000 | 0.25 | \$100,000,000 | \$100,052,775 | \$52,775 |

See notes at end of table.

INVENTORY OF HOLDINGS FOR SEPTEMBER 2021

| Security Name | Security Classification | Cpn | 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) | | 10/15/2021 | | 75,000,000 | 0.10 | \$74,996,875 | \$74,997,188 | \$313 |
| Barton Capital S.A. CPABS4-2 | COMMERCIAL PAPER - ABS-4(2) | | 10/25/2021 | | 50,000,000 | 0.10 | \$49,996,528 | \$49,996,632 | \$104 |
| Bedford Row Funding Corp. CPABS4-2 | COMMERCIAL PAPER - ABS-4(2) | | 10/18/2021 | | 39,800,000 | 0.18 | \$39,796,418 | \$39,798,766 | \$2,348 |
| Bedford Row Funding Corp. CPABS4-2 | COMMERCIAL PAPER - ABS-4(2) | | 1/3/2022 | | 75,000,000 | 0.21 | \$74,958,438 | \$74,977,833 | \$19,396 |
| Bedford Row Funding Corp. CPABS4-2 | COMMERCIAL PAPER - ABS-4(2) | | 4/18/2022 | | 50,000,000 | 0.18 | \$49,950,000 | \$49,956,389 | \$6,389 |
| Bedford Row Funding Corp. CPABS4-2 | COMMERCIAL PAPER - ABS-4(2) | | 5/6/2022 | | 10,000,000 | 0.24 | \$9,985,467 | \$9,990,796 | \$5,329 |
| Bennington Stark Capital Co., LLC CPABS4-2 | COMMERCIAL PAPER - ABS-4(2) | | 10/18/2021 | | 25,000,000 | 0.11 | \$24,998,625 | \$24,998,725 | \$100 |
| Bennington Stark Capital Co., LLC CPABS4-2 | COMMERCIAL PAPER - ABS-4(2) | | 10/21/2021 | | 2,000,000 | 0.11 | \$1,999,872 | \$1,999,879 | \$7 |
| Bruce T. Brown 2017 Irrevocable Trust, Series 2017, Oct 01, 2042 | VARIABLE RATE DEMAND NOTE | 0.12 | 10/1/2042 | 10/7/2021 | 5,185,000 | 0.12 | \$5,185,000 | \$5,185,000 | \$0 |
| CHARTA, LLC CPABS4-2 | COMMERCIAL PAPER - ABS-4(2) | | 12/3/2021 | | 25,000,000 | 0.10 | \$24,995,556 | \$24,995,067 | -\$489 |
| CIESCO, LLC CPABS4-2 | COMMERCIAL PAPER - ABS-4(2) | | 10/4/2021 | | 35,350,000 | 0.18 | \$35,349,293 | \$35,349,686 | \$393 |
| CIESCO, LLC CPABS4-2 | COMMERCIAL PAPER - ABS-4(2) | | 2/7/2022 | | 20,000,000 | 0.15 | \$19,989,167 | \$19,990,394 | \$1,228 |
| CRC Funding, LLC CPABS4-2 | COMMERCIAL PAPER - ABS-4(2) | | 12/3/2021 | | 35,000,000 | 0.10 | \$34,993,778 | \$34,993,155 | -\$622 |
| CRC Funding, LLC CPABS4-2 | COMMERCIAL PAPER - ABS-4(2) | | 12/6/2021 | | 25,000,000 | 0.11 | \$24,994,882 | \$24,994,882 | \$0 |
| Canadian Imperial Bank of Commerce CDYAN | CERTIFICATE OF DEPOSIT - YANKEE | 0.27 | 1/4/2022 | | 75,000,000 | 0.27 | \$75,000,000 | \$75,031,946 | \$31,946 |
| Canadian Imperial Bank of Commerce CDYAN | CERTIFICATE OF DEPOSIT - YANKEE | 0.24 | 4/6/2022 | | 25,000,000 | 0.24 | \$25,000,000 | \$25,011,326 | \$11,326 |
| Canadian Imperial Bank of Commerce CDYAN | CERTIFICATE OF DEPOSIT - YANKEE | 0.24 | 5/4/2022 | | 85,000,000 | 0.24 | \$85,000,000 | \$85,039,659 | \$39,659 |
| Canadian Imperial Bank of Commerce CP4-2 | COMMERCIAL PAPER - 4-2 | | 10/12/2021 | | 11,500,000 | 0.20 | \$11,499,233 | \$11,499,732 | \$498 |
| Canadian Imperial Bank of Commerce, Jun 16, 2022 | VARIABLE RATE CERTIFICATE OF DEPOSIT | 0.25 | 6/16/2022 | 10/1/2021 | 100,000,000 | 0.25 | \$100,000,000 | \$100,054,333 | \$54,333 |
| Canadian Imperial Bank of Commerce, Jun 17, 2022 | VARIABLE RATE CERTIFICATE OF DEPOSIT | 0.25 | 6/17/2022 | 10/1/2021 | 100,000,000 | 0.25 | \$100,000,000 | \$100,051,997 | \$51,997 |
| Chariot Funding LLC CPABS4-2 | COMMERCIAL PAPER - ABS-4(2) | | 1/5/2022 | | 15,000,000 | 0.12 | \$14,995,150 | \$14,995,069 | -\$81 |
| City Furniture, Inc., Aug 01, 2044 | VARIABLE RATE DEMAND NOTE | 0.10 | 8/1/2044 | 10/7/2021 | 26,000,000 | 0.10 | \$26,000,000 | \$26,000,000 | \$0 |
| Collateralized Commercial Paper V Co. LLC CPABS3A3 | COMMERCIAL PAPER - ABS 3A3 | | 12/2/2021 | | 30,000,000 | 0.13 | \$29,993,175 | \$29,994,173 | \$998 |
| Collateralized Commercial Paper V Co. LLC CPABS3A3 | COMMERCIAL PAPER - ABS 3A3 | | 1/3/2022 | | 90,000,000 | 0.16 | \$89,962,000 | \$89,971,025 | \$9,025 |
| Collateralized Commercial Paper V Co. LLC CPABS3A3 | COMMERCIAL PAPER - ABS 3A3 | | 1/3/2022 | | 85,000,000 | 0.16 | \$84,964,111 | \$84,972,635 | \$8,524 |
| Collateralized Commercial Paper V Co. LLC CPABS3A3 | COMMERCIAL PAPER - ABS 3A3 | | 1/5/2022 | | 43,000,000 | 0.16 | \$42,981,462 | \$42,985,865 | \$4,403 |
| Collateralized Commercial Paper V Co. LLC CPABS3A3 | COMMERCIAL PAPER - ABS 3A3 | | 1/24/2022 | | 135,000,000 | 0.16 | \$134,930,400 | \$134,943,885 | \$13,485 |

See notes at end of table.

INVENTORY OF HOLDINGS FOR SEPTEMBER 2021

| Security Name | Security Classification | Cpn | Maturity | Rate Reset | Par | Current Yield | Amort Cost (2) | Mkt Value (1) | Unrealized Gain/Loss |
|---|--|------|------------|------------|-------------|---------------|----------------|---------------|----------------------|
| Collateralized Commercial Paper V Co. LLC CPABS3A3 | COMMERCIAL PAPER - ABS 3A3 | | 2/1/2022 | | 112,000,000 | 0.15 | \$111,942,133 | \$111,949,463 | \$7,330 |
| Collateralized Commercial Paper V Co. LLC CPABS3A3 | COMMERCIAL PAPER - ABS 3A3 | | 2/1/2022 | | 39,000,000 | 0.16 | \$38,978,507 | \$38,982,402 | \$3,896 |
| Collateralized Commercial Paper V Co. LLC CPABS3A3 | COMMERCIAL PAPER - ABS 3A3 | | 2/3/2022 | | 35,000,000 | 0.16 | \$34,980,400 | \$34,983,830 | \$3,430 |
| Collateralized Commercial Paper V Co. LLC CPABS3A3 | COMMERCIAL PAPER - ABS 3A3 | | 2/8/2022 | | 85,000,000 | 0.16 | \$84,950,511 | \$84,958,553 | \$8,042 |
| Collateralized Commercial Paper V Co. LLC CPABS3A3 | COMMERCIAL PAPER - ABS 3A3 | | 3/9/2022 | | 20,000,000 | 0.17 | \$19,984,889 | \$19,986,667 | \$1,778 |
| Collateralized Commercial Paper V Co. LLC CPABS3A3 | COMMERCIAL PAPER - ABS 3A3 | | 4/1/2022 | | 50,000,000 | 0.16 | \$49,959,333 | \$49,956,792 | -\$2,542 |
| Cooperatieve Rabobank UA TD | TIME DEPOSIT | 0.07 | 10/7/2021 | | 335,000,000 | 0.07 | \$335,000,000 | \$335,000,000 | \$0 |
| Cooperatieve Rabobank UA TD | TIME DEPOSIT | 0.08 | 10/1/2021 | | 145,000,000 | 0.08 | \$145,000,000 | \$145,000,000 | \$0 |
| Cooperatieve Rabobank UA TD | TIME DEPOSIT | 0.08 | 10/6/2021 | | 300,000,000 | 0.08 | \$300,000,000 | \$300,000,000 | \$0 |
| Credit Agricole Corporate and Investment Bank TD | TIME DEPOSIT | 0.06 | 10/1/2021 | | 150,000,000 | 0.06 | \$150,000,000 | \$150,000,000 | \$0 |
| DZ Bank AG Deutsche Zentral-Genossenschaftsbank CDYAN | CERTIFICATE OF DEPOSIT - YANKEE | 0.11 | 10/8/2021 | | 200,000,000 | 0.11 | \$200,000,000 | \$200,001,732 | \$1,732 |
| DZ Bank AG Deutsche Zentral-Genossenschaftsbank CP4-2 | COMMERCIAL PAPER - 4-2 | | 1/26/2022 | | 67,000,000 | 0.14 | \$66,969,254 | \$66,973,866 | \$4,612 |
| Dreyfus Government Cash Management Fund | OVERNIGHT MUTUAL FUND | 0.03 | 10/1/2021 | | 5,334,205 | 0.03 | \$5,334,205 | \$5,334,205 | \$0 |
| Erste Abwicklungsanstalt CP4-2 | COMMERCIAL PAPER - 4-2 | | 10/8/2021 | | 125,000,000 | 0.10 | \$124,997,222 | \$124,997,750 | \$528 |
| Erste Abwicklungsanstalt CP4-2 | COMMERCIAL PAPER - 4-2 | | 11/1/2021 | | 118,250,000 | 0.12 | \$118,238,476 | \$118,239,594 | \$1,118 |
| Erste Abwicklungsanstalt CP4-2 | COMMERCIAL PAPER - 4-2 | | 11/2/2021 | | 85,000,000 | 0.12 | \$84,991,311 | \$84,992,364 | \$1,053 |
| Erste Abwicklungsanstalt CP4-2 | COMMERCIAL PAPER - 4-2 | | 2/15/2022 | | 50,000,000 | 0.14 | \$49,973,167 | \$49,973,934 | \$767 |
| European Investment Bank CP | COMMERCIAL PAPER | | 10/18/2021 | | 150,000,000 | 0.08 | \$149,994,375 | \$149,995,500 | \$1,125 |
| FMS Wertmanagement AoR CP4-2 | COMMERCIAL PAPER - 4-2 | | 10/5/2021 | | 124,500,000 | 0.10 | \$124,498,271 | \$124,498,790 | \$519 |
| FMS Wertmanagement AoR CP4-2 | COMMERCIAL PAPER - 4-2 | | 10/7/2021 | | 91,900,000 | 0.10 | \$91,898,213 | \$91,898,749 | \$536 |
| FMS Wertmanagement AoR CP4-2 | COMMERCIAL PAPER - 4-2 | | 11/1/2021 | | 110,000,000 | 0.11 | \$109,989,244 | \$109,991,200 | \$1,956 |
| FMS Wertmanagement AoR CP4-2 | COMMERCIAL PAPER - 4-2 | | 12/6/2021 | | 132,161,000 | 0.10 | \$132,136,403 | \$132,135,173 | -\$1,230 |
| FMS Wertmanagement AoR CP4-2 | COMMERCIAL PAPER - 4-2 | | 12/8/2021 | | 69,000,000 | 0.10 | \$68,986,775 | \$68,985,981 | -\$794 |
| Fairway Finance Co. LLC CPABS4-2 | COMMERCIAL PAPER - ABS-4(2) | | 10/25/2021 | | 58,750,000 | 0.17 | \$58,743,064 | \$58,745,675 | \$2,611 |
| Fairway Finance Co. LLC CPABS4-2 | COMMERCIAL PAPER - ABS-4(2) | | 10/27/2021 | | 100,000,000 | 0.17 | \$99,987,250 | \$99,991,675 | \$4,425 |
| Federated Hermes Institutional Prime Value Obligations Fund - Class IS | MUTUAL FUND MONEY MARKET | 0.09 | 10/1/2021 | 10/1/2021 | 630,887,083 | 0.09 | \$631,139,438 | \$631,076,350 | -\$63,089 |
| Fiore Capital LLC, Series 2005-A, Aug 01, 2045 | VARIABLE RATE DEMAND NOTE | 0.12 | 8/1/2045 | 10/7/2021 | 9,995,000 | 0.12 | \$9,995,000 | \$9,995,000 | \$0 |
| Foundation Properties, Inc., Sep 01, 2035 | VARIABLE RATE DEMAND NOTE | 0.38 | 9/1/2035 | 10/7/2021 | 3,861,000 | 0.39 | \$3,861,000 | \$3,861,000 | \$0 |
| GTA Funding LLC, Jan 24, 2022 | COMMERCIAL PAPER ASSET BACKED CALLABLE | | 1/24/2022 | | 25,000,000 | 0.14 | \$24,988,722 | \$24,988,158 | -\$564 |
| GTA Funding LLC, Jan 31, 2022 | COMMERCIAL PAPER ASSET BACKED CALLABLE | | 1/31/2022 | | 120,000,000 | 0.13 | \$119,946,700 | \$119,938,090 | -\$8,610 |
| HSBC Securities (USA), Inc. Repo Tri Party Overnight Fixed | REPO TRIPARTY OVERNIGHT FIXED | 0.06 | 10/1/2021 | | 100,000,000 | 0.06 | \$100,000,000 | \$100,000,000 | \$0 |
| Henry Andrew Brown, III 2017 Irrevocable Trust, Series 2017, Oct 01, 2042 | VARIABLE RATE DEMAND NOTE | 0.12 | 10/1/2042 | 10/7/2021 | 4,260,000 | 0.12 | \$4,260,000 | \$4,260,000 | \$0 |

See notes at end of table.

INVENTORY OF HOLDINGS FOR SEPTEMBER 2021

| Security Name | Security Classification | Cpn | Maturity | Rate Reset | Par | Current Yield | Amort Cost (2) | Mkt Value (1) | Unrealized Gain/Loss |
|--|--|------|------------|------------|-------------|---------------|----------------|---------------|----------------------|
| LMA-Americas LLC CPABS4-2 | COMMERCIAL PAPER - ABS-4(2) | | 12/13/2021 | | 7,000,000 | 0.11 | \$6,998,417 | \$6,998,345 | -\$72 |
| LMA-Americas LLC CPABS4-2 | COMMERCIAL PAPER - ABS-4(2) | | 12/16/2021 | | 50,300,000 | 0.11 | \$50,288,166 | \$50,287,520 | -\$645 |
| Longship Funding LLC CPABS4-2 | COMMERCIAL PAPER - ABS-4(2) | | 1/13/2022 | | 10,000,000 | 0.12 | \$9,996,500 | \$9,988,771 | -\$7,729 |
| MUFG Bank Ltd. ECD | EURO CERTIFICATE OF DEPOSIT | 0.09 | 10/21/2021 | | 100,000,000 | 0.09 | \$100,000,000 | \$100,000,000 | \$0 |
| Manhattan Asset Funding Company LLC CPABS4-2 | COMMERCIAL PAPER - ABS-4(2) | | 10/5/2021 | | 33,241,000 | 0.10 | \$33,240,538 | \$33,240,631 | \$92 |
| Manhattan Asset Funding Company LLC CPABS4-2 | COMMERCIAL PAPER - ABS-4(2) | | 11/16/2021 | | 73,000,000 | 0.11 | \$72,989,516 | \$72,990,374 | \$858 |
| Mississippi Business Finance Corp., Kohler Project, Jun 01, 2022 | VARIABLE RATE DEMAND NOTE | 0.20 | 6/1/2022 | 10/7/2021 | 10,000,000 | 0.20 | \$10,000,000 | \$10,000,000 | \$0 |
| Mizuho Bank Ltd. CDYAN | CERTIFICATE OF DEPOSIT - YANKEE | 0.11 | 12/16/2021 | | 200,000,000 | 0.11 | \$200,000,000 | \$200,005,556 | \$5,556 |
| Mizuho Bank Ltd. CDYAN | CERTIFICATE OF DEPOSIT - YANKEE | 0.11 | 11/12/2021 | | 70,000,000 | 0.11 | \$70,000,000 | \$70,002,507 | \$2,507 |
| Mizuho Bank Ltd. CDYAN | CERTIFICATE OF DEPOSIT - YANKEE | 0.11 | 11/12/2021 | | 100,000,000 | 0.11 | \$100,000,000 | \$100,003,582 | \$3,582 |
| Mizuho Bank Ltd. TD | TIME DEPOSIT | 0.07 | 10/1/2021 | | 400,000,000 | 0.07 | \$400,000,000 | \$400,000,000 | \$0 |
| Mizuho Securities USA, Inc. - REPO TRIPARTY OVERNIGHT FIXED | REPO TRIPARTY OVERNIGHT FIXED | 0.06 | 10/1/2021 | | 150,000,000 | 0.06 | \$150,000,000 | \$150,000,000 | \$0 |
| Morofsky Legacy Irrevocable Trust, Sep 01, 2041 | VARIABLE RATE DEMAND NOTE | 0.15 | 9/1/2041 | 10/7/2021 | 6,260,000 | 0.15 | \$6,260,000 | \$6,260,000 | \$0 |
| NRW.Bank CP4-2 | COMMERCIAL PAPER - 4-2 | | 10/5/2021 | | 125,000,000 | 0.10 | \$124,998,264 | \$124,998,959 | \$695 |
| National Australia Bank Ltd., Melbourne ECD | EURO CERTIFICATE OF DEPOSIT | 0.11 | 11/22/2021 | | 100,000,000 | 0.11 | \$100,000,000 | \$100,002,059 | \$2,059 |
| National Australia Bank Ltd., Melbourne ECD | EURO CERTIFICATE OF DEPOSIT | 0.11 | 12/2/2021 | | 100,000,000 | 0.11 | \$100,000,000 | \$100,000,000 | \$0 |
| National Australia Bank Ltd., Melbourne ECD | EURO CERTIFICATE OF DEPOSIT | 0.14 | 2/4/2022 | | 100,000,000 | 0.14 | \$100,000,000 | \$100,000,000 | \$0 |
| Nationwide Building Society CP4-2 | COMMERCIAL PAPER - 4-2 | | 10/4/2021 | | 100,000,000 | 0.07 | \$99,999,222 | \$99,999,222 | -\$0 |
| Nationwide Building Society CP4-2 | COMMERCIAL PAPER - 4-2 | | 10/5/2021 | | 250,500,000 | 0.07 | \$250,497,565 | \$250,497,565 | \$1 |
| Nationwide Building Society CP4-2 | COMMERCIAL PAPER - 4-2 | | 10/7/2021 | | 200,000,000 | 0.07 | \$199,997,278 | \$199,997,278 | \$0 |
| Nationwide Building Society CP4-2 | COMMERCIAL PAPER - 4-2 | | 10/12/2021 | | 85,000,000 | 0.07 | \$84,998,017 | \$84,997,847 | -\$170 |
| Nationwide Building Society CP4-2 | COMMERCIAL PAPER - 4-2 | | 10/19/2021 | | 159,000,000 | 0.07 | \$158,994,126 | \$158,993,034 | -\$1,092 |
| Nederlandse Waterschapsbank NV CP4-2 | COMMERCIAL PAPER - 4-2 | | 10/14/2021 | | 81,224,000 | 0.10 | \$81,220,841 | \$81,221,189 | \$348 |
| Nederlandse Waterschapsbank NV CP4-2 | COMMERCIAL PAPER - 4-2 | | 12/13/2021 | | 150,000,000 | 0.10 | \$149,969,167 | \$149,966,391 | -\$2,776 |
| Nordea Bank Abp CDYAN | CERTIFICATE OF DEPOSIT - YANKEE | 0.10 | 11/18/2021 | | 150,000,000 | 0.10 | \$150,000,000 | \$150,004,082 | \$4,082 |
| Nordea Bank Abp CP4-2 | COMMERCIAL PAPER - 4-2 | | 12/2/2021 | | 100,000,000 | 0.12 | \$99,979,875 | \$99,985,825 | \$5,950 |
| Old Line Funding, LLC CPABS4-2 | COMMERCIAL PAPER - ABS-4(2) | | 10/20/2021 | | 50,000,000 | 0.17 | \$49,995,278 | \$49,997,695 | \$2,417 |
| Old Line Funding, LLC CPABS4-2 | COMMERCIAL PAPER - ABS-4(2) | | 11/18/2021 | | 50,000,000 | 0.17 | \$49,988,431 | \$49,993,671 | \$5,240 |
| Old Line Funding, LLC, Dec 15, 2021 | COMMERCIAL PAPER ASSET BACKED CALLABLE | | 12/15/2021 | | 50,000,000 | 0.11 | \$49,988,389 | \$49,988,917 | \$528 |
| Old Line Funding, LLC, Dec 20, 2021 | COMMERCIAL PAPER ASSET BACKED CALLABLE | | 12/20/2021 | | 100,000,000 | 0.11 | \$99,975,250 | \$99,975,925 | \$675 |
| Old Line Funding, LLC, Dec 28, 2021 | COMMERCIAL PAPER ASSET BACKED CALLABLE | | 12/28/2021 | | 50,000,000 | 0.12 | \$49,985,167 | \$49,986,403 | \$1,236 |

See notes at end of table.

INVENTORY OF HOLDINGS FOR SEPTEMBER 2021

| Security Name | Security Classification | Cpn | Maturity | Rate Reset | Par | Current Yield | Amort Cost (2) | Mkt Value (1) | Unrealized Gain/Loss |
|---|--|------|------------|------------|-------------|---------------|----------------|---------------|----------------------|
| Old Line Funding, LLC, Feb 02, 2022 | COMMERCIAL PAPER ASSET BACKED CALLABLE | | 2/2/2022 | | 10,000,000 | 0.15 | \$9,994,792 | \$9,995,764 | \$972 |
| Old Line Funding, LLC, Feb 02, 2022 | COMMERCIAL PAPER ASSET BACKED CALLABLE | | 2/2/2022 | | 50,000,000 | 0.16 | \$49,972,222 | \$49,978,820 | \$6,597 |
| Old Line Funding, LLC, Jan 24, 2022 | COMMERCIAL PAPER ASSET BACKED CALLABLE | | 1/24/2022 | | 90,000,000 | 0.15 | \$89,956,500 | \$89,965,490 | \$8,990 |
| Old Line Funding, LLC, Nov 08, 2021 | COMMERCIAL PAPER ASSET BACKED CALLABLE | | 11/8/2021 | | 50,000,000 | 0.12 | \$49,993,500 | \$49,995,125 | \$1,625 |
| Old Line Funding, LLC, Oct 18, 2021 | COMMERCIAL PAPER ASSET BACKED CALLABLE | | 10/18/2021 | | 50,000,000 | 0.10 | \$49,997,500 | \$49,997,950 | \$450 |
| Royal Bank of Canada CP4-2 | COMMERCIAL PAPER - 4-2 | | 7/12/2022 | | 50,000,000 | 0.21 | \$49,916,875 | \$49,918,854 | \$1,979 |
| Royal Bank of Canada, Montreal CDYAN | CERTIFICATE OF DEPOSIT - YANKEE | 0.30 | 12/1/2021 | | 50,000,000 | 0.30 | \$50,000,000 | \$50,019,702 | \$19,702 |
| Royal Bank of Canada, Montreal CDYAN | CERTIFICATE OF DEPOSIT - YANKEE | 0.21 | 3/9/2022 | | 25,000,000 | 0.21 | \$25,000,000 | \$25,011,091 | \$11,091 |
| Royal Bank of Canada, Montreal CDYAN | CERTIFICATE OF DEPOSIT - YANKEE | 0.26 | 11/4/2021 | | 25,000,000 | 0.26 | \$25,000,000 | \$25,004,614 | \$4,614 |
| Royal Bank of Canada, Montreal CDYAN | CERTIFICATE OF DEPOSIT - YANKEE | 0.27 | 11/15/2021 | | 25,000,000 | 0.27 | \$25,000,000 | \$25,006,383 | \$6,383 |
| Royal Bank of Canada, Montreal CDYAN | CERTIFICATE OF DEPOSIT - YANKEE | 0.29 | 11/29/2021 | | 50,000,000 | 0.29 | \$50,000,000 | \$50,018,317 | \$18,317 |
| Royal Bank of Canada, New York Branch CP4-2 | COMMERCIAL PAPER - 4-2 | | 3/18/2022 | | 25,000,000 | 0.24 | \$24,971,833 | \$24,985,213 | \$13,379 |
| Royal Bank of Canada, New York Branch CP4-2 | COMMERCIAL PAPER - 4-2 | | 6/21/2022 | | 83,500,000 | 0.21 | \$83,371,410 | \$83,383,657 | \$12,247 |
| Scheel Investments, LLC, Sep 01, 2041 | VARIABLE RATE DEMAND NOTE | 0.12 | 9/1/2041 | 10/7/2021 | 6,720,000 | 0.12 | \$6,720,000 | \$6,720,000 | \$0 |
| Sheffield Receivables Company LLC CPABS4-2 | COMMERCIAL PAPER - ABS-4(2) | | 11/24/2021 | | 50,000,000 | 0.11 | \$49,991,597 | \$49,991,827 | \$229 |
| Sheffield Receivables Company LLC CPABS4-2 | COMMERCIAL PAPER - ABS-4(2) | | 12/13/2021 | | 42,000,000 | 0.11 | \$41,990,503 | \$41,990,072 | -\$432 |
| Standard Chartered Bank plc ECD (USD) | EURO CERTIFICATE OF DEPOSIT | 0.00 | 11/1/2021 | | 150,000,000 | 0.11 | \$149,985,793 | \$149,985,793 | \$0 |
| Starbird Funding Corp. CPABS4-2 | COMMERCIAL PAPER - ABS-4(2) | | 10/4/2021 | | 10,000,000 | 0.11 | \$9,999,878 | \$9,999,911 | \$33 |
| Starbird Funding Corp. CPABS4-2 | COMMERCIAL PAPER - ABS-4(2) | | 11/9/2021 | | 72,800,000 | 0.11 | \$72,791,102 | \$72,791,911 | \$809 |
| Starbird Funding Corp. CPABS4-2 | COMMERCIAL PAPER - ABS-4(2) | | 12/1/2021 | | 50,000,000 | 0.10 | \$49,991,389 | \$49,990,442 | -\$947 |
| Starbird Funding Corp. CPABS4-2 | COMMERCIAL PAPER - ABS-4(2) | | 12/9/2021 | | 6,000,000 | 0.11 | \$5,998,717 | \$5,998,682 | -\$35 |
| Sumitomo Mitsui Banking Corp. CDYAN | CERTIFICATE OF DEPOSIT - YANKEE | 0.11 | 12/15/2021 | | 145,000,000 | 0.11 | \$145,000,000 | \$145,002,752 | \$2,752 |
| Sumitomo Mitsui Trust Bank Ltd. CDYAN | CERTIFICATE OF DEPOSIT - YANKEE | 0.12 | 11/5/2021 | | 90,000,000 | 0.12 | \$90,000,000 | \$90,003,418 | \$3,418 |
| Sumitomo Mitsui Trust Bank Ltd. CDYAN | CERTIFICATE OF DEPOSIT - YANKEE | 0.12 | 11/12/2021 | | 75,000,000 | 0.12 | \$75,000,000 | \$75,003,224 | \$3,224 |
| Sumitomo Mitsui Trust Bank Ltd. CDYAN | CERTIFICATE OF DEPOSIT - YANKEE | 0.12 | 11/16/2021 | | 100,000,000 | 0.12 | \$100,000,000 | \$100,004,436 | \$4,436 |
| Sumitomo Mitsui Trust Bank Ltd. CDYAN | CERTIFICATE OF DEPOSIT - YANKEE | 0.11 | 12/17/2021 | | 82,000,000 | 0.11 | \$81,999,999 | \$82,001,419 | \$1,420 |
| Sumitomo Mitsui Trust Bank Ltd. CDYAN | CERTIFICATE OF DEPOSIT - YANKEE | 0.06 | 10/6/2021 | | 45,000,000 | 0.06 | \$45,000,000 | \$44,999,850 | -\$150 |
| Sumitomo Mitsui Trust Bank Ltd. CP4-2 | COMMERCIAL PAPER - 4-2 | | 11/2/2021 | | 45,000,000 | 0.12 | \$44,995,050 | \$44,996,700 | \$1,650 |

See notes at end of table.

INVENTORY OF HOLDINGS FOR SEPTEMBER 2021

| Security Name | Security Classification | Cpn | Maturity | Rate Reset | Par | Current Yield | Amort Cost (2) | Mkt Value (1) | Unrealized Gain/Loss |
|---|--|------|------------|------------|----------------------|---------------|------------------------|------------------------|----------------------|
| Sumitomo Mitsui Trust Bank Ltd. (London) ECD | EURO CERTIFICATE OF DEPOSIT | 0.13 | 12/16/2021 | | 95,000,000 | 0.13 | \$95,000,000 | \$95,000,000 | \$0 |
| Sumitomo Mitsui Trust Bank Ltd. (London) ECD | EURO CERTIFICATE OF DEPOSIT | 0.14 | 11/17/2021 | | 100,000,000 | 0.14 | \$100,000,000 | \$100,003,464 | \$3,464 |
| Sumitomo Mitsui Trust Bank Ltd. (London) ECD | EURO CERTIFICATE OF DEPOSIT | 0.14 | 12/2/2021 | | 85,000,000 | 0.14 | \$85,000,000 | \$85,000,000 | \$0 |
| Sumitomo Mitsui Trust Bank Ltd. (London) ECD | EURO CERTIFICATE OF DEPOSIT | 0.15 | 12/1/2021 | | 75,000,000 | 0.15 | \$75,000,000 | \$75,000,000 | \$0 |
| Thunder Bay Funding, LLC CPABS4-2 | COMMERCIAL PAPER - ABS-4(2) | | 10/20/2021 | | 50,000,000 | 0.18 | \$49,995,000 | \$49,997,861 | \$2,861 |
| Thunder Bay Funding, LLC, Dec 09, 2021 | COMMERCIAL PAPER ASSET BACKED CALLABLE | | 12/9/2021 | | 100,000,000 | 0.12 | \$99,976,667 | \$99,981,917 | \$5,250 |
| Thunder Bay Funding, LLC, Dec 15, 2021 | COMMERCIAL PAPER ASSET BACKED CALLABLE | | 12/15/2021 | | 50,000,000 | 0.11 | \$49,988,389 | \$49,989,972 | \$1,583 |
| Thunder Bay Funding, LLC, Feb 02, 2022 | COMMERCIAL PAPER ASSET BACKED CALLABLE | | 2/2/2022 | | 50,000,000 | 0.16 | \$49,972,222 | \$49,977,084 | \$4,861 |
| Thunder Bay Funding, LLC, Feb 07, 2022 | COMMERCIAL PAPER ASSET BACKED CALLABLE | | 2/7/2022 | | 50,000,000 | 0.16 | \$49,971,111 | \$49,975,986 | \$4,875 |
| Thunder Bay Funding, LLC, Mar 03, 2022 | COMMERCIAL PAPER ASSET BACKED CALLABLE | | 3/3/2022 | | 50,000,000 | 0.16 | \$49,965,778 | \$49,952,147 | -\$13,631 |
| Toronto Dominion Bank CDYAN | CERTIFICATE OF DEPOSIT - YANKEE | 0.24 | 4/1/2022 | | 100,000,000 | 0.24 | \$100,000,000 | \$100,040,534 | \$40,534 |
| Toronto Dominion Bank CP4-2 | COMMERCIAL PAPER - 4-2 | | 4/20/2022 | | 50,000,000 | 0.25 | \$49,929,861 | \$49,957,356 | \$27,494 |
| Toronto Dominion Bank CP4-2 | COMMERCIAL PAPER - 4-2 | | 4/29/2022 | | 50,000,000 | 0.24 | \$49,929,667 | \$49,955,163 | \$25,496 |
| Toronto Dominion Bank CP4-2 | COMMERCIAL PAPER - 4-2 | | 5/3/2022 | | 200,000,000 | 0.24 | \$199,713,333 | \$199,816,056 | \$102,723 |
| Toronto Dominion Bank CP4-2 | COMMERCIAL PAPER - 4-2 | | 5/4/2022 | | 7,500,000 | 0.24 | \$7,489,200 | \$7,493,070 | \$3,870 |
| Toronto Dominion Bank, Feb 16, 2022 | VARIABLE RATE CERTIFICATE OF DEPOSIT | 0.25 | 2/16/2022 | 10/1/2021 | 55,000,000 | 0.25 | \$55,000,000 | \$55,026,925 | \$26,925 |
| Toronto Dominion Bank, Jun 09, 2022 | VARIABLE RATE CERTIFICATE OF DEPOSIT | 0.25 | 6/9/2022 | 10/1/2021 | 50,000,000 | 0.25 | \$50,000,000 | \$50,026,322 | \$26,322 |
| Toyota Credit Canada Inc. CP | COMMERCIAL PAPER | | 10/26/2021 | | 100,000,000 | 0.17 | \$99,987,722 | \$99,988,661 | \$939 |
| Toyota Credit De Puerto Rico Corp. CP | COMMERCIAL PAPER | | 3/4/2022 | | 25,000,000 | 0.16 | \$24,982,778 | \$24,987,083 | \$4,305 |
| Toyota Motor Finance (Netherlands) B.V. CP | COMMERCIAL PAPER | | 2/4/2022 | | 40,000,000 | 0.15 | \$39,978,833 | \$39,981,373 | \$2,540 |
| U.S. Treasury Bill, 11/02/2021 | USTREASURY BILL | 0.00 | 11/2/2021 | | 250,000,000 | 0.07 | \$249,985,104 | \$249,985,348 | \$243 |
| U.S. Treasury Floater, 04/30/2023 | US TREASURY FLOATING RATE NOTE | 0.07 | 4/30/2023 | 10/5/2021 | 100,000,000 | 0.06 | \$100,012,816 | \$100,018,611 | \$5,795 |
| U.S. Treasury Floater, 04/30/2023 | US TREASURY FLOATING RATE NOTE | 0.07 | 4/30/2023 | 10/5/2021 | 75,000,000 | 0.06 | \$75,008,410 | \$75,013,958 | \$5,548 |
| Westpac Banking Corp. Ltd. CDYAN | CERTIFICATE OF DEPOSIT - YANKEE | 0.18 | 12/1/2021 | | 50,000,000 | 0.18 | \$50,000,000 | \$50,007,741 | \$7,741 |
| Westpac Banking Corp. Ltd., Sydney CP4-2 | COMMERCIAL PAPER - 4-2 | | 3/25/2022 | | 25,000,000 | 0.24 | \$24,970,667 | \$24,985,333 | \$14,667 |
| Wylie Bice Life Insurance Trust, Aug 01, 2046 | VARIABLE RATE DEMAND NOTE | 0.12 | 8/1/2046 | 10/7/2021 | 7,625,000 | 0.12 | \$7,625,000 | \$7,625,000 | \$0 |
| <i>Total Value of Assets</i> | | | | | <i>1,529,751,288</i> | | <i>\$1,527,819,333</i> | <i>\$1,528,855,043</i> | <i>\$1,035,710</i> |

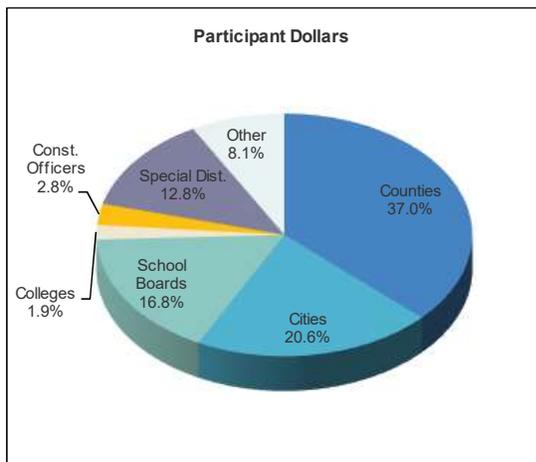
Notes: The data included in this report is unaudited. Amounts above are the value of investments. Income accruals, payables and uninvested cash are not included. Amortizations/accretions are reported with a one-day lag in the above valuations.

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.

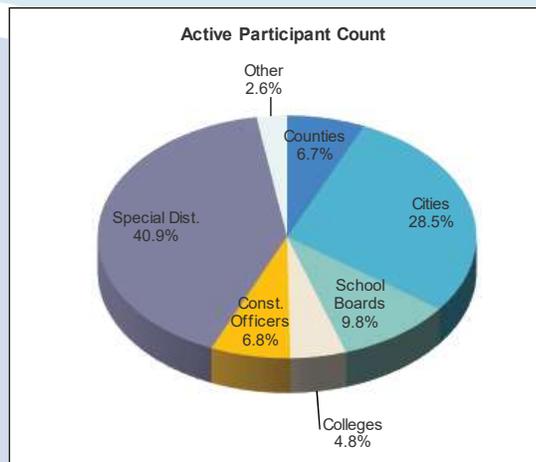
² Amortized cost is calculated using a straight line method.

PARTICIPANT CONCENTRATION DATA - AS OF SEPTEMBER 2021

| Participant Balance | Share of Total Fund | Share of Participant Count | Participant Balance | Share of Total Fund | Share of Participant Count |
|----------------------------------|---------------------|----------------------------|------------------------------------|---------------------|----------------------------|
| All Participants | 100.0% | 100.0% | Colleges & Universities | 1.9% | 4.8% |
| Top 10 | 34.5% | 1.4% | Top 10 | 1.8% | 1.4% |
| \$100 million or more | 63.1% | 5.4% | \$100 million or more | 0.0% | 0.0% |
| \$10 million up to \$100 million | 32.4% | 18.3% | \$10 million up to \$100 million | 1.7% | 1.0% |
| \$1 million up to \$10 million | 4.0% | 21.8% | \$1 million up to \$10 million | 0.2% | 1.4% |
| Under \$1 million | 0.5% | 54.5% | Under \$1 million | 0.02% | 2.5% |
| Counties | 37.0% | 6.7% | Constitutional Officers | 2.8% | 6.8% |
| Top 10 | 29.3% | 1.4% | Top 10 | 1.9% | 1.4% |
| \$100 million or more | 33.3% | 2.0% | \$100 million or more | 1.4% | 0.1% |
| \$10 million up to \$100 million | 3.3% | 1.4% | \$10 million up to \$100 million | 1.0% | 0.8% |
| \$1 million up to \$10 million | 0.3% | 1.4% | \$1 million up to \$10 million | 0.3% | 1.8% |
| Under \$1 million | 0.0% | 1.9% | Under \$1 million | 0.0% | 4.1% |
| Municipalities | 20.6% | 28.5% | Special Districts | 12.8% | 40.9% |
| Top 10 | 7.9% | 1.4% | Top 10 | 7.7% | 1.4% |
| \$100 million or more | 6.7% | 1.1% | \$100 million or more | 5.8% | 0.8% |
| \$10 million up to \$100 million | 12.3% | 7.5% | \$10 million up to \$100 million | 5.5% | 3.4% |
| \$1 million up to \$10 million | 1.5% | 7.1% | \$1 million up to \$10 million | 1.1% | 7.5% |
| Under \$1 million | 0.1% | 12.8% | Under \$1 million | 0.3% | 29.2% |
| School Boards | 16.8% | 9.8% | Other | 8.1% | 2.6% |
| Top 10 | 10.8% | 1.4% | Top 10 | 8.0% | 1.4% |
| \$100 million or more | 9.2% | 1.0% | \$100 million or more | 6.6% | 0.4% |
| \$10 million up to \$100 million | 7.2% | 3.7% | \$10 million up to \$100 million | 1.3% | 0.5% |
| \$1 million up to \$10 million | 0.3% | 2.0% | \$1 million up to \$10 million | 0.1% | 0.7% |
| Under \$1 million | 0.0% | 3.1% | Under \$1 million | 0.0% | 1.0% |



Total Fund Value: \$15,453,661,751



Total Active Participant Count: 734

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

COMPLIANCE WITH INVESTMENT POLICY FOR SEPTEMBER 2021

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

In addition to the compliance testing performed by Federated, SBA Risk Management and Compliance conducts daily independent testing on Florida PRIME using a risk-based approach. Under this approach, each IPS parameter is ranked as “High” or “Low” with respect to the level of risk associated with a potential guideline breach. Negative test results are subject to independent verification and review for possible escalation. These rankings, along with the frequency for testing, are reviewed and approved by the IOG on an annual basis or more often if market conditions dictate. Additionally, any parameter reported in “Fail” status on the Federated compliance report, regardless of risk ranking, is also independently verified and escalated accordingly. The results of independent testing are currently reported monthly to the IOG.

| Test by Source | Pass/Fail |
|--|-----------|
| Securities must be USD denominated | Pass |
| Unregistered securities must be eligible for sale to Accredited Investors or Qualified Purchasers. | Pass |
| <u>Ratings requirements</u> | |
| First Tier Securities | Pass |
| Long-term securities must have long-term ratings in the three highest categories | Pass |
| Commercial Paper must have short-term ratings from at least one NRSRO | Pass |
| Securities in Highest Rating Category (A-1+ or equivalent) | Pass |
| Repurchase Agreement Counterparties must be rated by S&P | Pass |
| S&P Weighted Average Life | Pass |
| <u>Maturity</u> | |
| Individual Security | Pass |
| Government floating rate notes/variable rate notes | Pass |
| Dollar Weighted Average Maturity | Pass |
| Weighted Average Life | Pass |
| <u>Issuer Diversification</u> | |
| First tier issuer (limit does not apply to cash, cash items, U.S. Government securities and repo collateralized by these securities) | Pass |
| <u>Demand Feature and Guarantor Diversification</u> | |
| First Tier securities issued by or subject to demand features and guarantees of a non-controlled person | Pass |
| First Tier securities issued by or subject to demand features and guarantees of a controlled person | Pass |

| Test by Source | Pass/Fail |
|--|-----------|
| <u>Money Market Mutual Funds</u> | |
| Invested in any one Money Market Mutual Fund | Pass |
| <u>Repurchase Agreements</u> | |
| Repurchase Agreement Counterparty Rating | Pass |
| Term Repurchase Agreements with any single dealer - Counterparty Rating A-1+ (2-5 business days) | Pass |
| Term Repurchase Agreements with any single dealer - Counterparty Rating A-1 (2-5 business days) | Pass |
| Term Repurchase Agreements with any single dealer - Counterparty Rating A-1+ (More than 5 business days) | Pass |
| Term Repurchase Agreements with any single dealer - Counterparty Rating A-1 (More than 5 business days) | Pass |
| Repurchase Agreements with any single dealer - Counterparty Rating A-1 | Pass |
| <u>Concentration Tests</u> | |
| Industry Concentration, excluding financial services industry | Pass |
| Any Single Government Agency | Pass |
| <u>Illiquid Securities</u> | |
| Assets invested in securities accessible within 1 business day | Pass |
| Assets invested in securities accessible within 5 business days | Pass |

TRADING ACTIVITY FOR SEPTEMBER 2021

| Description | Maturity Date | Trade Date | Settle Date | Par or Shares | Principal | Traded Interest | Settlement Amount | Realized Gain(Loss) |
|----------------------------|---------------|------------|-------------|---------------|------------|-----------------|-------------------|---------------------|
| <i>Buys</i> | | | | | | | | |
| ANGLESEA FUNDING LLC PABS4 | 10/05/21 | 09/28/21 | 09/28/21 | 50,000,000 | 49,999,319 | 0 | 49,999,319 | 0 |
| ANGLESEA FUNDING LLC PABS4 | 10/05/21 | 09/28/21 | 09/28/21 | 50,000,000 | 49,999,319 | 0 | 49,999,319 | 0 |
| ANGLESEA FUNDING LLC PABS4 | 10/05/21 | 09/28/21 | 09/28/21 | 50,000,000 | 49,999,319 | 0 | 49,999,319 | 0 |
| ANTALIS S.A, CPABS4 CPABS4 | 09/10/21 | 09/03/21 | 09/03/21 | 49,250,000 | 49,249,234 | 0 | 49,249,234 | 0 |
| ANTALIS S.A, CPABS4 CPABS4 | 09/17/21 | 09/10/21 | 09/10/21 | 50,000,000 | 49,999,222 | 0 | 49,999,222 | 0 |
| ANTALIS S.A, CPABS4 CPABS4 | 09/17/21 | 09/10/21 | 09/10/21 | 20,000,000 | 19,999,689 | 0 | 19,999,689 | 0 |
| ANTALIS S.A, CPABS4 CPABS4 | 09/24/21 | 09/17/21 | 09/17/21 | 50,000,000 | 49,999,222 | 0 | 49,999,222 | 0 |
| ANTALIS S.A, CPABS4 CPABS4 | 09/24/21 | 09/17/21 | 09/17/21 | 25,000,000 | 24,999,611 | 0 | 24,999,611 | 0 |
| ANTALIS S.A, CPABS4 CPABS4 | 10/01/21 | 09/24/21 | 09/24/21 | 50,000,000 | 49,999,271 | 0 | 49,999,271 | 0 |
| ANTALIS S.A, CPABS4 CPABS4 | 10/01/21 | 09/24/21 | 09/24/21 | 25,000,000 | 24,999,635 | 0 | 24,999,635 | 0 |
| ANTALIS S.A, CPABS4 CPABS4 | 10/08/21 | 09/30/21 | 10/01/21 | 50,000,000 | 49,999,319 | 0 | 49,999,319 | 0 |
| ANTALIS S.A, CPABS4 CPABS4 | 10/08/21 | 09/30/21 | 10/01/21 | 25,000,000 | 24,999,660 | 0 | 24,999,660 | 0 |
| BANK OF MONTREAL CPCP | 10/15/21 | 09/15/21 | 09/15/21 | 50,000,000 | 49,996,250 | 0 | 49,996,250 | 0 |
| BANK OF MONTREAL CPCP | 10/15/21 | 09/15/21 | 09/15/21 | 50,000,000 | 49,996,250 | 0 | 49,996,250 | 0 |
| BANK OF NOVA SCOTIA CP4-2 | 09/01/22 | 09/01/21 | 09/01/21 | 50,000,000 | 49,898,611 | 0 | 49,898,611 | 0 |
| BNG BANK N,V, CP4-2CP4-2 | 10/06/21 | 09/29/21 | 09/29/21 | 50,000,000 | 49,999,417 | 0 | 49,999,417 | 0 |
| BNG BANK N,V, CP4-2CP4-2 | 10/06/21 | 09/29/21 | 09/29/21 | 50,000,000 | 49,999,417 | 0 | 49,999,417 | 0 |
| BNG BANK N,V, CP4-2CP4-2 | 10/06/21 | 09/29/21 | 09/29/21 | 50,000,000 | 49,999,417 | 0 | 49,999,417 | 0 |
| CHARIOT FUNDING LLC CPABS4 | 01/05/22 | 09/15/21 | 09/15/21 | 15,000,000 | 14,994,400 | 0 | 14,994,400 | 0 |
| CIESCO, LLC CPABS4 CPABS4 | 09/14/21 | 09/13/21 | 09/13/21 | 37,000,000 | 36,999,938 | 0 | 36,999,938 | 0 |
| CITY FURNITURE INC | 08/01/44 | 09/01/21 | 09/01/21 | 8,500,000 | 8,500,000 | 0 | 8,500,000 | 0 |
| COLLATERALIZED COMM CPABS4 | 04/01/22 | 09/16/21 | 09/16/21 | 50,000,000 | 49,956,222 | 0 | 49,956,222 | 0 |
| CREDIT AGRICOLE CORCDYAN | 09/14/21 | 09/07/21 | 09/07/21 | 50,000,000 | 50,000,000 | 0 | 50,000,000 | 0 |
| CREDIT AGRICOLE CORCDYAN | 09/14/21 | 09/07/21 | 09/07/21 | 50,000,000 | 50,000,000 | 0 | 50,000,000 | 0 |
| CREDIT AGRICOLE CORCDYAN | 09/14/21 | 09/07/21 | 09/07/21 | 50,000,000 | 50,000,000 | 0 | 50,000,000 | 0 |
| CREDIT AGRICOLE CORCDYAN | 09/14/21 | 09/07/21 | 09/07/21 | 50,000,000 | 50,000,000 | 0 | 50,000,000 | 0 |
| CREDIT AGRICOLE CORCDYAN | 09/14/21 | 09/07/21 | 09/07/21 | 50,000,000 | 50,000,000 | 0 | 50,000,000 | 0 |
| CREDIT AGRICOLE CORCDYAN | 09/14/21 | 09/07/21 | 09/07/21 | 50,000,000 | 50,000,000 | 0 | 50,000,000 | 0 |
| CREDIT AGRICOLE CORCDYAN | 09/14/21 | 09/07/21 | 09/07/21 | 50,000,000 | 50,000,000 | 0 | 50,000,000 | 0 |
| CREDIT AGRICOLE CORCDYAN | 09/14/21 | 09/07/21 | 09/07/21 | 50,000,000 | 50,000,000 | 0 | 50,000,000 | 0 |
| CREDIT AGRICOLE CORCDYAN | 09/14/21 | 09/07/21 | 09/07/21 | 50,000,000 | 50,000,000 | 0 | 50,000,000 | 0 |
| CREDIT AGRICOLE CORCDYAN | 09/21/21 | 09/14/21 | 09/14/21 | 50,000,000 | 50,000,000 | 0 | 50,000,000 | 0 |
| CREDIT AGRICOLE CORCDYAN | 09/21/21 | 09/14/21 | 09/14/21 | 45,000,000 | 45,000,000 | 0 | 45,000,000 | 0 |
| CREDIT AGRICOLE CORCDYAN | 09/21/21 | 09/14/21 | 09/14/21 | 50,000,000 | 50,000,000 | 0 | 50,000,000 | 0 |
| CREDIT AGRICOLE CORCDYAN | 09/21/21 | 09/14/21 | 09/14/21 | 50,000,000 | 50,000,000 | 0 | 50,000,000 | 0 |
| CREDIT AGRICOLE CORCDYAN | 09/21/21 | 09/14/21 | 09/14/21 | 50,000,000 | 50,000,000 | 0 | 50,000,000 | 0 |
| CREDIT AGRICOLE CORCDYAN | 09/28/21 | 09/14/21 | 09/14/21 | 50,000,000 | 50,000,000 | 0 | 50,000,000 | 0 |
| CREDIT AGRICOLE CORCDYAN | 09/28/21 | 09/14/21 | 09/14/21 | 50,000,000 | 50,000,000 | 0 | 50,000,000 | 0 |
| CREDIT AGRICOLE CORCDYAN | 09/28/21 | 09/14/21 | 09/14/21 | 50,000,000 | 50,000,000 | 0 | 50,000,000 | 0 |
| CREDIT AGRICOLE CORCDYAN | 09/28/21 | 09/14/21 | 09/14/21 | 50,000,000 | 50,000,000 | 0 | 50,000,000 | 0 |
| CREDIT AGRICOLE CORCDYAN | 09/28/21 | 09/14/21 | 09/14/21 | 50,000,000 | 50,000,000 | 0 | 50,000,000 | 0 |
| CREDIT AGRICOLE CORCDYAN | 09/23/21 | 09/16/21 | 09/16/21 | 50,000,000 | 50,000,000 | 0 | 50,000,000 | 0 |
| CREDIT AGRICOLE CORCDYAN | 09/23/21 | 09/16/21 | 09/16/21 | 20,000,000 | 20,000,000 | 0 | 20,000,000 | 0 |
| CREDIT AGRICOLE CORCDYAN | 09/24/21 | 09/17/21 | 09/17/21 | 50,000,000 | 50,000,000 | 0 | 50,000,000 | 0 |
| CREDIT AGRICOLE CORCDYAN | 09/24/21 | 09/17/21 | 09/17/21 | 50,000,000 | 50,000,000 | 0 | 50,000,000 | 0 |
| CREDIT AGRICOLE CORCDYAN | 09/24/21 | 09/17/21 | 09/17/21 | 25,000,000 | 25,000,000 | 0 | 25,000,000 | 0 |
| CREDIT AGRICOLE CORCDYAN | 09/28/21 | 09/21/21 | 09/21/21 | 50,000,000 | 50,000,000 | 0 | 50,000,000 | 0 |
| CREDIT AGRICOLE CORCDYAN | 09/28/21 | 09/21/21 | 09/21/21 | 50,000,000 | 50,000,000 | 0 | 50,000,000 | 0 |
| CREDIT AGRICOLE CORCDYAN | 09/28/21 | 09/21/21 | 09/21/21 | 50,000,000 | 50,000,000 | 0 | 50,000,000 | 0 |
| CREDIT AGRICOLE CORCDYAN | 09/28/21 | 09/21/21 | 09/21/21 | 50,000,000 | 50,000,000 | 0 | 50,000,000 | 0 |
| CREDIT AGRICOLE CORCDYAN | 09/28/21 | 09/21/21 | 09/21/21 | 50,000,000 | 50,000,000 | 0 | 50,000,000 | 0 |
| CREDIT AGRICOLE CORCDYAN | 09/16/21 | 09/02/21 | 09/02/21 | 50,000,000 | 50,000,000 | 0 | 50,000,000 | 0 |
| CREDIT AGRICOLE CORCDYAN | 09/16/21 | 09/02/21 | 09/02/21 | 50,000,000 | 50,000,000 | 0 | 50,000,000 | 0 |
| CREDIT AGRICOLE CORCDYAN | 09/16/21 | 09/02/21 | 09/02/21 | 30,000,000 | 30,000,000 | 0 | 30,000,000 | 0 |
| CREDIT AGRICOLE CORCDYAN | 09/17/21 | 09/03/21 | 09/03/21 | 50,000,000 | 50,000,000 | 0 | 50,000,000 | 0 |
| CREDIT AGRICOLE CORCDYAN | 09/17/21 | 09/03/21 | 09/03/21 | 50,000,000 | 50,000,000 | 0 | 50,000,000 | 0 |
| CREDIT AGRICOLE CORCDYAN | 09/17/21 | 09/03/21 | 09/03/21 | 35,000,000 | 35,000,000 | 0 | 35,000,000 | 0 |
| CREDIT AGRICOLE CORCDYAN | 09/17/21 | 09/03/21 | 09/03/21 | 50,000,000 | 50,000,000 | 0 | 50,000,000 | 0 |

TRADING ACTIVITY FOR SEPTEMBER 2021

| Description | Maturity Date | Trade Date | Settle Date | Par or Shares | Principal | Traded Interest | Settlement Amount | Realized Gain(Loss) |
|----------------------------------|---------------|------------|-------------|---------------|-------------|-----------------|-------------------|---------------------|
| CREDIT INDUSTRIEL ECP4-2 | 09/30/21 | 09/29/21 | 09/29/21 | 25,000,000 | 24,999,951 | 0 | 24,999,951 | 0 |
| NATIONAL AUSTRALIA ECD | 02/04/22 | 09/01/21 | 09/03/21 | 100,000,000 | 100,000,000 | 0 | 100,000,000 | 0 |
| BANK OF MONTREAL ECECD | 12/14/21 | 09/14/21 | 09/16/21 | 100,000,000 | 100,000,000 | 0 | 100,000,000 | 0 |
| SUMITOMO MITSUI TRU ECD | 12/16/21 | 09/14/21 | 09/16/21 | 95,000,000 | 95,000,000 | 0 | 95,000,000 | 0 |
| MUFG BANK LTD, ECDECD | 10/21/21 | 09/16/21 | 09/20/21 | 100,000,000 | 100,000,000 | 0 | 100,000,000 | 0 |
| STANDARD CHARTERED ECD | 11/01/21 | 09/24/21 | 09/28/21 | 150,000,000 | 149,984,418 | 0 | 149,984,418 | 0 |
| EUROPEAN INVESTMENTCP | 10/18/21 | 09/14/21 | 09/16/21 | 50,000,000 | 49,996,667 | 0 | 49,996,667 | 0 |
| EUROPEAN INVESTMENTCP | 10/18/21 | 09/14/21 | 09/16/21 | 50,000,000 | 49,996,667 | 0 | 49,996,667 | 0 |
| EUROPEAN INVESTMENTCP | 10/18/21 | 09/14/21 | 09/16/21 | 50,000,000 | 49,996,667 | 0 | 49,996,667 | 0 |
| FMS WERTMANAGEMENT CP4-2 | 12/08/21 | 09/21/21 | 09/21/21 | 50,000,000 | 49,989,167 | 0 | 49,989,167 | 0 |
| FMS WERTMANAGEMENT CP4-2 | 12/08/21 | 09/21/21 | 09/21/21 | 19,000,000 | 18,995,883 | 0 | 18,995,883 | 0 |
| GOTHAM FUNDING CORPCPABS4 | 09/15/21 | 09/14/21 | 09/14/21 | 36,806,000 | 36,805,939 | 0 | 36,805,939 | 0 |
| GOTHAM FUNDING CORPCPABS4 | 09/27/21 | 09/24/21 | 09/24/21 | 50,000,000 | 49,999,708 | 0 | 49,999,708 | 0 |
| GTA FUNDING LLC | 01/31/22 | 09/01/21 | 09/01/21 | 50,000,000 | 49,972,556 | 0 | 49,972,556 | 0 |
| GTA FUNDING LLC | 01/31/22 | 09/01/21 | 09/01/21 | 50,000,000 | 49,972,556 | 0 | 49,972,556 | 0 |
| GTA FUNDING LLC | 01/31/22 | 09/01/21 | 09/01/21 | 20,000,000 | 19,989,022 | 0 | 19,989,022 | 0 |
| LMA-AMERICAS LLC CPCPABS4 | 12/13/21 | 09/01/21 | 09/01/21 | 7,000,000 | 6,997,797 | 0 | 6,997,797 | 0 |
| LMA-AMERICAS LLC CPCPABS4 | 12/16/21 | 09/01/21 | 09/01/21 | 50,000,000 | 49,983,806 | 0 | 49,983,806 | 0 |
| LMA-AMERICAS LLC CPCPABS4 | 12/16/21 | 09/01/21 | 09/01/21 | 300,000 | 299,903 | 0 | 299,903 | 0 |
| LONGSHIP FUNDING LLCPABS4 | 01/13/22 | 09/28/21 | 09/28/21 | 10,000,000 | 9,996,433 | 0 | 9,996,433 | 0 |
| MIZUHO BANK LTD,CDYAN | 12/16/21 | 09/02/21 | 09/02/21 | 50,000,000 | 50,000,000 | 0 | 50,000,000 | 0 |
| MIZUHO BANK LTD,CDYAN | 12/16/21 | 09/02/21 | 09/02/21 | 50,000,000 | 50,000,000 | 0 | 50,000,000 | 0 |
| MIZUHO BANK LTD,CDYAN | 12/16/21 | 09/02/21 | 09/02/21 | 50,000,000 | 50,000,000 | 0 | 50,000,000 | 0 |
| MIZUHO BANK LTD,CDYAN | 12/16/21 | 09/02/21 | 09/02/21 | 50,000,000 | 50,000,000 | 0 | 50,000,000 | 0 |
| MOROFKY LEGACY IRREVOCABLE TRUST | 09/01/41 | 09/02/21 | 09/03/21 | 6,260,000 | 6,260,000 | 0 | 6,260,000 | 0 |
| NRW,BANK CP4-2CP4-2 | 09/22/21 | 09/15/21 | 09/15/21 | 50,000,000 | 49,999,417 | 0 | 49,999,417 | 0 |
| NRW,BANK CP4-2CP4-2 | 09/22/21 | 09/15/21 | 09/15/21 | 50,000,000 | 49,999,417 | 0 | 49,999,417 | 0 |
| NRW,BANK CP4-2CP4-2 | 09/22/21 | 09/15/21 | 09/15/21 | 50,000,000 | 49,999,417 | 0 | 49,999,417 | 0 |
| NRW,BANK CP4-2CP4-2 | 09/22/21 | 09/15/21 | 09/15/21 | 50,000,000 | 49,999,417 | 0 | 49,999,417 | 0 |
| NATIONWIDE BUILDINGCP4-2 | 10/04/21 | 09/02/21 | 09/02/21 | 50,000,000 | 49,996,889 | 0 | 49,996,889 | 0 |
| NATIONWIDE BUILDINGCP4-2 | 10/04/21 | 09/02/21 | 09/02/21 | 50,000,000 | 49,996,889 | 0 | 49,996,889 | 0 |
| NATIONWIDE BUILDINGCP4-2 | 10/05/21 | 09/03/21 | 09/03/21 | 50,000,000 | 49,996,889 | 0 | 49,996,889 | 0 |
| NATIONWIDE BUILDINGCP4-2 | 10/05/21 | 09/03/21 | 09/03/21 | 50,000,000 | 49,996,889 | 0 | 49,996,889 | 0 |
| NATIONWIDE BUILDINGCP4-2 | 10/05/21 | 09/03/21 | 09/03/21 | 50,000,000 | 49,996,889 | 0 | 49,996,889 | 0 |
| NATIONWIDE BUILDINGCP4-2 | 10/05/21 | 09/03/21 | 09/03/21 | 50,000,000 | 49,996,889 | 0 | 49,996,889 | 0 |
| NATIONWIDE BUILDINGCP4-2 | 10/05/21 | 09/03/21 | 09/03/21 | 500,000 | 499,969 | 0 | 499,969 | 0 |
| NATIONWIDE BUILDINGCP4-2 | 10/07/21 | 09/08/21 | 09/08/21 | 50,000,000 | 49,997,181 | 0 | 49,997,181 | 0 |
| NATIONWIDE BUILDINGCP4-2 | 10/07/21 | 09/08/21 | 09/08/21 | 50,000,000 | 49,997,181 | 0 | 49,997,181 | 0 |
| NATIONWIDE BUILDINGCP4-2 | 10/07/21 | 09/08/21 | 09/08/21 | 50,000,000 | 49,997,181 | 0 | 49,997,181 | 0 |
| NATIONWIDE BUILDINGCP4-2 | 10/07/21 | 09/08/21 | 09/08/21 | 50,000,000 | 49,997,181 | 0 | 49,997,181 | 0 |
| NATIONWIDE BUILDINGCP4-2 | 10/07/21 | 09/08/21 | 09/08/21 | 50,000,000 | 49,997,181 | 0 | 49,997,181 | 0 |
| NATIONWIDE BUILDINGCP4-2 | 10/12/21 | 09/10/21 | 09/10/21 | 50,000,000 | 49,996,889 | 0 | 49,996,889 | 0 |
| NATIONWIDE BUILDINGCP4-2 | 10/12/21 | 09/10/21 | 09/10/21 | 35,000,000 | 34,997,822 | 0 | 34,997,822 | 0 |
| NATIONWIDE BUILDINGCP4-2 | 10/19/21 | 09/29/21 | 09/29/21 | 50,000,000 | 49,998,056 | 0 | 49,998,056 | 0 |
| NATIONWIDE BUILDINGCP4-2 | 10/19/21 | 09/29/21 | 09/29/21 | 50,000,000 | 49,998,056 | 0 | 49,998,056 | 0 |
| NATIONWIDE BUILDINGCP4-2 | 10/19/21 | 09/29/21 | 09/29/21 | 50,000,000 | 49,998,056 | 0 | 49,998,056 | 0 |
| NATIONWIDE BUILDINGCP4-2 | 10/19/21 | 09/29/21 | 09/29/21 | 9,000,000 | 8,999,650 | 0 | 8,999,650 | 0 |
| OLD LINE FUNDING, LLC | 12/20/21 | 09/17/21 | 09/20/21 | 50,000,000 | 49,986,097 | 0 | 49,986,097 | 0 |
| OLD LINE FUNDING, LLC | 12/20/21 | 09/17/21 | 09/20/21 | 50,000,000 | 49,986,097 | 0 | 49,986,097 | 0 |
| RIDGEFIELD FUNDING CPABS4 | 09/20/21 | 09/13/21 | 09/13/21 | 50,000,000 | 49,999,319 | 0 | 49,999,319 | 0 |
| SHEFFIELD RECEIVABLECPABS4 | 12/13/21 | 09/15/21 | 09/15/21 | 42,000,000 | 41,988,578 | 0 | 41,988,578 | 0 |
| STAR BIRD FUNDING COCPABS4 | 09/02/21 | 09/01/21 | 09/01/21 | 9,396,000 | 9,395,984 | 0 | 9,395,984 | 0 |
| SUMITOMO MITSUI TRUCDYAN | 12/17/21 | 09/10/21 | 09/10/21 | 50,000,000 | 50,000,000 | 1,375 | 50,001,375 | 0 |
| SUMITOMO MITSUI TRUCDYAN | 12/17/21 | 09/10/21 | 09/10/21 | 32,000,000 | 32,000,000 | 880 | 32,000,880 | 0 |
| SUMITOMO MITSUI TRUCDYAN | 09/10/21 | 09/03/21 | 09/03/21 | 50,000,000 | 50,000,000 | 0 | 50,000,000 | 0 |
| SUMITOMO MITSUI TRUCDYAN | 09/10/21 | 09/03/21 | 09/03/21 | 50,000,000 | 50,000,000 | 0 | 50,000,000 | 0 |
| SUMITOMO MITSUI TRUCDYAN | 09/14/21 | 09/07/21 | 09/07/21 | 50,000,000 | 50,000,000 | 0 | 50,000,000 | 0 |
| SUMITOMO MITSUI TRUCDYAN | 09/28/21 | 09/21/21 | 09/21/21 | 50,000,000 | 50,000,000 | 0 | 50,000,000 | 0 |
| SUMITOMO MITSUI TRUCDYAN | 10/06/21 | 09/29/21 | 09/29/21 | 45,000,000 | 45,000,000 | 0 | 45,000,000 | 0 |
| SUMITOMO MITSUI BANCDYAN | 12/15/21 | 09/01/21 | 09/01/21 | 50,000,000 | 50,000,000 | 0 | 50,000,000 | 0 |

TRADING ACTIVITY FOR SEPTEMBER 2021

| Description | Maturity Date | Trade Date | Settle Date | Par or Shares | Principal | Traded Interest | Settlement Amount | Realized Gain(Loss) |
|------------------------------------|---------------|------------|-------------|---------------|-------------|-----------------|-------------------|---------------------|
| SUMITOMO MITSUI BANCDYAN | 12/15/21 | 09/01/21 | 09/01/21 | 45,000,000 | 45,000,000 | 0 | 45,000,000 | 0 |
| SUMITOMO MITSUI BANCDYAN | 12/15/21 | 09/01/21 | 09/01/21 | 50,000,000 | 50,000,000 | 0 | 50,000,000 | 0 |
| UNITED STATES CASH MANAGEMENT BILL | 11/02/21 | 09/02/21 | 09/07/21 | 50,000,000 | 49,994,945 | 0 | 49,994,945 | 0 |
| UNITED STATES CASH MANAGEMENT BILL | 11/02/21 | 09/02/21 | 09/07/21 | 50,000,000 | 49,994,945 | 0 | 49,994,945 | 0 |
| UNITED STATES CASH MANAGEMENT BILL | 11/02/21 | 09/02/21 | 09/07/21 | 50,000,000 | 49,994,945 | 0 | 49,994,945 | 0 |
| UNITED STATES CASH MANAGEMENT BILL | 11/02/21 | 09/02/21 | 09/07/21 | 50,000,000 | 49,994,945 | 0 | 49,994,945 | 0 |
| UNITED STATES CASH MANAGEMENT BILL | 11/02/21 | 09/02/21 | 09/07/21 | 50,000,000 | 49,994,945 | 0 | 49,994,945 | 0 |
| DREYFUS GOVT CASH MGMT FUND | 02/01/22 | 09/01/21 | 09/01/21 | 649,409 | 649,409 | 0 | 649,409 | 0 |
| DREYFUS GOVT CASH MGMT FUND | 02/01/22 | 09/02/21 | 09/02/21 | 6,497,298 | 6,497,298 | 0 | 6,497,298 | 0 |
| DREYFUS GOVT CASH MGMT FUND | 02/01/22 | 09/07/21 | 09/07/21 | 190,419 | 190,419 | 0 | 190,419 | 0 |
| DREYFUS GOVT CASH MGMT FUND | 02/01/22 | 09/09/21 | 09/09/21 | 479,939 | 479,939 | 0 | 479,939 | 0 |
| DREYFUS GOVT CASH MGMT FUND | 02/01/22 | 09/13/21 | 09/13/21 | 36,948,853 | 36,948,853 | 0 | 36,948,853 | 0 |
| DREYFUS GOVT CASH MGMT FUND | 02/01/22 | 09/16/21 | 09/16/21 | 43,880 | 43,880 | 0 | 43,880 | 0 |
| DREYFUS GOVT CASH MGMT FUND | 02/01/22 | 09/17/21 | 09/17/21 | 61,388 | 61,388 | 0 | 61,388 | 0 |
| DREYFUS GOVT CASH MGMT FUND | 02/01/22 | 09/21/21 | 09/21/21 | 2,604,330 | 2,604,330 | 0 | 2,604,330 | 0 |
| DREYFUS GOVT CASH MGMT FUND | 02/01/22 | 09/24/21 | 09/24/21 | 554,027 | 554,027 | 0 | 554,027 | 0 |
| DREYFUS GOVT CASH MGMT FUND | 02/01/22 | 09/28/21 | 09/28/21 | 582,998 | 582,998 | 0 | 582,998 | 0 |
| DREYFUS GOVT CASH MGMT FUND | 02/01/22 | 09/30/21 | 09/30/21 | 1,902,100 | 1,902,100 | 0 | 1,902,100 | 0 |
| MIZUHO TRIPARTY | 09/02/21 | 09/01/21 | 09/01/21 | 150,000,000 | 150,000,000 | 0 | 150,000,000 | 0 |
| HSBC TRIPARTY | 09/02/21 | 09/01/21 | 09/01/21 | 100,000,000 | 100,000,000 | 0 | 100,000,000 | 0 |
| BANK OF AMERICA TRIPARTY | 09/02/21 | 09/01/21 | 09/01/21 | 295,000,000 | 295,000,000 | 0 | 295,000,000 | 0 |
| MIZUHO TRIPARTY | 09/03/21 | 09/02/21 | 09/02/21 | 150,000,000 | 150,000,000 | 0 | 150,000,000 | 0 |
| HSBC TRIPARTY | 09/03/21 | 09/02/21 | 09/02/21 | 100,000,000 | 100,000,000 | 0 | 100,000,000 | 0 |
| BANK OF AMERICA TRIPARTY | 09/03/21 | 09/02/21 | 09/02/21 | 420,000,000 | 420,000,000 | 0 | 420,000,000 | 0 |
| MIZUHO TRIPARTY | 09/07/21 | 09/03/21 | 09/03/21 | 150,000,000 | 150,000,000 | 0 | 150,000,000 | 0 |
| HSBC TRIPARTY | 09/07/21 | 09/03/21 | 09/03/21 | 100,000,000 | 100,000,000 | 0 | 100,000,000 | 0 |
| BANK OF AMERICA TRIPARTY | 09/07/21 | 09/03/21 | 09/03/21 | 455,000,000 | 455,000,000 | 0 | 455,000,000 | 0 |
| MIZUHO TRIPARTY | 09/08/21 | 09/07/21 | 09/07/21 | 150,000,000 | 150,000,000 | 0 | 150,000,000 | 0 |
| HSBC TRIPARTY | 09/08/21 | 09/07/21 | 09/07/21 | 100,000,000 | 100,000,000 | 0 | 100,000,000 | 0 |
| BANK OF AMERICA TRIPARTY | 09/08/21 | 09/07/21 | 09/07/21 | 149,000,000 | 149,000,000 | 0 | 149,000,000 | 0 |
| MIZUHO TRIPARTY | 09/09/21 | 09/08/21 | 09/08/21 | 150,000,000 | 150,000,000 | 0 | 150,000,000 | 0 |
| HSBC TRIPARTY | 09/09/21 | 09/08/21 | 09/08/21 | 100,000,000 | 100,000,000 | 0 | 100,000,000 | 0 |
| BANK OF AMERICA TRIPARTY | 09/09/21 | 09/08/21 | 09/08/21 | 527,000,000 | 527,000,000 | 0 | 527,000,000 | 0 |
| MIZUHO TRIPARTY | 09/10/21 | 09/09/21 | 09/09/21 | 150,000,000 | 150,000,000 | 0 | 150,000,000 | 0 |
| HSBC TRIPARTY | 09/10/21 | 09/09/21 | 09/09/21 | 100,000,000 | 100,000,000 | 0 | 100,000,000 | 0 |
| BANK OF AMERICA TRIPARTY | 09/10/21 | 09/09/21 | 09/09/21 | 93,000,000 | 93,000,000 | 0 | 93,000,000 | 0 |
| MIZUHO TRIPARTY | 09/13/21 | 09/10/21 | 09/10/21 | 150,000,000 | 150,000,000 | 0 | 150,000,000 | 0 |
| HSBC TRIPARTY | 09/13/21 | 09/10/21 | 09/10/21 | 100,000,000 | 100,000,000 | 0 | 100,000,000 | 0 |
| BANK OF AMERICA TRIPARTY | 09/13/21 | 09/10/21 | 09/10/21 | 227,000,000 | 227,000,000 | 0 | 227,000,000 | 0 |
| MIZUHO TRIPARTY | 09/14/21 | 09/13/21 | 09/13/21 | 150,000,000 | 150,000,000 | 0 | 150,000,000 | 0 |
| HSBC TRIPARTY | 09/14/21 | 09/13/21 | 09/13/21 | 100,000,000 | 100,000,000 | 0 | 100,000,000 | 0 |
| BANK OF AMERICA TRIPARTY | 09/14/21 | 09/13/21 | 09/13/21 | 435,000,000 | 435,000,000 | 0 | 435,000,000 | 0 |
| MIZUHO TRIPARTY | 09/15/21 | 09/14/21 | 09/14/21 | 150,000,000 | 150,000,000 | 0 | 150,000,000 | 0 |
| HSBC TRIPARTY | 09/15/21 | 09/14/21 | 09/14/21 | 100,000,000 | 100,000,000 | 0 | 100,000,000 | 0 |
| BANK OF AMERICA TRIPARTY | 09/15/21 | 09/14/21 | 09/14/21 | 452,000,000 | 452,000,000 | 0 | 452,000,000 | 0 |
| MIZUHO TRIPARTY | 09/16/21 | 09/15/21 | 09/15/21 | 150,000,000 | 150,000,000 | 0 | 150,000,000 | 0 |
| HSBC TRIPARTY | 09/16/21 | 09/15/21 | 09/15/21 | 100,000,000 | 100,000,000 | 0 | 100,000,000 | 0 |
| BANK OF AMERICA TRIPARTY | 09/16/21 | 09/15/21 | 09/15/21 | 281,000,000 | 281,000,000 | 0 | 281,000,000 | 0 |
| MIZUHO TRIPARTY | 09/17/21 | 09/16/21 | 09/16/21 | 150,000,000 | 150,000,000 | 0 | 150,000,000 | 0 |
| HSBC TRIPARTY | 09/17/21 | 09/16/21 | 09/16/21 | 100,000,000 | 100,000,000 | 0 | 100,000,000 | 0 |
| BANK OF AMERICA TRIPARTY | 09/17/21 | 09/16/21 | 09/16/21 | 138,000,000 | 138,000,000 | 0 | 138,000,000 | 0 |
| MIZUHO TRIPARTY | 09/20/21 | 09/17/21 | 09/17/21 | 150,000,000 | 150,000,000 | 0 | 150,000,000 | 0 |
| HSBC TRIPARTY | 09/20/21 | 09/17/21 | 09/17/21 | 100,000,000 | 100,000,000 | 0 | 100,000,000 | 0 |
| BANK OF AMERICA TRIPARTY | 09/20/21 | 09/17/21 | 09/17/21 | 143,000,000 | 143,000,000 | 0 | 143,000,000 | 0 |
| MIZUHO TRIPARTY | 09/21/21 | 09/20/21 | 09/20/21 | 150,000,000 | 150,000,000 | 0 | 150,000,000 | 0 |
| HSBC TRIPARTY | 09/21/21 | 09/20/21 | 09/20/21 | 100,000,000 | 100,000,000 | 0 | 100,000,000 | 0 |
| BANK OF AMERICA TRIPARTY | 09/21/21 | 09/20/21 | 09/20/21 | 320,000,000 | 320,000,000 | 0 | 320,000,000 | 0 |
| MIZUHO TRIPARTY | 09/22/21 | 09/21/21 | 09/21/21 | 150,000,000 | 150,000,000 | 0 | 150,000,000 | 0 |
| HSBC TRIPARTY | 09/22/21 | 09/21/21 | 09/21/21 | 100,000,000 | 100,000,000 | 0 | 100,000,000 | 0 |

TRADING ACTIVITY FOR SEPTEMBER 2021

| Description | Maturity Date | Trade Date | Settle Date | Par or Shares | Principal | Traded Interest | Settlement Amount | Realized Gain(Loss) |
|-------------------------------------|---------------|------------|-------------|----------------|----------------|-----------------|-------------------|---------------------|
| BANK OF AMERICA TRIPARTY | 09/22/21 | 09/21/21 | 09/21/21 | 100,000,000 | 100,000,000 | 0 | 100,000,000 | 0 |
| MIZUHO TRIPARTY | 09/23/21 | 09/22/21 | 09/22/21 | 150,000,000 | 150,000,000 | 0 | 150,000,000 | 0 |
| HSBC TRIPARTY | 09/23/21 | 09/22/21 | 09/22/21 | 100,000,000 | 100,000,000 | 0 | 100,000,000 | 0 |
| BANK OF AMERICA TRIPARTY | 09/23/21 | 09/22/21 | 09/22/21 | 122,000,000 | 122,000,000 | 0 | 122,000,000 | 0 |
| MIZUHO TRIPARTY | 09/24/21 | 09/23/21 | 09/23/21 | 150,000,000 | 150,000,000 | 0 | 150,000,000 | 0 |
| HSBC TRIPARTY | 09/24/21 | 09/23/21 | 09/23/21 | 100,000,000 | 100,000,000 | 0 | 100,000,000 | 0 |
| BANK OF AMERICA TRIPARTY | 09/24/21 | 09/23/21 | 09/23/21 | 140,000,000 | 140,000,000 | 0 | 140,000,000 | 0 |
| MIZUHO TRIPARTY | 09/27/21 | 09/24/21 | 09/24/21 | 150,000,000 | 150,000,000 | 0 | 150,000,000 | 0 |
| HSBC TRIPARTY | 09/27/21 | 09/24/21 | 09/24/21 | 100,000,000 | 100,000,000 | 0 | 100,000,000 | 0 |
| BANK OF AMERICA TRIPARTY | 09/27/21 | 09/24/21 | 09/24/21 | 270,000,000 | 270,000,000 | 0 | 270,000,000 | 0 |
| MIZUHO TRIPARTY | 09/28/21 | 09/27/21 | 09/27/21 | 150,000,000 | 150,000,000 | 0 | 150,000,000 | 0 |
| HSBC TRIPARTY | 09/28/21 | 09/27/21 | 09/27/21 | 100,000,000 | 100,000,000 | 0 | 100,000,000 | 0 |
| BANK OF AMERICA TRIPARTY | 09/28/21 | 09/27/21 | 09/27/21 | 237,000,000 | 237,000,000 | 0 | 237,000,000 | 0 |
| MIZUHO TRIPARTY | 09/29/21 | 09/28/21 | 09/28/21 | 150,000,000 | 150,000,000 | 0 | 150,000,000 | 0 |
| HSBC TRIPARTY | 09/29/21 | 09/28/21 | 09/28/21 | 100,000,000 | 100,000,000 | 0 | 100,000,000 | 0 |
| BANK OF AMERICA TRIPARTY | 09/29/21 | 09/28/21 | 09/28/21 | 228,000,000 | 228,000,000 | 0 | 228,000,000 | 0 |
| MIZUHO TRIPARTY | 09/30/21 | 09/29/21 | 09/29/21 | 107,000,000 | 107,000,000 | 0 | 107,000,000 | 0 |
| HSBC TRIPARTY | 09/30/21 | 09/29/21 | 09/29/21 | 100,000,000 | 100,000,000 | 0 | 100,000,000 | 0 |
| MIZUHO TRIPARTY | 10/01/21 | 09/30/21 | 09/30/21 | 150,000,000 | 150,000,000 | 0 | 150,000,000 | 0 |
| HSBC TRIPARTY | 10/01/21 | 09/30/21 | 09/30/21 | 100,000,000 | 100,000,000 | 0 | 100,000,000 | 0 |
| BANK OF AMERICA TRIPARTY | 10/01/21 | 09/30/21 | 09/30/21 | 710,000,000 | 710,000,000 | 0 | 710,000,000 | 0 |
| <i>Total Buys</i> | | | | 28,523,609,641 | 28,523,168,153 | 2,255 | 28,523,170,408 | 0 |
| <i>Cash Closes</i> | | | | | | | | |
| ANGLESEA FUNDING LLC | 10/15/21 | 09/10/21 | 09/10/21 | 22,000,000 | 22,000,000 | 1,589 | 22,001,589 | 0 |
| FOUNDATION PROPERTIES INC | 09/01/35 | 09/01/21 | 09/01/21 | 175,000 | 175,000 | 0 | 175,000 | 0 |
| GTA FUNDING LLC | 12/10/21 | 09/01/21 | 09/01/21 | 120,000,000 | 119,953,333 | 0 | 119,953,333 | (0) |
| OLD LINE FUNDING, LLC | 11/04/21 | 09/28/21 | 09/28/21 | 50,000,000 | 49,990,750 | 0 | 49,990,750 | 0 |
| THUNDER BAY FUNDING, LLC | 11/08/21 | 09/28/21 | 09/28/21 | 45,000,000 | 44,993,850 | 0 | 44,993,850 | (0) |
| <i>Total Cash Closes</i> | | | | 237,175,000 | 237,112,933 | 1,589 | 237,114,522 | (0) |
| <i>Deposits</i> | | | | | | | | |
| ABN AMRO BANK NV,ATD 0.08 20211006 | 10/06/21 | 09/29/21 | 09/29/21 | 415,000,000 | 415,000,000 | 0 | 415,000,000 | 0 |
| SVENSKA HANDELSBANKTD 0.06 20210930 | 09/30/21 | 09/29/21 | 09/29/21 | 700,000,000 | 700,000,000 | 0 | 700,000,000 | 0 |
| AUSTRALIA NEW ZEATD 0.085 20211006 | 10/06/21 | 09/29/21 | 09/29/21 | 580,000,000 | 580,000,000 | 0 | 580,000,000 | 0 |
| COOPERATIEVE RABOBATD 0.08 20211006 | 10/06/21 | 09/29/21 | 09/29/21 | 300,000,000 | 300,000,000 | 0 | 300,000,000 | 0 |
| MIZUHO BANK LTD,TDTD 0.07 20210930 | 09/30/21 | 09/29/21 | 09/29/21 | 420,000,000 | 420,000,000 | 0 | 420,000,000 | 0 |
| SVENSKA HANDELSBANKTD 0.06 20210923 | 09/23/21 | 09/22/21 | 09/22/21 | 500,000,000 | 500,000,000 | 0 | 500,000,000 | 0 |
| AUSTRALIA NEW ZEATD 0.085 20210929 | 09/29/21 | 09/22/21 | 09/22/21 | 580,000,000 | 580,000,000 | 0 | 580,000,000 | 0 |
| COOPERATIEVE RABOBATD 0.08 20210929 | 09/29/21 | 09/22/21 | 09/22/21 | 300,000,000 | 300,000,000 | 0 | 300,000,000 | 0 |
| MIZUHO BANK LTD,TDTD 0.07 20210923 | 09/23/21 | 09/22/21 | 09/22/21 | 430,000,000 | 430,000,000 | 0 | 430,000,000 | 0 |
| ABN AMRO BANK NV,ATD 0.09 20210929 | 09/29/21 | 09/22/21 | 09/22/21 | 415,000,000 | 415,000,000 | 0 | 415,000,000 | 0 |
| AUSTRALIA NEW ZEATD 0.085 20210922 | 09/22/21 | 09/15/21 | 09/15/21 | 580,000,000 | 580,000,000 | 0 | 580,000,000 | 0 |
| SVENSKA HANDELSBANKTD 0.06 20210916 | 09/16/21 | 09/15/21 | 09/15/21 | 500,000,000 | 500,000,000 | 0 | 500,000,000 | 0 |
| COOPERATIEVE RABOBATD 0.08 20210922 | 09/22/21 | 09/15/21 | 09/15/21 | 455,000,000 | 455,000,000 | 0 | 455,000,000 | 0 |
| MIZUHO BANK LTD,TDTD 0.07 20210916 | 09/16/21 | 09/15/21 | 09/15/21 | 260,000,000 | 260,000,000 | 0 | 260,000,000 | 0 |
| ABN AMRO BANK NV,ATD 0.09 20210922 | 09/22/21 | 09/15/21 | 09/15/21 | 415,000,000 | 415,000,000 | 0 | 415,000,000 | 0 |
| AUSTRALIA NEW ZEATD 0.085 20211004 | 10/04/21 | 09/27/21 | 09/27/21 | 30,000,000 | 30,000,000 | 0 | 30,000,000 | 0 |
| SVENSKA HANDELSBANKTD 0.06 20210928 | 09/28/21 | 09/27/21 | 09/27/21 | 700,000,000 | 700,000,000 | 0 | 700,000,000 | 0 |
| MIZUHO BANK LTD,TDTD 0.07 20210928 | 09/28/21 | 09/27/21 | 09/27/21 | 200,000,000 | 200,000,000 | 0 | 200,000,000 | 0 |
| AUSTRALIA NEW ZEATD 0.085 20210915 | 09/15/21 | 09/08/21 | 09/08/21 | 585,000,000 | 585,000,000 | 0 | 585,000,000 | 0 |
| SVENSKA HANDELSBANKTD 0.06 20210909 | 09/09/21 | 09/08/21 | 09/08/21 | 800,000,000 | 800,000,000 | 0 | 800,000,000 | 0 |
| COOPERATIEVE RABOBATD 0.08 20210915 | 09/15/21 | 09/08/21 | 09/08/21 | 465,000,000 | 465,000,000 | 0 | 465,000,000 | 0 |
| MIZUHO BANK LTD,TDTD 0.08 20210909 | 09/09/21 | 09/08/21 | 09/08/21 | 270,000,000 | 270,000,000 | 0 | 270,000,000 | 0 |
| ABN AMRO BANK NV,ATD 0.09 20210915 | 09/15/21 | 09/08/21 | 09/08/21 | 420,000,000 | 420,000,000 | 0 | 420,000,000 | 0 |
| SVENSKA HANDELSBANKTD 0.06 20210902 | 09/02/21 | 09/01/21 | 09/01/21 | 300,000,000 | 300,000,000 | 0 | 300,000,000 | 0 |
| AUSTRALIA NEW ZEATD 0.09 20210908 | 09/08/21 | 09/01/21 | 09/01/21 | 585,000,000 | 585,000,000 | 0 | 585,000,000 | 0 |

TRADING ACTIVITY FOR SEPTEMBER 2021

| Description | Maturity Date | Trade Date | Settle Date | Par or Shares | Principal | Traded Interest | Settlement Amount | Realized Gain(Loss) |
|-------------------------------------|---------------|------------|-------------|-----------------------|-----------------------|-----------------|-----------------------|---------------------|
| COOPERATIEVE RABOBATD 0.09 20210908 | 09/08/21 | 09/01/21 | 09/01/21 | 475,000,000 | 475,000,000 | 0 | 475,000,000 | 0 |
| MIZUHO BANK LTD,TDTD 0.08 20210902 | 09/02/21 | 09/01/21 | 09/01/21 | 285,000,000 | 285,000,000 | 0 | 285,000,000 | 0 |
| ABN AMRO BANK NV,ATD 0.09 20210908 | 09/08/21 | 09/01/21 | 09/01/21 | 65,000,000 | 65,000,000 | 0 | 65,000,000 | 0 |
| COOPERATIEVE RABOBATD 0.07 20211007 | 10/07/21 | 09/30/21 | 09/30/21 | 335,000,000 | 335,000,000 | 0 | 335,000,000 | 0 |
| CREDIT AGRICOLE CORTD 0.06 20211001 | 10/01/21 | 09/30/21 | 09/30/21 | 150,000,000 | 150,000,000 | 0 | 150,000,000 | 0 |
| MIZUHO BANK LTD,TDTD 0.07 20211001 | 10/01/21 | 09/30/21 | 09/30/21 | 400,000,000 | 400,000,000 | 0 | 400,000,000 | 0 |
| COOPERATIEVE RABOBATD 0.08 20210930 | 09/30/21 | 09/23/21 | 09/23/21 | 350,000,000 | 350,000,000 | 0 | 350,000,000 | 0 |
| SVENSKA HANDELSBANKTD 0.06 20210924 | 09/24/21 | 09/23/21 | 09/23/21 | 500,000,000 | 500,000,000 | 0 | 500,000,000 | 0 |
| MIZUHO BANK LTD,TDTD 0.07 20210924 | 09/24/21 | 09/23/21 | 09/23/21 | 425,000,000 | 425,000,000 | 0 | 425,000,000 | 0 |
| COOPERATIEVE RABOBATD 0.08 20210923 | 09/23/21 | 09/16/21 | 09/16/21 | 350,000,000 | 350,000,000 | 0 | 350,000,000 | 0 |
| MIZUHO BANK LTD,TDTD 0.07 20210917 | 09/17/21 | 09/16/21 | 09/16/21 | 255,000,000 | 255,000,000 | 0 | 255,000,000 | 0 |
| SVENSKA HANDELSBANKTD 0.06 20210910 | 09/10/21 | 09/09/21 | 09/09/21 | 800,000,000 | 800,000,000 | 0 | 800,000,000 | 0 |
| COOPERATIEVE RABOBATD 0.08 20210916 | 09/16/21 | 09/09/21 | 09/09/21 | 355,000,000 | 355,000,000 | 0 | 355,000,000 | 0 |
| MIZUHO BANK LTD,TDTD 0.08 20210910 | 09/10/21 | 09/09/21 | 09/09/21 | 200,000,000 | 200,000,000 | 0 | 200,000,000 | 0 |
| AUSTRALIA NEW ZEATD 0.085 20210927 | 09/27/21 | 09/20/21 | 09/20/21 | 30,000,000 | 30,000,000 | 0 | 30,000,000 | 0 |
| MIZUHO BANK LTD,TDTD 0.07 20210921 | 09/21/21 | 09/20/21 | 09/20/21 | 430,000,000 | 430,000,000 | 0 | 430,000,000 | 0 |
| SVENSKA HANDELSBANKTD 0.06 20210903 | 09/03/21 | 09/02/21 | 09/02/21 | 300,000,000 | 300,000,000 | 0 | 300,000,000 | 0 |
| COOPERATIEVE RABOBATD 0.09 20210909 | 09/09/21 | 09/02/21 | 09/02/21 | 355,000,000 | 355,000,000 | 0 | 355,000,000 | 0 |
| MIZUHO BANK LTD,TDTD 0.08 20210903 | 09/03/21 | 09/02/21 | 09/02/21 | 150,000,000 | 150,000,000 | 0 | 150,000,000 | 0 |
| SVENSKA HANDELSBANKTD 0.06 20210914 | 09/14/21 | 09/13/21 | 09/13/21 | 200,000,000 | 200,000,000 | 0 | 200,000,000 | 0 |
| SVENSKA HANDELSBANKTD 0.06 20210914 | 09/14/21 | 09/13/21 | 09/13/21 | 200,000,000 | 200,000,000 | 0 | 200,000,000 | 0 |
| MIZUHO BANK LTD,TDTD 0.08 20210914 | 09/14/21 | 09/13/21 | 09/13/21 | 265,000,000 | 265,000,000 | 0 | 265,000,000 | 0 |
| AUSTRALIA NEW ZEATD 0.085 20211001 | 10/01/21 | 09/24/21 | 09/24/21 | 65,000,000 | 65,000,000 | 0 | 65,000,000 | 0 |
| COOPERATIEVE RABOBATD 0.08 20211001 | 10/01/21 | 09/24/21 | 09/24/21 | 145,000,000 | 145,000,000 | 0 | 145,000,000 | 0 |
| SVENSKA HANDELSBANKTD 0.06 20210927 | 09/27/21 | 09/24/21 | 09/24/21 | 500,000,000 | 500,000,000 | 0 | 500,000,000 | 0 |
| MIZUHO BANK LTD,TDTD 0.07 20210927 | 09/27/21 | 09/24/21 | 09/24/21 | 270,000,000 | 270,000,000 | 0 | 270,000,000 | 0 |
| SVENSKA HANDELSBANKTD 0.06 20210908 | 09/08/21 | 09/07/21 | 09/07/21 | 800,000,000 | 800,000,000 | 0 | 800,000,000 | 0 |
| AUSTRALIA NEW ZEATD 0.085 20210914 | 09/14/21 | 09/07/21 | 09/07/21 | 70,000,000 | 70,000,000 | 0 | 70,000,000 | 0 |
| MIZUHO BANK LTD,TDTD 0.08 20210908 | 09/08/21 | 09/07/21 | 09/07/21 | 250,000,000 | 250,000,000 | 0 | 250,000,000 | 0 |
| ABN AMRO BANK NV,ATD 0.09 20210914 | 09/14/21 | 09/07/21 | 09/07/21 | 400,000,000 | 400,000,000 | 0 | 400,000,000 | 0 |
| AUSTRALIA NEW ZEATD 0.085 20210924 | 09/24/21 | 09/17/21 | 09/17/21 | 70,000,000 | 70,000,000 | 0 | 70,000,000 | 0 |
| SVENSKA HANDELSBANKTD 0.06 20210920 | 09/20/21 | 09/17/21 | 09/17/21 | 100,000,000 | 100,000,000 | 0 | 100,000,000 | 0 |
| MIZUHO BANK LTD,TDTD 0.07 20210920 | 09/20/21 | 09/17/21 | 09/17/21 | 430,000,000 | 430,000,000 | 0 | 430,000,000 | 0 |
| SVENSKA HANDELSBANKTD 0.06 20210929 | 09/29/21 | 09/28/21 | 09/28/21 | 700,000,000 | 700,000,000 | 0 | 700,000,000 | 0 |
| AUSTRALIA NEW ZEATD 0.085 20211005 | 10/05/21 | 09/28/21 | 09/28/21 | 70,000,000 | 70,000,000 | 0 | 70,000,000 | 0 |
| MIZUHO BANK LTD,TDTD 0.07 20210929 | 09/29/21 | 09/28/21 | 09/28/21 | 340,000,000 | 340,000,000 | 0 | 340,000,000 | 0 |
| ABN AMRO BANK NV,ATD 0.09 20211005 | 10/05/21 | 09/28/21 | 09/28/21 | 380,000,000 | 380,000,000 | 0 | 380,000,000 | 0 |
| SVENSKA HANDELSBANKTD 0.06 20210913 | 09/13/21 | 09/10/21 | 09/10/21 | 400,000,000 | 400,000,000 | 0 | 400,000,000 | 0 |
| AUSTRALIA NEW ZEATD 0.085 20210917 | 09/17/21 | 09/10/21 | 09/10/21 | 80,000,000 | 80,000,000 | 0 | 80,000,000 | 0 |
| MIZUHO BANK LTD,TDTD 0.08 20210913 | 09/13/21 | 09/10/21 | 09/10/21 | 265,000,000 | 265,000,000 | 0 | 265,000,000 | 0 |
| SVENSKA HANDELSBANKTD 0.06 20210913 | 09/13/21 | 09/10/21 | 09/10/21 | 250,000,000 | 250,000,000 | 0 | 250,000,000 | 0 |
| MIZUHO BANK LTD,TDTD 0.07 20210922 | 09/22/21 | 09/21/21 | 09/21/21 | 430,000,000 | 430,000,000 | 0 | 430,000,000 | 0 |
| SVENSKA HANDELSBANKTD 0.06 20210922 | 09/22/21 | 09/21/21 | 09/21/21 | 300,000,000 | 300,000,000 | 0 | 300,000,000 | 0 |
| AUSTRALIA NEW ZEATD 0.085 20210928 | 09/28/21 | 09/21/21 | 09/21/21 | 70,000,000 | 70,000,000 | 0 | 70,000,000 | 0 |
| ABN AMRO BANK NV,ATD 0.09 20210928 | 09/28/21 | 09/21/21 | 09/21/21 | 385,000,000 | 385,000,000 | 0 | 385,000,000 | 0 |
| AUSTRALIA NEW ZEATD 0.09 20210910 | 09/10/21 | 09/03/21 | 09/03/21 | 85,000,000 | 85,000,000 | 0 | 85,000,000 | 0 |
| SVENSKA HANDELSBANKTD 0.06 20210907 | 09/07/21 | 09/03/21 | 09/03/21 | 825,000,000 | 825,000,000 | 0 | 825,000,000 | 0 |
| MIZUHO BANK LTD,TDTD 0.08 20210907 | 09/07/21 | 09/03/21 | 09/03/21 | 275,000,000 | 275,000,000 | 0 | 275,000,000 | 0 |
| AUSTRALIA NEW ZEATD 0.085 20210921 | 09/21/21 | 09/14/21 | 09/14/21 | 70,000,000 | 70,000,000 | 0 | 70,000,000 | 0 |
| SVENSKA HANDELSBANKTD 0.06 20210915 | 09/15/21 | 09/14/21 | 09/14/21 | 500,000,000 | 500,000,000 | 0 | 500,000,000 | 0 |
| MIZUHO BANK LTD,TDTD 0.07 20210915 | 09/15/21 | 09/14/21 | 09/14/21 | 265,000,000 | 265,000,000 | 0 | 265,000,000 | 0 |
| ABN AMRO BANK NV,ATD 0.09 20210921 | 09/21/21 | 09/14/21 | 09/14/21 | 395,000,000 | 395,000,000 | 0 | 395,000,000 | 0 |
| <i>Total Deposits</i> | | | | <i>27,265,000,000</i> | <i>27,265,000,000</i> | <i>0</i> | <i>27,265,000,000</i> | <i>0</i> |
| <i>Maturities</i> | | | | | | | | |
| ANTALIS S,A, CPABS4CPABS4 | 09/03/21 | 09/03/21 | 09/03/21 | 31,560,000 | 31,560,000 | 0 | 31,560,000 | 0 |
| ANTALIS S,A, CPABS4CPABS4 | 09/10/21 | 09/10/21 | 09/10/21 | 49,250,000 | 49,250,000 | 0 | 49,250,000 | 0 |
| ANTALIS S,A, CPABS4CPABS4 | 09/17/21 | 09/17/21 | 09/17/21 | 70,000,000 | 70,000,000 | 0 | 70,000,000 | 0 |
| ANTALIS S,A, CPABS4CPABS4 | 09/24/21 | 09/24/21 | 09/24/21 | 75,000,000 | 75,000,000 | 0 | 75,000,000 | 0 |

TRADING ACTIVITY FOR SEPTEMBER 2021

| Description | Maturity Date | Trade Date | Settle Date | Par or Shares | Principal | Traded Interest | Settlement Amount | Realized Gain(Loss) |
|---------------------------|---------------|------------|-------------|---------------|-------------|-----------------|-------------------|---------------------|
| ATLANTIC ASSET SECUCPABS4 | 09/08/21 | 09/08/21 | 09/08/21 | 60,000,000 | 60,000,000 | 0 | 60,000,000 | 0 |
| AUSTRALIA NEW ZEACP4-2 | 09/20/21 | 09/20/21 | 09/20/21 | 30,000,000 | 30,000,000 | 0 | 30,000,000 | 0 |
| BANK OF MONTREAL CDCDYAN | 09/03/21 | 09/03/21 | 09/03/21 | 138,800,000 | 138,800,000 | 0 | 138,800,000 | 0 |
| BEDFORD ROW FUNDINGCPABS4 | 09/07/21 | 09/07/21 | 09/07/21 | 25,000,000 | 25,000,000 | 0 | 25,000,000 | 0 |
| BEDFORD ROW FUNDING CORP | 09/10/21 | 09/10/21 | 09/10/21 | 58,000,000 | 58,000,000 | 0 | 58,000,000 | 0 |
| BNG BANK N.V. CP4-2CP4-2 | 09/01/21 | 09/01/21 | 09/01/21 | 200,000,000 | 200,000,000 | 0 | 200,000,000 | 0 |
| CAFCO, LLC CPABS4-2CPABS4 | 09/08/21 | 09/08/21 | 09/08/21 | 75,000,000 | 75,000,000 | 0 | 75,000,000 | 0 |
| CANADIAN IMPERIAL BCDYAN | 09/01/21 | 09/01/21 | 09/01/21 | 50,000,000 | 50,000,000 | 0 | 50,000,000 | 0 |
| CANADIAN IMPERIAL BCDYAN | 09/08/21 | 09/08/21 | 09/08/21 | 50,000,000 | 50,000,000 | 0 | 50,000,000 | 0 |
| CHARTA, LLC CPABS4-CPABS4 | 09/01/21 | 09/01/21 | 09/01/21 | 99,300,000 | 99,300,000 | 0 | 99,300,000 | 0 |
| CHARTA, LLC CPABS4-CPABS4 | 09/02/21 | 09/02/21 | 09/02/21 | 75,000,000 | 75,000,000 | 0 | 75,000,000 | 0 |
| CIESCO, LLC CPABS4-CPABS4 | 09/14/21 | 09/14/21 | 09/14/21 | 37,000,000 | 37,000,000 | 0 | 37,000,000 | 0 |
| COLLATERALIZED COMMCPABS3 | 09/16/21 | 09/16/21 | 09/16/21 | 50,000,000 | 50,000,000 | 0 | 50,000,000 | 0 |
| COLLATERALIZED COMMCPABS3 | 09/20/21 | 09/20/21 | 09/20/21 | 10,000,000 | 10,000,000 | 0 | 10,000,000 | 0 |
| CREDIT AGRICOLE CORCDYAN | 09/14/21 | 09/14/21 | 09/14/21 | 450,000,000 | 450,000,000 | 0 | 450,000,000 | 0 |
| CREDIT AGRICOLE CORCDYAN | 09/21/21 | 09/21/21 | 09/21/21 | 245,000,000 | 245,000,000 | 0 | 245,000,000 | 0 |
| CREDIT AGRICOLE CORCDYAN | 09/28/21 | 09/28/21 | 09/28/21 | 200,000,000 | 200,000,000 | 0 | 200,000,000 | 0 |
| CREDIT AGRICOLE CORCDYAN | 09/23/21 | 09/23/21 | 09/23/21 | 120,000,000 | 120,000,000 | 0 | 120,000,000 | 0 |
| CREDIT AGRICOLE CORCDYAN | 09/24/21 | 09/24/21 | 09/24/21 | 175,000,000 | 175,000,000 | 0 | 175,000,000 | 0 |
| CREDIT AGRICOLE CORCDYAN | 09/28/21 | 09/28/21 | 09/28/21 | 250,000,000 | 250,000,000 | 0 | 250,000,000 | 0 |
| CREDIT AGRICOLE CORCDYAN | 09/03/21 | 09/03/21 | 09/03/21 | 100,000,000 | 100,000,000 | 0 | 100,000,000 | 0 |
| CREDIT AGRICOLE CORCDYAN | 09/07/21 | 09/07/21 | 09/07/21 | 100,000,000 | 100,000,000 | 0 | 100,000,000 | 0 |
| CREDIT AGRICOLE CORCDYAN | 09/01/21 | 09/01/21 | 09/01/21 | 195,000,000 | 195,000,000 | 0 | 195,000,000 | 0 |
| CREDIT AGRICOLE CORCDYAN | 09/03/21 | 09/03/21 | 09/03/21 | 90,000,000 | 90,000,000 | 0 | 90,000,000 | 0 |
| CREDIT AGRICOLE CORCDYAN | 09/07/21 | 09/07/21 | 09/07/21 | 150,000,000 | 150,000,000 | 0 | 150,000,000 | 0 |
| CREDIT AGRICOLE CORCDYAN | 09/07/21 | 09/07/21 | 09/07/21 | 200,000,000 | 200,000,000 | 0 | 200,000,000 | 0 |
| CREDIT AGRICOLE CORCDYAN | 09/16/21 | 09/16/21 | 09/16/21 | 130,000,000 | 130,000,000 | 0 | 130,000,000 | 0 |
| CREDIT AGRICOLE CORCDYAN | 09/17/21 | 09/17/21 | 09/17/21 | 185,000,000 | 185,000,000 | 0 | 185,000,000 | 0 |
| CREDIT INDUSTRIEL ECP4-2 | 09/02/21 | 09/02/21 | 09/02/21 | 700,000,000 | 700,000,000 | 0 | 700,000,000 | 0 |
| CREDIT INDUSTRIEL ECP4-2 | 09/03/21 | 09/03/21 | 09/03/21 | 825,000,000 | 825,000,000 | 0 | 825,000,000 | 0 |
| CREDIT INDUSTRIEL ECP4-2 | 09/08/21 | 09/08/21 | 09/08/21 | 525,000,000 | 525,000,000 | 0 | 525,000,000 | 0 |
| CREDIT INDUSTRIEL ECP4-2 | 09/09/21 | 09/09/21 | 09/09/21 | 312,000,000 | 312,000,000 | 0 | 312,000,000 | 0 |
| CREDIT INDUSTRIEL ECP4-2 | 09/10/21 | 09/10/21 | 09/10/21 | 820,000,000 | 820,000,000 | 0 | 820,000,000 | 0 |
| CREDIT INDUSTRIEL ECP4-2 | 09/13/21 | 09/13/21 | 09/13/21 | 818,500,000 | 818,500,000 | 0 | 818,500,000 | 0 |
| CREDIT INDUSTRIEL ECP4-2 | 09/14/21 | 09/14/21 | 09/14/21 | 818,000,000 | 818,000,000 | 0 | 818,000,000 | 0 |
| CREDIT INDUSTRIEL ECP4-2 | 09/15/21 | 09/15/21 | 09/15/21 | 675,000,000 | 675,000,000 | 0 | 675,000,000 | 0 |
| CREDIT INDUSTRIEL ECP4-2 | 09/16/21 | 09/16/21 | 09/16/21 | 610,000,000 | 610,000,000 | 0 | 610,000,000 | 0 |
| CREDIT INDUSTRIEL ECP4-2 | 09/17/21 | 09/17/21 | 09/17/21 | 805,000,000 | 805,000,000 | 0 | 805,000,000 | 0 |
| CREDIT INDUSTRIEL ECP4-2 | 09/20/21 | 09/20/21 | 09/20/21 | 800,000,000 | 800,000,000 | 0 | 800,000,000 | 0 |
| CREDIT INDUSTRIEL ECP4-2 | 09/21/21 | 09/21/21 | 09/21/21 | 500,000,000 | 500,000,000 | 0 | 500,000,000 | 0 |
| CREDIT INDUSTRIEL ECP4-2 | 09/22/21 | 09/22/21 | 09/22/21 | 263,211,000 | 263,211,000 | 0 | 263,211,000 | 0 |
| CREDIT INDUSTRIEL ECP4-2 | 09/23/21 | 09/23/21 | 09/23/21 | 338,211,000 | 338,211,000 | 0 | 338,211,000 | 0 |
| CREDIT INDUSTRIEL ECP4-2 | 09/24/21 | 09/24/21 | 09/24/21 | 397,161,000 | 397,161,000 | 0 | 397,161,000 | 0 |
| CREDIT INDUSTRIEL ECP4-2 | 09/27/21 | 09/27/21 | 09/27/21 | 700,000,000 | 700,000,000 | 0 | 700,000,000 | 0 |
| CREDIT INDUSTRIEL ECP4-2 | 09/28/21 | 09/28/21 | 09/28/21 | 640,000,000 | 640,000,000 | 0 | 640,000,000 | 0 |
| CREDIT INDUSTRIEL ECP4-2 | 09/29/21 | 09/29/21 | 09/29/21 | 780,000,000 | 780,000,000 | 0 | 780,000,000 | 0 |
| CREDIT INDUSTRIEL ECP4-2 | 09/30/21 | 09/30/21 | 09/30/21 | 375,000,000 | 375,000,000 | 0 | 375,000,000 | 0 |
| DNB BANK ASA CP4-2CP4-2 | 09/01/21 | 09/01/21 | 09/01/21 | 100,000,000 | 100,000,000 | 0 | 100,000,000 | 0 |
| DNB BANK ASA CP4-2CP4-2 | 09/02/21 | 09/02/21 | 09/02/21 | 315,000,000 | 315,000,000 | 0 | 315,000,000 | 0 |
| NATIONAL AUSTRALIA ECD | 09/13/21 | 09/13/21 | 09/13/21 | 100,000,000 | 100,000,000 | 0 | 100,000,000 | 0 |
| BANK OF MONTREAL ECECD | 09/15/21 | 09/15/21 | 09/15/21 | 50,000,000 | 50,000,000 | 0 | 50,000,000 | 0 |
| GOTHAM FUNDING CORPCPABS4 | 09/09/21 | 09/09/21 | 09/09/21 | 50,000,000 | 50,000,000 | 0 | 50,000,000 | 0 |
| GOTHAM FUNDING CORPCPABS4 | 09/15/21 | 09/15/21 | 09/15/21 | 36,806,000 | 36,806,000 | 0 | 36,806,000 | 0 |
| GOTHAM FUNDING CORPCPABS4 | 09/24/21 | 09/24/21 | 09/24/21 | 50,000,000 | 50,000,000 | 0 | 50,000,000 | 0 |
| GOTHAM FUNDING CORPCPABS4 | 09/27/21 | 09/27/21 | 09/27/21 | 50,000,000 | 50,000,000 | 0 | 50,000,000 | 0 |
| LONGSHIP FUNDING LLCPABS4 | 09/07/21 | 09/07/21 | 09/07/21 | 75,000,000 | 75,000,000 | 0 | 75,000,000 | 0 |
| LONGSHIP FUNDING LLCPABS4 | 09/08/21 | 09/08/21 | 09/08/21 | 50,000,000 | 50,000,000 | 0 | 50,000,000 | 0 |
| LONGSHIP FUNDING LLCPABS4 | 09/10/21 | 09/10/21 | 09/10/21 | 45,000,000 | 45,000,000 | 0 | 45,000,000 | 0 |

TRADING ACTIVITY FOR SEPTEMBER 2021

| Description | Maturity Date | Trade Date | Settle Date | Par or Shares | Principal | Traded Interest | Settlement Amount | Realized Gain(Loss) |
|----------------------------------|---------------|------------|-------------|---------------|---------------|-----------------|-------------------|---------------------|
| LONGSHIP FUNDING LLC PABS4 | 09/15/21 | 09/15/21 | 09/15/21 | 55,000,000 | 55,000,000 | 0 | 55,000,000 | 0 |
| MIZUHO BANK LTD, CDYAN | 09/01/21 | 09/01/21 | 09/01/21 | 100,000,000 | 100,000,000 | 0 | 100,000,000 | 0 |
| MIZUHO BANK LTD, CDYAN | 09/02/21 | 09/02/21 | 09/02/21 | 200,000,000 | 200,000,000 | 0 | 200,000,000 | 0 |
| MIZUHO BANK LTD, CDYAN | 09/17/21 | 09/17/21 | 09/17/21 | 180,000,000 | 180,000,000 | 0 | 180,000,000 | 0 |
| NRW, BANK CP4-2CP4-2 | 09/22/21 | 09/22/21 | 09/22/21 | 200,000,000 | 200,000,000 | 0 | 200,000,000 | 0 |
| NATIONAL AUSTRALIA CP4-2 | 09/07/21 | 09/07/21 | 09/07/21 | 50,000,000 | 50,000,000 | 0 | 50,000,000 | 0 |
| NATIONWIDE BUILDING CP4-2 | 09/01/21 | 09/01/21 | 09/01/21 | 100,000,000 | 100,000,000 | 0 | 100,000,000 | 0 |
| NATIONWIDE BUILDING CP4-2 | 09/03/21 | 09/03/21 | 09/03/21 | 183,050,000 | 183,050,000 | 0 | 183,050,000 | 0 |
| NATIONWIDE BUILDING CP4-2 | 09/07/21 | 09/07/21 | 09/07/21 | 200,000,000 | 200,000,000 | 0 | 200,000,000 | 0 |
| NATIONWIDE BUILDING CP4-2 | 09/08/21 | 09/08/21 | 09/08/21 | 200,000,000 | 200,000,000 | 0 | 200,000,000 | 0 |
| OLD LINE FUNDING, LLC | 09/20/21 | 09/20/21 | 09/20/21 | 100,000,000 | 100,000,000 | 0 | 100,000,000 | 0 |
| RIDGEFIELD FUNDING CPABS4 | 09/20/21 | 09/20/21 | 09/20/21 | 50,000,000 | 50,000,000 | 0 | 50,000,000 | 0 |
| ROYAL BANK OF CANADA/NEW YORK NY | 09/24/21 | 09/24/21 | 09/24/21 | 20,000,000 | 20,000,000 | 0 | 20,000,000 | 0 |
| STAR BIRD FUNDING COCPABS4 | 09/02/21 | 09/02/21 | 09/02/21 | 9,396,000 | 9,396,000 | 0 | 9,396,000 | 0 |
| SUMITOMO MITSUI TRUCDYAN | 09/03/21 | 09/03/21 | 09/03/21 | 50,000,000 | 50,000,000 | 0 | 50,000,000 | 0 |
| SUMITOMO MITSUI TRUCDYAN | 09/07/21 | 09/07/21 | 09/07/21 | 50,000,000 | 50,000,000 | 0 | 50,000,000 | 0 |
| SUMITOMO MITSUI TRUCDYAN | 09/10/21 | 09/10/21 | 09/10/21 | 100,000,000 | 100,000,000 | 0 | 100,000,000 | 0 |
| SUMITOMO MITSUI TRUCDYAN | 09/14/21 | 09/14/21 | 09/14/21 | 50,000,000 | 50,000,000 | 0 | 50,000,000 | 0 |
| SUMITOMO MITSUI TRUCDYAN | 09/28/21 | 09/28/21 | 09/28/21 | 50,000,000 | 50,000,000 | 0 | 50,000,000 | 0 |
| SUMITOMO MITSUI TRUCDYAN | 09/17/21 | 09/17/21 | 09/17/21 | 70,000,000 | 70,000,000 | 0 | 70,000,000 | 0 |
| TOTAL CAPITAL CANAD CP4-2 | 09/07/21 | 09/07/21 | 09/07/21 | 72,000,000 | 72,000,000 | 0 | 72,000,000 | 0 |
| MIZUHO TRIPARTY | 09/01/21 | 09/01/21 | 09/01/21 | 150,000,000 | 150,000,000 | 0 | 150,000,000 | 0 |
| HSBC TRIPARTY | 09/01/21 | 09/01/21 | 09/01/21 | 100,000,000 | 100,000,000 | 0 | 100,000,000 | 0 |
| BANK OF AMERICA TRIPARTY | 09/01/21 | 09/01/21 | 09/01/21 | 1,005,000,000 | 1,005,000,000 | 0 | 1,005,000,000 | 0 |
| MIZUHO TRIPARTY | 09/02/21 | 09/02/21 | 09/02/21 | 150,000,000 | 150,000,000 | 0 | 150,000,000 | 0 |
| HSBC TRIPARTY | 09/02/21 | 09/02/21 | 09/02/21 | 100,000,000 | 100,000,000 | 0 | 100,000,000 | 0 |
| BANK OF AMERICA TRIPARTY | 09/02/21 | 09/02/21 | 09/02/21 | 295,000,000 | 295,000,000 | 0 | 295,000,000 | 0 |
| MIZUHO TRIPARTY | 09/03/21 | 09/03/21 | 09/03/21 | 150,000,000 | 150,000,000 | 0 | 150,000,000 | 0 |
| HSBC TRIPARTY | 09/03/21 | 09/03/21 | 09/03/21 | 100,000,000 | 100,000,000 | 0 | 100,000,000 | 0 |
| BANK OF AMERICA TRIPARTY | 09/03/21 | 09/03/21 | 09/03/21 | 420,000,000 | 420,000,000 | 0 | 420,000,000 | 0 |
| MIZUHO TRIPARTY | 09/07/21 | 09/07/21 | 09/07/21 | 150,000,000 | 150,000,000 | 0 | 150,000,000 | 0 |
| HSBC TRIPARTY | 09/07/21 | 09/07/21 | 09/07/21 | 100,000,000 | 100,000,000 | 0 | 100,000,000 | 0 |
| BANK OF AMERICA TRIPARTY | 09/07/21 | 09/07/21 | 09/07/21 | 455,000,000 | 455,000,000 | 0 | 455,000,000 | 0 |
| MIZUHO TRIPARTY | 09/08/21 | 09/08/21 | 09/08/21 | 150,000,000 | 150,000,000 | 0 | 150,000,000 | 0 |
| HSBC TRIPARTY | 09/08/21 | 09/08/21 | 09/08/21 | 100,000,000 | 100,000,000 | 0 | 100,000,000 | 0 |
| BANK OF AMERICA TRIPARTY | 09/08/21 | 09/08/21 | 09/08/21 | 149,000,000 | 149,000,000 | 0 | 149,000,000 | 0 |
| MIZUHO TRIPARTY | 09/09/21 | 09/09/21 | 09/09/21 | 150,000,000 | 150,000,000 | 0 | 150,000,000 | 0 |
| HSBC TRIPARTY | 09/09/21 | 09/09/21 | 09/09/21 | 100,000,000 | 100,000,000 | 0 | 100,000,000 | 0 |
| BANK OF AMERICA TRIPARTY | 09/09/21 | 09/09/21 | 09/09/21 | 527,000,000 | 527,000,000 | 0 | 527,000,000 | 0 |
| MIZUHO TRIPARTY | 09/10/21 | 09/10/21 | 09/10/21 | 150,000,000 | 150,000,000 | 0 | 150,000,000 | 0 |
| HSBC TRIPARTY | 09/10/21 | 09/10/21 | 09/10/21 | 100,000,000 | 100,000,000 | 0 | 100,000,000 | 0 |
| BANK OF AMERICA TRIPARTY | 09/10/21 | 09/10/21 | 09/10/21 | 93,000,000 | 93,000,000 | 0 | 93,000,000 | 0 |
| MIZUHO TRIPARTY | 09/13/21 | 09/13/21 | 09/13/21 | 150,000,000 | 150,000,000 | 0 | 150,000,000 | 0 |
| HSBC TRIPARTY | 09/13/21 | 09/13/21 | 09/13/21 | 100,000,000 | 100,000,000 | 0 | 100,000,000 | 0 |
| BANK OF AMERICA TRIPARTY | 09/13/21 | 09/13/21 | 09/13/21 | 227,000,000 | 227,000,000 | 0 | 227,000,000 | 0 |
| MIZUHO TRIPARTY | 09/14/21 | 09/14/21 | 09/14/21 | 150,000,000 | 150,000,000 | 0 | 150,000,000 | 0 |
| HSBC TRIPARTY | 09/14/21 | 09/14/21 | 09/14/21 | 100,000,000 | 100,000,000 | 0 | 100,000,000 | 0 |
| BANK OF AMERICA TRIPARTY | 09/14/21 | 09/14/21 | 09/14/21 | 435,000,000 | 435,000,000 | 0 | 435,000,000 | 0 |
| MIZUHO TRIPARTY | 09/15/21 | 09/15/21 | 09/15/21 | 150,000,000 | 150,000,000 | 0 | 150,000,000 | 0 |
| HSBC TRIPARTY | 09/15/21 | 09/15/21 | 09/15/21 | 100,000,000 | 100,000,000 | 0 | 100,000,000 | 0 |
| BANK OF AMERICA TRIPARTY | 09/15/21 | 09/15/21 | 09/15/21 | 452,000,000 | 452,000,000 | 0 | 452,000,000 | 0 |
| MIZUHO TRIPARTY | 09/16/21 | 09/16/21 | 09/16/21 | 150,000,000 | 150,000,000 | 0 | 150,000,000 | 0 |
| HSBC TRIPARTY | 09/16/21 | 09/16/21 | 09/16/21 | 100,000,000 | 100,000,000 | 0 | 100,000,000 | 0 |
| BANK OF AMERICA TRIPARTY | 09/16/21 | 09/16/21 | 09/16/21 | 281,000,000 | 281,000,000 | 0 | 281,000,000 | 0 |
| MIZUHO TRIPARTY | 09/17/21 | 09/17/21 | 09/17/21 | 150,000,000 | 150,000,000 | 0 | 150,000,000 | 0 |
| HSBC TRIPARTY | 09/17/21 | 09/17/21 | 09/17/21 | 100,000,000 | 100,000,000 | 0 | 100,000,000 | 0 |
| BANK OF AMERICA TRIPARTY | 09/17/21 | 09/17/21 | 09/17/21 | 138,000,000 | 138,000,000 | 0 | 138,000,000 | 0 |
| MIZUHO TRIPARTY | 09/20/21 | 09/20/21 | 09/20/21 | 150,000,000 | 150,000,000 | 0 | 150,000,000 | 0 |
| HSBC TRIPARTY | 09/20/21 | 09/20/21 | 09/20/21 | 100,000,000 | 100,000,000 | 0 | 100,000,000 | 0 |

TRADING ACTIVITY FOR SEPTEMBER 2021

| Description | Maturity Date | Trade Date | Settle Date | Par or Shares | Principal | Traded Interest | Settlement Amount | Realized Gain(Loss) |
|-------------------------------------|---------------|------------|-------------|---------------|-------------|-----------------|-------------------|---------------------|
| BANK OF AMERICA TRIPARTY | 09/20/21 | 09/20/21 | 09/20/21 | 143,000,000 | 143,000,000 | 0 | 143,000,000 | 0 |
| MIZUHO TRIPARTY | 09/21/21 | 09/21/21 | 09/21/21 | 150,000,000 | 150,000,000 | 0 | 150,000,000 | 0 |
| HSBC TRIPARTY | 09/21/21 | 09/21/21 | 09/21/21 | 100,000,000 | 100,000,000 | 0 | 100,000,000 | 0 |
| BANK OF AMERICA TRIPARTY | 09/21/21 | 09/21/21 | 09/21/21 | 320,000,000 | 320,000,000 | 0 | 320,000,000 | 0 |
| MIZUHO TRIPARTY | 09/22/21 | 09/22/21 | 09/22/21 | 150,000,000 | 150,000,000 | 0 | 150,000,000 | 0 |
| HSBC TRIPARTY | 09/22/21 | 09/22/21 | 09/22/21 | 100,000,000 | 100,000,000 | 0 | 100,000,000 | 0 |
| BANK OF AMERICA TRIPARTY | 09/22/21 | 09/22/21 | 09/22/21 | 100,000,000 | 100,000,000 | 0 | 100,000,000 | 0 |
| MIZUHO TRIPARTY | 09/23/21 | 09/23/21 | 09/23/21 | 150,000,000 | 150,000,000 | 0 | 150,000,000 | 0 |
| HSBC TRIPARTY | 09/23/21 | 09/23/21 | 09/23/21 | 100,000,000 | 100,000,000 | 0 | 100,000,000 | 0 |
| BANK OF AMERICA TRIPARTY | 09/23/21 | 09/23/21 | 09/23/21 | 122,000,000 | 122,000,000 | 0 | 122,000,000 | 0 |
| MIZUHO TRIPARTY | 09/24/21 | 09/24/21 | 09/24/21 | 150,000,000 | 150,000,000 | 0 | 150,000,000 | 0 |
| HSBC TRIPARTY | 09/24/21 | 09/24/21 | 09/24/21 | 100,000,000 | 100,000,000 | 0 | 100,000,000 | 0 |
| BANK OF AMERICA TRIPARTY | 09/24/21 | 09/24/21 | 09/24/21 | 140,000,000 | 140,000,000 | 0 | 140,000,000 | 0 |
| MIZUHO TRIPARTY | 09/27/21 | 09/27/21 | 09/27/21 | 150,000,000 | 150,000,000 | 0 | 150,000,000 | 0 |
| HSBC TRIPARTY | 09/27/21 | 09/27/21 | 09/27/21 | 100,000,000 | 100,000,000 | 0 | 100,000,000 | 0 |
| BANK OF AMERICA TRIPARTY | 09/27/21 | 09/27/21 | 09/27/21 | 270,000,000 | 270,000,000 | 0 | 270,000,000 | 0 |
| MIZUHO TRIPARTY | 09/28/21 | 09/28/21 | 09/28/21 | 150,000,000 | 150,000,000 | 0 | 150,000,000 | 0 |
| HSBC TRIPARTY | 09/28/21 | 09/28/21 | 09/28/21 | 100,000,000 | 100,000,000 | 0 | 100,000,000 | 0 |
| BANK OF AMERICA TRIPARTY | 09/28/21 | 09/28/21 | 09/28/21 | 237,000,000 | 237,000,000 | 0 | 237,000,000 | 0 |
| MIZUHO TRIPARTY | 09/29/21 | 09/29/21 | 09/29/21 | 150,000,000 | 150,000,000 | 0 | 150,000,000 | 0 |
| HSBC TRIPARTY | 09/29/21 | 09/29/21 | 09/29/21 | 100,000,000 | 100,000,000 | 0 | 100,000,000 | 0 |
| BANK OF AMERICA TRIPARTY | 09/29/21 | 09/29/21 | 09/29/21 | 228,000,000 | 228,000,000 | 0 | 228,000,000 | 0 |
| MIZUHO TRIPARTY | 09/30/21 | 09/30/21 | 09/30/21 | 107,000,000 | 107,000,000 | 0 | 107,000,000 | 0 |
| HSBC TRIPARTY | 09/30/21 | 09/30/21 | 09/30/21 | 100,000,000 | 100,000,000 | 0 | 100,000,000 | 0 |
| AUSTRALIA NEW ZEATD 0.09 20210907 | 09/07/21 | 09/07/21 | 09/07/21 | 75,000,000 | 75,000,000 | 0 | 75,000,000 | 0 |
| MIZUHO BANK LTD,TDTD 0.08 20210901 | 09/01/21 | 09/01/21 | 09/01/21 | 185,000,000 | 185,000,000 | 0 | 185,000,000 | 0 |
| ABN AMRO BANK NV,ATD 0.09 20210908 | 09/08/21 | 09/08/21 | 09/08/21 | 350,000,000 | 350,000,000 | 0 | 350,000,000 | 0 |
| SVENSKA HANDELSBANKTD 0.06 20210930 | 09/30/21 | 09/30/21 | 09/30/21 | 700,000,000 | 700,000,000 | 0 | 700,000,000 | 0 |
| MIZUHO BANK LTD,TDTD 0.07 20210930 | 09/30/21 | 09/30/21 | 09/30/21 | 420,000,000 | 420,000,000 | 0 | 420,000,000 | 0 |
| SVENSKA HANDELSBANKTD 0.06 20210923 | 09/23/21 | 09/23/21 | 09/23/21 | 500,000,000 | 500,000,000 | 0 | 500,000,000 | 0 |
| AUSTRALIA NEW ZEATD 0.085 20210929 | 09/29/21 | 09/29/21 | 09/29/21 | 580,000,000 | 580,000,000 | 0 | 580,000,000 | 0 |
| COOPERATIEVE RABOBATD 0.08 20210929 | 09/29/21 | 09/29/21 | 09/29/21 | 300,000,000 | 300,000,000 | 0 | 300,000,000 | 0 |
| MIZUHO BANK LTD,TDTD 0.07 20210923 | 09/23/21 | 09/23/21 | 09/23/21 | 430,000,000 | 430,000,000 | 0 | 430,000,000 | 0 |
| ABN AMRO BANK NV,ATD 0.09 20210929 | 09/29/21 | 09/29/21 | 09/29/21 | 415,000,000 | 415,000,000 | 0 | 415,000,000 | 0 |
| AUSTRALIA NEW ZEATD 0.085 20210922 | 09/22/21 | 09/22/21 | 09/22/21 | 580,000,000 | 580,000,000 | 0 | 580,000,000 | 0 |
| SVENSKA HANDELSBANKTD 0.06 20210916 | 09/16/21 | 09/16/21 | 09/16/21 | 500,000,000 | 500,000,000 | 0 | 500,000,000 | 0 |
| COOPERATIEVE RABOBATD 0.08 20210922 | 09/22/21 | 09/22/21 | 09/22/21 | 455,000,000 | 455,000,000 | 0 | 455,000,000 | 0 |
| MIZUHO BANK LTD,TDTD 0.07 20210916 | 09/16/21 | 09/16/21 | 09/16/21 | 260,000,000 | 260,000,000 | 0 | 260,000,000 | 0 |
| ABN AMRO BANK NV,ATD 0.09 20210922 | 09/22/21 | 09/22/21 | 09/22/21 | 415,000,000 | 415,000,000 | 0 | 415,000,000 | 0 |
| SVENSKA HANDELSBANKTD 0.06 20210928 | 09/28/21 | 09/28/21 | 09/28/21 | 700,000,000 | 700,000,000 | 0 | 700,000,000 | 0 |
| MIZUHO BANK LTD,TDTD 0.07 20210928 | 09/28/21 | 09/28/21 | 09/28/21 | 200,000,000 | 200,000,000 | 0 | 200,000,000 | 0 |
| AUSTRALIA NEW ZEATD 0.085 20210915 | 09/15/21 | 09/15/21 | 09/15/21 | 585,000,000 | 585,000,000 | 0 | 585,000,000 | 0 |
| SVENSKA HANDELSBANKTD 0.06 20210909 | 09/09/21 | 09/09/21 | 09/09/21 | 800,000,000 | 800,000,000 | 0 | 800,000,000 | 0 |
| COOPERATIEVE RABOBATD 0.08 20210915 | 09/15/21 | 09/15/21 | 09/15/21 | 465,000,000 | 465,000,000 | 0 | 465,000,000 | 0 |
| MIZUHO BANK LTD,TDTD 0.08 20210909 | 09/09/21 | 09/09/21 | 09/09/21 | 270,000,000 | 270,000,000 | 0 | 270,000,000 | 0 |
| ABN AMRO BANK NV,ATD 0.09 20210915 | 09/15/21 | 09/15/21 | 09/15/21 | 420,000,000 | 420,000,000 | 0 | 420,000,000 | 0 |
| SVENSKA HANDELSBANKTD 0.06 20210902 | 09/02/21 | 09/02/21 | 09/02/21 | 300,000,000 | 300,000,000 | 0 | 300,000,000 | 0 |
| AUSTRALIA NEW ZEATD 0.09 20210908 | 09/08/21 | 09/08/21 | 09/08/21 | 585,000,000 | 585,000,000 | 0 | 585,000,000 | 0 |
| COOPERATIEVE RABOBATD 0.09 20210908 | 09/08/21 | 09/08/21 | 09/08/21 | 475,000,000 | 475,000,000 | 0 | 475,000,000 | 0 |
| MIZUHO BANK LTD,TDTD 0.08 20210902 | 09/02/21 | 09/02/21 | 09/02/21 | 285,000,000 | 285,000,000 | 0 | 285,000,000 | 0 |
| ABN AMRO BANK NV,ATD 0.09 20210908 | 09/08/21 | 09/08/21 | 09/08/21 | 65,000,000 | 65,000,000 | 0 | 65,000,000 | 0 |
| AUSTRALIA NEW ZEATD 0.095 20210901 | 09/01/21 | 09/01/21 | 09/01/21 | 580,000,000 | 580,000,000 | 0 | 580,000,000 | 0 |
| ABN AMRO BANK NV,ATD 0.09 20210901 | 09/01/21 | 09/01/21 | 09/01/21 | 60,000,000 | 60,000,000 | 0 | 60,000,000 | 0 |
| COOPERATIEVE RABOBATD 0.09 20210901 | 09/01/21 | 09/01/21 | 09/01/21 | 480,000,000 | 480,000,000 | 0 | 480,000,000 | 0 |
| COOPERATIEVE RABOBATD 0.08 20210930 | 09/30/21 | 09/30/21 | 09/30/21 | 350,000,000 | 350,000,000 | 0 | 350,000,000 | 0 |
| SVENSKA HANDELSBANKTD 0.06 20210924 | 09/24/21 | 09/24/21 | 09/24/21 | 500,000,000 | 500,000,000 | 0 | 500,000,000 | 0 |
| MIZUHO BANK LTD,TDTD 0.07 20210924 | 09/24/21 | 09/24/21 | 09/24/21 | 425,000,000 | 425,000,000 | 0 | 425,000,000 | 0 |
| COOPERATIEVE RABOBATD 0.08 20210923 | 09/23/21 | 09/23/21 | 09/23/21 | 350,000,000 | 350,000,000 | 0 | 350,000,000 | 0 |
| MIZUHO BANK LTD,TDTD 0.07 20210917 | 09/17/21 | 09/17/21 | 09/17/21 | 255,000,000 | 255,000,000 | 0 | 255,000,000 | 0 |

TRADING ACTIVITY FOR SEPTEMBER 2021

| Description | Maturity Date | Trade Date | Settle Date | Par or Shares | Principal | Traded Interest | Settlement Amount | Realized Gain(Loss) |
|-------------------------------------|---------------|------------|-------------|----------------|----------------|-----------------|-------------------|---------------------|
| ABN AMRO BANK NV,ATD 0.09 20210907 | 09/07/21 | 09/07/21 | 09/07/21 | 420,000,000 | 420,000,000 | 0 | 420,000,000 | 0 |
| SVENSKA HANDELSBANKTD 0.06 20210910 | 09/10/21 | 09/10/21 | 09/10/21 | 800,000,000 | 800,000,000 | 0 | 800,000,000 | 0 |
| COOPERATIEVE RABOBATD 0.08 20210916 | 09/16/21 | 09/16/21 | 09/16/21 | 355,000,000 | 355,000,000 | 0 | 355,000,000 | 0 |
| MIZUHO BANK LTD,TDTD 0.08 20210910 | 09/10/21 | 09/10/21 | 09/10/21 | 200,000,000 | 200,000,000 | 0 | 200,000,000 | 0 |
| AUSTRALIA NEW ZEATD 0.085 20210927 | 09/27/21 | 09/27/21 | 09/27/21 | 30,000,000 | 30,000,000 | 0 | 30,000,000 | 0 |
| MIZUHO BANK LTD,TDTD 0.07 20210921 | 09/21/21 | 09/21/21 | 09/21/21 | 430,000,000 | 430,000,000 | 0 | 430,000,000 | 0 |
| SVENSKA HANDELSBANKTD 0.06 20210903 | 09/03/21 | 09/03/21 | 09/03/21 | 300,000,000 | 300,000,000 | 0 | 300,000,000 | 0 |
| COOPERATIEVE RABOBATD 0.09 20210909 | 09/09/21 | 09/09/21 | 09/09/21 | 355,000,000 | 355,000,000 | 0 | 355,000,000 | 0 |
| MIZUHO BANK LTD,TDTD 0.08 20210903 | 09/03/21 | 09/03/21 | 09/03/21 | 150,000,000 | 150,000,000 | 0 | 150,000,000 | 0 |
| SVENSKA HANDELSBANKTD 0.06 20210914 | 09/14/21 | 09/14/21 | 09/14/21 | 200,000,000 | 200,000,000 | 0 | 200,000,000 | 0 |
| SVENSKA HANDELSBANKTD 0.06 20210914 | 09/14/21 | 09/14/21 | 09/14/21 | 200,000,000 | 200,000,000 | 0 | 200,000,000 | 0 |
| MIZUHO BANK LTD,TDTD 0.08 20210914 | 09/14/21 | 09/14/21 | 09/14/21 | 265,000,000 | 265,000,000 | 0 | 265,000,000 | 0 |
| COOPERATIEVE RABOBATD 0.09 20210902 | 09/02/21 | 09/02/21 | 09/02/21 | 360,000,000 | 360,000,000 | 0 | 360,000,000 | 0 |
| SVENSKA HANDELSBANKTD 0.06 20210927 | 09/27/21 | 09/27/21 | 09/27/21 | 500,000,000 | 500,000,000 | 0 | 500,000,000 | 0 |
| MIZUHO BANK LTD,TDTD 0.07 20210927 | 09/27/21 | 09/27/21 | 09/27/21 | 270,000,000 | 270,000,000 | 0 | 270,000,000 | 0 |
| SVENSKA HANDELSBANKTD 0.06 20210908 | 09/08/21 | 09/08/21 | 09/08/21 | 800,000,000 | 800,000,000 | 0 | 800,000,000 | 0 |
| AUSTRALIA NEW ZEATD 0.085 20210914 | 09/14/21 | 09/14/21 | 09/14/21 | 70,000,000 | 70,000,000 | 0 | 70,000,000 | 0 |
| MIZUHO BANK LTD,TDTD 0.08 20210908 | 09/08/21 | 09/08/21 | 09/08/21 | 250,000,000 | 250,000,000 | 0 | 250,000,000 | 0 |
| ABN AMRO BANK NV,ATD 0.09 20210914 | 09/14/21 | 09/14/21 | 09/14/21 | 400,000,000 | 400,000,000 | 0 | 400,000,000 | 0 |
| AUSTRALIA NEW ZEATD 0.085 20210924 | 09/24/21 | 09/24/21 | 09/24/21 | 70,000,000 | 70,000,000 | 0 | 70,000,000 | 0 |
| SVENSKA HANDELSBANKTD 0.06 20210920 | 09/20/21 | 09/20/21 | 09/20/21 | 100,000,000 | 100,000,000 | 0 | 100,000,000 | 0 |
| MIZUHO BANK LTD,TDTD 0.07 20210920 | 09/20/21 | 09/20/21 | 09/20/21 | 430,000,000 | 430,000,000 | 0 | 430,000,000 | 0 |
| SVENSKA HANDELSBANKTD 0.06 20210929 | 09/29/21 | 09/29/21 | 09/29/21 | 700,000,000 | 700,000,000 | 0 | 700,000,000 | 0 |
| MIZUHO BANK LTD,TDTD 0.07 20210929 | 09/29/21 | 09/29/21 | 09/29/21 | 340,000,000 | 340,000,000 | 0 | 340,000,000 | 0 |
| SVENSKA HANDELSBANKTD 0.06 20210913 | 09/13/21 | 09/13/21 | 09/13/21 | 400,000,000 | 400,000,000 | 0 | 400,000,000 | 0 |
| AUSTRALIA NEW ZEATD 0.085 20210917 | 09/17/21 | 09/17/21 | 09/17/21 | 80,000,000 | 80,000,000 | 0 | 80,000,000 | 0 |
| MIZUHO BANK LTD,TDTD 0.08 20210913 | 09/13/21 | 09/13/21 | 09/13/21 | 265,000,000 | 265,000,000 | 0 | 265,000,000 | 0 |
| SVENSKA HANDELSBANKTD 0.06 20210913 | 09/13/21 | 09/13/21 | 09/13/21 | 250,000,000 | 250,000,000 | 0 | 250,000,000 | 0 |
| MIZUHO BANK LTD,TDTD 0.07 20210922 | 09/22/21 | 09/22/21 | 09/22/21 | 430,000,000 | 430,000,000 | 0 | 430,000,000 | 0 |
| SVENSKA HANDELSBANKTD 0.06 20210922 | 09/22/21 | 09/22/21 | 09/22/21 | 300,000,000 | 300,000,000 | 0 | 300,000,000 | 0 |
| AUSTRALIA NEW ZEATD 0.085 20210928 | 09/28/21 | 09/28/21 | 09/28/21 | 70,000,000 | 70,000,000 | 0 | 70,000,000 | 0 |
| ABN AMRO BANK NV,ATD 0.09 20210928 | 09/28/21 | 09/28/21 | 09/28/21 | 385,000,000 | 385,000,000 | 0 | 385,000,000 | 0 |
| AUSTRALIA NEW ZEATD 0.09 20210910 | 09/10/21 | 09/10/21 | 09/10/21 | 85,000,000 | 85,000,000 | 0 | 85,000,000 | 0 |
| SVENSKA HANDELSBANKTD 0.06 20210907 | 09/07/21 | 09/07/21 | 09/07/21 | 825,000,000 | 825,000,000 | 0 | 825,000,000 | 0 |
| MIZUHO BANK LTD,TDTD 0.08 20210907 | 09/07/21 | 09/07/21 | 09/07/21 | 275,000,000 | 275,000,000 | 0 | 275,000,000 | 0 |
| AUSTRALIA NEW ZEATD 0.085 20210921 | 09/21/21 | 09/21/21 | 09/21/21 | 70,000,000 | 70,000,000 | 0 | 70,000,000 | 0 |
| SVENSKA HANDELSBANKTD 0.06 20210915 | 09/15/21 | 09/15/21 | 09/15/21 | 500,000,000 | 500,000,000 | 0 | 500,000,000 | 0 |
| MIZUHO BANK LTD,TDTD 0.07 20210915 | 09/15/21 | 09/15/21 | 09/15/21 | 265,000,000 | 265,000,000 | 0 | 265,000,000 | 0 |
| ABN AMRO BANK NV,ATD 0.09 20210921 | 09/21/21 | 09/21/21 | 09/21/21 | 395,000,000 | 395,000,000 | 0 | 395,000,000 | 0 |
| AUSTRALIA NEW ZEATD 0.095 20210903 | 09/03/21 | 09/03/21 | 09/03/21 | 95,000,000 | 95,000,000 | 0 | 95,000,000 | 0 |
| <i>Total Maturities</i> | | | | 56,731,245,000 | 56,731,245,000 | 0 | 56,731,245,000 | 0 |
| <i>Sells</i> | | | | | | | | |
| SUMITOMO MITSUI TRUCDYAN | 09/17/21 | 09/14/21 | 09/14/21 | 30,000,000 | 30,000,050 | 6,400 | 30,006,450 | 50 |
| DREYFUS GOVT CASH MGMT FUND | 02/01/22 | 09/03/21 | 09/03/21 | 7,486,974 | 7,486,974 | 0 | 7,486,974 | 0 |
| DREYFUS GOVT CASH MGMT FUND | 02/01/22 | 09/08/21 | 09/08/21 | 19,496 | 19,496 | 0 | 19,496 | 0 |
| DREYFUS GOVT CASH MGMT FUND | 02/01/22 | 09/10/21 | 09/10/21 | 480,678 | 480,678 | 0 | 480,678 | 0 |
| DREYFUS GOVT CASH MGMT FUND | 02/01/22 | 09/14/21 | 09/14/21 | 37,160,745 | 37,160,745 | 0 | 37,160,745 | 0 |
| DREYFUS GOVT CASH MGMT FUND | 02/01/22 | 09/15/21 | 09/15/21 | 25,150 | 25,150 | 0 | 25,150 | 0 |
| DREYFUS GOVT CASH MGMT FUND | 02/01/22 | 09/20/21 | 09/20/21 | 2,163,203 | 2,163,203 | 0 | 2,163,203 | 0 |
| DREYFUS GOVT CASH MGMT FUND | 02/01/22 | 09/22/21 | 09/22/21 | 63,042 | 63,042 | 0 | 63,042 | 0 |
| DREYFUS GOVT CASH MGMT FUND | 02/01/22 | 09/23/21 | 09/23/21 | 878,863 | 878,863 | 0 | 878,863 | 0 |
| DREYFUS GOVT CASH MGMT FUND | 02/01/22 | 09/29/21 | 09/29/21 | 2,385,706 | 2,385,706 | 0 | 2,385,706 | 0 |
| <i>Total Sells</i> | | | | 80,663,855 | 80,663,905 | 6,400 | 80,670,305 | 50 |



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