



MONTHLY SUMMARY REPORT

State Board of Administration of Florida

August 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 August 1, 2021, through August 31, 2021, has been prepared by the SBA with input from Federated Investment Counseling (“Federated”), investment advisor for Florida PRIME in a format intended to comply with the statute.

DISCLOSURE OF MATERIAL IMPACTS

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

PRIME™ STATISTICS

(As of August 31, 2021)

Total Participants
745

Florida PRIME™
Total Participant Balance
\$16,786,842,121

Total Number of Accounts
1,385

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

Last year, Covid-19 kept the world's central bankers from their annual retreat in Wyoming for the Federal Reserve's economic policy symposium. The Fed used the opportunity to release a major revision of its "Statement on Longer-Run Goals and Monetary Policy Strategy." Chair Jerome Powell outlined a new framework that tolerates inflation above the Fed's preferred 2% target until the labor market is sufficiently strong.

In late August, Powell's keynote address was again delivered remotely, but was much less newsworthy. Citing improvement in both inflation ("substantial progress") and employment ("clear progress"), he reiterated that the Fed could begin to taper bond purchases this year. That position had already been communicated, but it still was good to hear. If the delta variant doesn't worsen and the economic recovery doesn't stall, we could very well see the Fed exit the marketplace by the end of 2022. That would be welcome, with supply of Treasuries being so tight.

Perhaps the most telling part of Powell's speech was the cold water he threw on any optimism the Fed will raise rates soon: "The timing and pace of the coming reduction in asset purchases will not be intended to carry a direct signal regarding the timing of interest rate liftoff." The economy, he said, has a "substantially more stringent test" it must pass for that to happen. But we all knew this, so its characterization by the market as being "dovish" is misplaced.

The rate move that the Fed has made—raising the

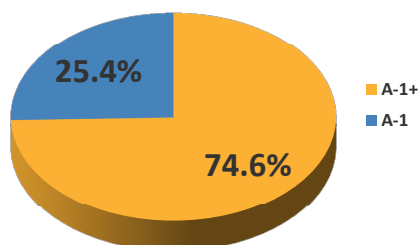
floor on overnight rates—has continued to help cash managers. With the Reverse Repo Program (RRP) setting the floor at 5 basis points, traditional repo market rates consistently fell between 5 and 6 basis points in August. Usage of the facility remained at record levels. The latter is in part due to the loosening of the criteria to be a participant, with more funds, primary dealers, banks and the like being added. The elevated use also reflects the lack of resolution on the debt limit, which has only made Treasuries more expensive. The markets have begun to speculate on when the Treasury Department's extraordinary measures will run out. Everyone knows a deal will be done, yet it looks like we are in for some bumps in the road. But with every bump comes a potential opportunity.

Assets of the Pool decreased by \$700 million to \$16.7 billion in August, typical of late summer flows. The portfolio's gross yield was 12 basis points. Its weighted average maturity (WAM) came in by three days to 51 days and its weighted average life (WAL) was reduced by 3 days to 66 days. The Pool's manager made trades for commercial paper and asset-backed commercial paper in the 1-6 month portion of the London interbank offered rate (LIBOR) yield curve and also purchased bank CDs in the 3-4 month area of the curve.

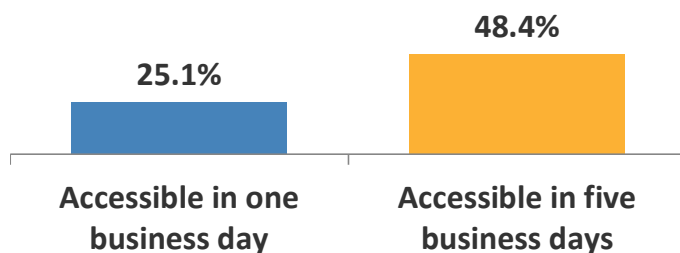
At the end of August, yields on 1-, 3-, 6- and 12-month U.S. Treasuries were 0.04%, 0.04%, 0.06% and 0.07%, respectively; the 1-, 3-, 6- and 12-month London interbank offered rates (Libor) were 0.08%, 0.12%, 0.15% and 0.23%, respectively.

PORTFOLIO COMPOSITION FOR AUGUST 2021

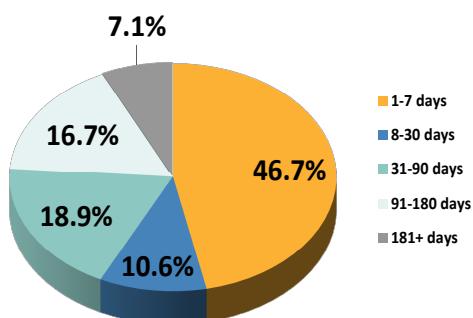
CREDIT QUALITY COMPOSITION



HIGHLY LIQUID HOLDINGS



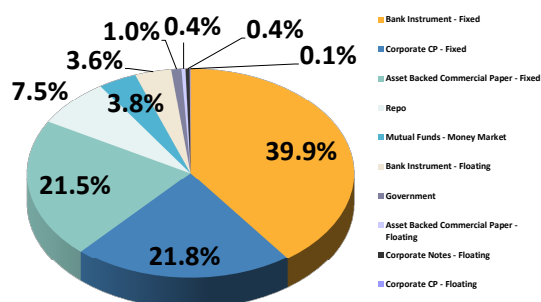
EFFECTIVE MATURITY SCHEDULE



TOP HOLDINGS & AVG. MATURITY

1. Cooperatieve Rabobank UA	5.0%
2. Credit Agricole Group	5.0%
3. Mizuho Financial Group, Inc.	5.0%
4. Australia & New Zealand Banking Group, Melbourne	4.9%
5. ABN Amro Bank NV	4.9%
6. Sumitomo Mitsui Trust Holdings, Inc.	4.6%
7. JPMorgan Chase & Co.	4.4%
8. Nationwide Building Society	4.1%
9. Bank of Montreal	4.0%
10. Federated Hermes Institutional Prime Value Obligations Fund	3.8%

PORTFOLIO COMPOSITION



Average Effective Maturity (WAM)

51 Days

Weighted Average Life (Spread WAL)

66 Days

Percentages based on total value of investments

FUND PERFORMANCE THROUGH AUGUST 2021

	Florida PRIME Performance Data		
	Annualized Net Participant Yield ¹	Net-of-Fee Benchmark ²	Above (Below) Benchmark
One Month	0.10%	0.03%	0.07%
Three Months	0.13%	0.04%	0.09%
One Year	0.17%	0.07%	0.11%
Three Years	1.37%	1.18%	0.19%
Five Years	1.39%	1.15%	0.24%
Ten Years	0.83%	0.63%	0.20%
Since 1/96	2.44%	2.23%	0.21%

Note: Net asset value at month end: \$16,783.6 million, which includes investments at market value, plus all cash, accrued interest receivable and payables.

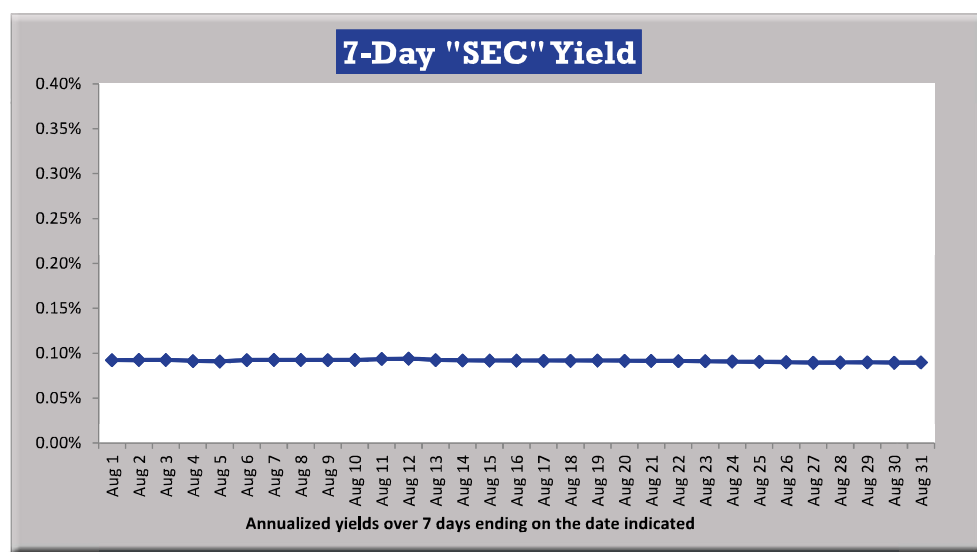
¹Net of fees. Participant yield is calculated on a 365-day basis and includes adjustments for expenses and other accounting items to reflect realized earnings by participants.

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

ABOUT ANNUALIZED YIELDS:

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

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



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

PRIME ACCOUNT SUMMARY FOR AUGUST 2021

Summary of Cash Flows		
Opening Balance (8/01/21)	\$	17,494,524,605
Participant Deposits		1,292,086,919
Gross Earnings		1,936,942
Participant Withdrawals		(2,001,242,205)
Fees		(464,140)
Closing Balance (8/31/21)	\$	16,786,842,121
Net Change over Month	\$	(707,682,484)

Detailed Fee Disclosure		
August	Amount	Basis Point Equivalent*
SBA Client Service, Account Mgt. & Fiduciary Oversight Fee	\$ 144,911.64	1.01
Federated Investment Management Fee	285,909.45	2.00
BNY Mellon Custodial Fee**	19,434.67	0.14
Bank of America Transfer Agent Fee	5,155.58	0.04
S&P Rating Maintenance Fee	3,991.78	0.03
Audit/External Review Fees	4,737.22	0.03
Total Fees	\$ 464,140.34	3.25

*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 \$17,140,683,363.

**All custodian banking fees are allocated based on both market value (size) and level of service accurately passing through all charges to pool participants. Charges may fluctuate month-to-month.

The data included in this report is unaudited.

INVENTORY OF HOLDINGS FOR AUGUST 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	0.09	9/1/2021		60,000,000	0.09	\$60,000,000	\$60,000,000	\$0
ABN Amro Bank NV,Amsterdam TD	TIME DEPOSIT	0.09	9/7/2021		420,000,000	0.09	\$420,000,000	\$420,000,000	\$0
ABN Amro Bank NV,Amsterdam TD	TIME DEPOSIT	0.09	9/8/2021		350,000,000	0.09	\$350,000,000	\$350,000,000	\$0
Albion Capital LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		10/27/2021		49,098,000	0.13	\$49,087,894	\$49,087,272	-\$622
Albion Capital LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		11/24/2021		11,000,000	0.12	\$10,996,883	\$10,996,364	-\$519
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	\$50,000,000	\$0
Anglesea Funding LLC, .2%, Oct 15, 2021	COMMERCIAL PAPER ASSET BACKED CALLABLE	0.20	10/15/2021		22,000,000	0.20	\$22,000,000	\$22,004,124	\$4,124
Antalis S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/3/2021		31,560,000	0.08	\$31,559,790	\$31,559,737	-\$52
Atlantic Asset Securitization LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/8/2021		60,000,000	0.08	\$59,998,933	\$59,998,920	-\$13
Australia & New Zealand Banking Group, Melbourne CP4-2	COMMERCIAL PAPER - 4-2		9/20/2021		30,000,000	0.17	\$29,997,167	\$29,998,833	\$1,667
Australia & New Zealand Banking Group, Melbourne CP4-2	COMMERCIAL PAPER - 4-2		12/6/2021		50,000,000	0.18	\$49,975,750	\$49,989,896	\$14,146
Australia & New Zealand Banking Group, Melbourne TD	TIME DEPOSIT	0.09	9/7/2021		75,000,000	0.09	\$75,000,000	\$75,000,000	\$0
Australia & New Zealand Banking Group, Melbourne TD	TIME DEPOSIT	0.10	9/1/2021		580,000,000	0.10	\$580,000,000	\$580,000,000	\$0
Australia & New Zealand Banking Group, Melbourne TD	TIME DEPOSIT	0.10	9/3/2021		95,000,000	0.10	\$95,000,000	\$95,000,000	\$0
BNG Bank N.V. CP4-2	COMMERCIAL PAPER - 4-2		9/1/2021		200,000,000	0.06	\$199,999,667	\$199,999,612	-\$55
Bank of America N.A. Triparty Repo Overnight Fixed	REPO TRIPARTY OVERNIGHT FIXED	0.06	9/1/2021		1,005,000,000	0.06	\$1,005,000,000	\$1,005,000,000	\$0
Bank of Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.20	2/14/2022		50,000,000	0.20	\$50,000,000	\$50,014,568	\$14,568
Bank of Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.19	9/3/2021		138,800,000	0.19	\$138,800,000	\$138,801,387	\$1,387
Bank of Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.24	3/15/2022		25,000,000	0.24	\$25,000,000	\$25,011,536	\$11,536
Bank of Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.24	3/17/2022		50,000,000	0.24	\$50,000,000	\$50,023,033	\$23,033
Bank of Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.24	3/23/2022		50,000,000	0.24	\$50,000,000	\$50,023,165	\$23,165
Bank of Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.21	7/26/2022		100,000,000	0.21	\$100,000,000	\$100,018,210	\$18,210
Bank of Montreal ECD (USD)	EURO CERTIFICATE OF DEPOSIT	0.00	9/15/2021		50,000,000	0.10	\$49,998,056	\$49,998,056	\$0
Bank of Montreal, Dec 27, 2021	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.29	12/27/2021	9/1/2021	100,000,000	0.29	\$100,000,000	\$100,057,699	\$57,699
Bank of Montreal, Jun 10, 2022	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.25	6/10/2022	9/1/2021	100,000,000	0.25	\$100,000,000	\$100,048,851	\$48,851
Bank of Nova Scotia, Toronto CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.25	10/7/2021		15,000,000	0.25	\$15,000,000	\$15,002,618	\$2,618
Bank of Nova Scotia, Toronto CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.29	12/10/2021		100,000,000	0.29	\$100,000,000	\$100,054,918	\$54,918
Bank of Nova Scotia, Toronto CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.20	2/18/2022		50,000,000	0.20	\$50,000,000	\$50,018,721	\$18,721
Bank of Nova Scotia, Toronto CP4-2	COMMERCIAL PAPER - 4-2		5/5/2022		32,500,000	0.23	\$32,448,713	\$32,466,775	\$18,062
Bank of Nova Scotia, Toronto CP4-2	COMMERCIAL PAPER - 4-2		7/20/2022		48,750,000	0.20	\$48,662,521	\$48,672,581	\$10,060
Bank of Nova Scotia, Toronto, Jun 13, 2022	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.25	6/13/2022	9/1/2021	100,000,000	0.25	\$100,000,000	\$100,048,578	\$48,578
Barton Capital S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		10/15/2021		75,000,000	0.10	\$74,990,625	\$74,990,625	\$0
Barton Capital S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		10/25/2021		50,000,000	0.10	\$49,992,361	\$49,991,368	-\$993
Bedford Row Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/7/2021		25,000,000	0.29	\$24,998,639	\$24,999,417	\$778
Bedford Row Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		10/18/2021		39,800,000	0.18	\$39,790,448	\$39,796,710	\$6,262

See notes at end of table.

INVENTORY OF HOLDINGS FOR AUGUST 2021

Security Name	Security Classification	Cpn	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
Bedford Row Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/3/2022		75,000,000	0.21	\$74,945,313	\$74,968,229	\$22,917
Bedford Row Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/18/2022		50,000,000	0.18	\$49,942,500	\$49,950,486	\$7,986
Bedford Row Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		5/6/2022		10,000,000	0.24	\$9,983,467	\$9,988,978	\$5,511
Bedford Row Funding Corp., Sep 10, 2021	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	0.30	9/10/2021	9/1/2021	58,000,000	0.30	\$58,000,000	\$58,000,000	\$0
Bennington Stark Capital Co., LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		10/18/2021		25,000,000	0.11	\$24,996,333	\$24,996,267	-\$67
Bennington Stark Capital Co., LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		10/21/2021		2,000,000	0.11	\$1,999,688	\$1,999,677	-\$11
Bruce T. Brown 2017 Irrevocable Trust, Series 2017, Oct 01, 2042	VARIABLE RATE DEMAND NOTE	0.12	10/1/2042	9/2/2021	5,185,000	0.12	\$5,185,000	\$5,185,000	\$0
CAFCO, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/8/2021		75,000,000	0.08	\$74,998,667	\$74,998,650	-\$17
CHARTA, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/1/2021		99,300,000	0.06	\$99,299,834	\$99,299,780	-\$55
CHARTA, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/2/2021		75,000,000	0.11	\$74,999,542	\$74,999,667	\$125
CHARTA, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		12/3/2021		25,000,000	0.10	\$24,993,472	\$24,993,472	-\$0
CIESCO, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		10/4/2021		35,350,000	0.18	\$35,343,991	\$35,346,662	\$2,671
CIESCO, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/7/2022		20,000,000	0.15	\$19,986,667	\$19,987,289	\$622
CRC Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		12/3/2021		35,000,000	0.10	\$34,990,861	\$34,989,947	-\$914
CRC Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		12/6/2021		25,000,000	0.11	\$24,992,590	\$24,992,590	-\$0
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.26	9/1/2021		50,000,000	0.26	\$50,000,000	\$50,000,236	\$236
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.27	1/4/2022		75,000,000	0.27	\$75,000,000	\$75,040,880	\$40,880
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.18	9/8/2021		50,000,000	0.18	\$50,000,000	\$50,000,999	\$999
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.24	4/6/2022		25,000,000	0.24	\$25,000,000	\$25,011,621	\$11,621
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.24	5/4/2022		85,000,000	0.24	\$85,000,000	\$85,039,371	\$39,371
Canadian Imperial Bank of Commerce CP4-2	COMMERCIAL PAPER - 4-2		10/12/2021		11,500,000	0.20	\$11,497,317	\$11,498,927	\$1,610
Canadian Imperial Bank of Commerce, Jun 16, 2022	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.25	6/16/2022	9/1/2021	100,000,000	0.25	\$100,000,000	\$100,051,633	\$51,633
Canadian Imperial Bank of Commerce, Jun 17, 2022	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.25	6/17/2022	9/1/2021	100,000,000	0.25	\$100,000,000	\$100,047,523	\$47,523
City Furniture, Inc., Aug 01, 2044	VARIABLE RATE DEMAND NOTE	0.08	8/1/2044	9/2/2021	17,500,000	0.08	\$17,500,000	\$17,500,000	\$0
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		9/16/2021		50,000,000	0.20	\$49,995,556	\$49,997,978	\$2,422
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		9/20/2021		10,000,000	0.19	\$9,998,944	\$9,999,483	\$539
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		12/2/2021		30,000,000	0.13	\$29,989,925	\$29,990,623	\$698
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		1/3/2022		90,000,000	0.16	\$89,950,000	\$89,958,750	\$8,750
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		1/3/2022		85,000,000	0.16	\$84,952,778	\$84,961,042	\$8,264
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		1/5/2022		43,000,000	0.16	\$42,975,729	\$42,979,976	\$4,247
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		1/24/2022		135,000,000	0.16	\$134,912,400	\$134,923,898	\$11,498
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		2/1/2022		112,000,000	0.15	\$111,928,133	\$111,931,008	\$2,875
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		2/1/2022		39,000,000	0.16	\$38,973,307	\$38,975,976	\$2,669

See notes at end of table.

INVENTORY OF HOLDINGS FOR AUGUST 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		2/3/2022		35,000,000	0.16	\$34,975,733	\$34,977,857	\$2,123
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		2/8/2022		85,000,000	0.16	\$84,939,178	\$84,942,599	\$3,421
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		3/9/2022		20,000,000	0.17	\$19,982,056	\$19,982,056	\$0
Cooperative Rabobank UA TD	TIME DEPOSIT	0.09	9/1/2021		480,000,000	0.09	\$480,000,000	\$480,000,000	\$0
Cooperative Rabobank UA TD	TIME DEPOSIT	0.09	9/2/2021		360,000,000	0.09	\$360,000,000	\$360,000,000	\$0
Credit Agricole Corporate and Investment Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.08	9/3/2021		100,000,000	0.08	\$100,000,000	\$100,000,000	\$0
Credit Agricole Corporate and Investment Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.08	9/7/2021		100,000,000	0.08	\$100,000,000	\$100,000,000	\$0
Credit Agricole Corporate and Investment Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.08	9/1/2021		195,000,000	0.08	\$195,000,000	\$195,000,000	\$0
Credit Agricole Corporate and Investment Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.08	9/3/2021		90,000,000	0.08	\$90,000,000	\$90,000,000	\$0
Credit Agricole Corporate and Investment Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.07	9/7/2021		150,000,000	0.07	\$150,000,000	\$149,999,709	-\$291
Credit Agricole Corporate and Investment Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.06	9/7/2021		200,000,000	0.06	\$200,000,000	\$200,000,000	\$0
DNB Bank ASA CP4-2	COMMERCIAL PAPER - 4-2		9/1/2021		100,000,000	0.08	\$99,999,778	\$99,999,861	\$83
DNB Bank ASA CP4-2	COMMERCIAL PAPER - 4-2		9/2/2021		315,000,000	0.08	\$314,998,600	\$314,999,124	\$524
DZ Bank AG Deutsche Zentral-Genossenschaftsbank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.11	10/8/2021		200,000,000	0.11	\$200,000,000	\$200,006,330	\$6,330
DZ Bank AG Deutsche Zentral-Genossenschaftsbank CP4-2	COMMERCIAL PAPER - 4-2		1/26/2022		67,000,000	0.14	\$66,961,438	\$66,964,468	\$3,030
Dreyfus Government Cash Management Fund	OVERNIGHT MUTUAL FUND	0.03	9/1/2021		5,483,420	0.03	\$5,483,420	\$5,483,420	\$0
Erste Abwicklungsanstalt CP4-2	COMMERCIAL PAPER - 4-2		10/8/2021		125,000,000	0.10	\$124,986,806	\$124,987,465	\$659
Erste Abwicklungsanstalt CP4-2	COMMERCIAL PAPER - 4-2		11/1/2021		118,250,000	0.11	\$118,227,324	\$118,229,432	\$2,108
Erste Abwicklungsanstalt CP4-2	COMMERCIAL PAPER - 4-2		11/2/2021		85,000,000	0.12	\$84,983,165	\$84,984,976	\$1,811
Erste Abwicklungsanstalt CP4-2	COMMERCIAL PAPER - 4-2		2/15/2022		50,000,000	0.14	\$49,967,333	\$49,965,934	-\$1,400
FMS Wertmanagement AoR CP4-2	COMMERCIAL PAPER - 4-2		10/5/2021		124,500,000	0.10	\$124,487,896	\$124,489,106	\$1,210
FMS Wertmanagement AoR CP4-2	COMMERCIAL PAPER - 4-2		10/7/2021		91,900,000	0.10	\$91,890,555	\$91,891,499	\$945
FMS Wertmanagement AoR CP4-2	COMMERCIAL PAPER - 4-2		11/1/2021		110,000,000	0.11	\$109,979,161	\$109,982,761	\$3,600
FMS Wertmanagement AoR CP4-2	COMMERCIAL PAPER - 4-2		12/6/2021		132,161,000	0.10	\$132,125,390	\$132,123,609	-\$1,781
Fairway Finance Co. LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		10/25/2021		58,750,000	0.17	\$58,734,741	\$58,739,229	\$4,488
Fairway Finance Co. LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		10/27/2021		100,000,000	0.17	\$99,973,083	\$99,981,000	\$7,917
Federated Hermes Institutional Prime Value Obligations Fund - Class IS	MUTUAL FUND MONEY MARKET	0.09	9/1/2021	9/1/2021	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	9/2/2021	9,995,000	0.12	\$9,995,000	\$9,995,000	\$0
Foundation Properties, Inc., Sep 01, 2035	VARIABLE RATE DEMAND NOTE	0.40	9/1/2035	9/2/2021	4,036,000	0.41	\$4,036,000	\$4,036,000	\$0
GTA Funding LLC, Dec 10, 2021	COMMERCIAL PAPER ASSET BACKED CALLABLE		12/10/2021		120,000,000	0.14	\$119,952,867	\$119,953,877	\$1,010
GTA Funding LLC, Jan 24, 2022	COMMERCIAL PAPER ASSET BACKED CALLABLE		1/24/2022		25,000,000	0.14	\$24,985,806	\$24,985,000	-\$806
Gotham Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/9/2021		50,000,000	0.08	\$49,999,000	\$49,999,338	\$338
Gotham Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/24/2021		50,000,000	0.10	\$49,996,667	\$49,997,034	\$367
HSBC Securities (USA), Inc. Repo Tri Party Overnight Fixed	REPO TRIPARTY OVERNIGHT FIXED	0.06	9/1/2021		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	9/2/2021	4,260,000	0.12	\$4,260,000	\$4,260,000	\$0

See notes at end of table.

INVENTORY OF HOLDINGS FOR AUGUST 2021

Security Name	Security Classification	Cpn	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
Longship Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/7/2021		75,000,000	0.08	\$74,999,000	\$74,998,833	-\$167
Longship Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/8/2021		50,000,000	0.08	\$49,999,222	\$49,999,111	-\$111
Longship Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/10/2021		45,000,000	0.08	\$44,999,000	\$44,999,000	\$0
Longship Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/15/2021		55,000,000	0.08	\$54,998,167	\$54,998,167	\$0
Manhattan Asset Funding Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		10/5/2021		33,241,000	0.10	\$33,237,768	\$33,237,768	\$0
Manhattan Asset Funding Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		11/16/2021		73,000,000	0.11	\$72,982,825	\$72,981,888	-\$937
Mississippi Business Finance Corp., Kohler Project, Jun 01, 2022	VARIABLE RATE DEMAND NOTE	0.21	6/1/2022	9/2/2021	10,000,000	0.21	\$10,000,000	\$10,000,000	\$0
Mizuho Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.11	11/12/2021		70,000,000	0.11	\$70,000,000	\$70,002,412	\$2,412
Mizuho Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.11	11/12/2021		100,000,000	0.11	\$100,000,000	\$100,003,445	\$3,445
Mizuho Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.10	9/1/2021		100,000,000	0.10	\$100,000,000	\$100,000,055	\$55
Mizuho Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.10	9/2/2021		200,000,000	0.10	\$200,000,000	\$200,000,222	\$222
Mizuho Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.09	9/17/2021		180,000,000	0.09	\$180,000,000	\$180,000,848	\$848
Mizuho Bank Ltd. TD	TIME DEPOSIT	0.08	9/1/2021		185,000,000	0.08	\$185,000,000	\$185,000,000	\$0
Mizuho Securities USA, Inc. - REPO TRIPARTY OVERNIGHT FIXED	REPO TRIPARTY OVERNIGHT FIXED	0.06	9/1/2021		150,000,000	0.06	\$150,000,000	\$150,000,000	\$0
NRV Bank CP4-2	COMMERCIAL PAPER - 4-2		10/5/2021		125,000,000	0.10	\$124,987,847	\$124,989,063	\$1,215
National Australia Bank Ltd., Melbourne CP4-2	COMMERCIAL PAPER - 4-2		9/7/2021		50,000,000	0.07	\$49,999,319	\$49,999,222	-\$97
National Australia Bank Ltd., Melbourne ECD	EURO CERTIFICATE OF DEPOSIT	0.09	9/13/2021		100,000,000	0.09	\$100,000,000	\$100,000,000	\$0
National Australia Bank Ltd., Melbourne ECD	EURO CERTIFICATE OF DEPOSIT	0.11	11/22/2021		100,000,000	0.11	\$100,000,000	\$100,000,000	\$0
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
Nationwide Building Society CP4-2	COMMERCIAL PAPER - 4-2		9/1/2021		35,000,000	0.08	\$34,999,922	\$34,999,922	\$0
Nationwide Building Society CP4-2	COMMERCIAL PAPER - 4-2		9/1/2021		65,000,000	0.09	\$64,999,838	\$64,999,856	\$18
Nationwide Building Society CP4-2	COMMERCIAL PAPER - 4-2		9/3/2021		183,050,000	0.08	\$183,048,780	\$183,048,779	-\$1
Nationwide Building Society CP4-2	COMMERCIAL PAPER - 4-2		9/7/2021		200,000,000	0.09	\$199,996,500	\$199,996,888	\$388
Nationwide Building Society CP4-2	COMMERCIAL PAPER - 4-2		9/8/2021		200,000,000	0.08	\$199,996,444	\$199,996,444	-\$0
Nederlandse Waterschapsbank NV CP4-2	COMMERCIAL PAPER - 4-2		10/14/2021		81,224,000	0.10	\$81,214,073	\$81,214,073	\$0
Nederlandse Waterschapsbank NV CP4-2	COMMERCIAL PAPER - 4-2		12/13/2021		150,000,000	0.10	\$149,956,667	\$149,948,433	-\$8,234
Nordea Bank Abp CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.10	11/18/2021		150,000,000	0.10	\$150,000,000	\$150,004,607	\$4,607
Nordea Bank Abp CP4-2	COMMERCIAL PAPER - 4-2		12/2/2021		100,000,000	0.12	\$99,970,292	\$99,976,492	\$6,200
Old Line Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		10/20/2021		50,000,000	0.17	\$49,988,194	\$49,993,542	\$5,347
Old Line Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		11/18/2021		50,000,000	0.17	\$49,981,347	\$49,988,370	\$7,022
Old Line Funding, LLC, Dec 15, 2021	COMMERCIAL PAPER ASSET BACKED CALLABLE		12/15/2021		50,000,000	0.11	\$49,983,806	\$49,983,070	-\$736
Old Line Funding, LLC, Dec 28, 2021	COMMERCIAL PAPER ASSET BACKED CALLABLE		12/28/2021		50,000,000	0.12	\$49,980,167	\$49,980,167	-\$0
Old Line Funding, LLC, Feb 02, 2022	COMMERCIAL PAPER ASSET BACKED CALLABLE		2/2/2022		10,000,000	0.15	\$9,993,542	\$9,994,317	\$775
Old Line Funding, LLC, Feb 02, 2022	COMMERCIAL PAPER ASSET BACKED CALLABLE		2/2/2022		50,000,000	0.16	\$49,965,556	\$49,971,584	\$6,028
Old Line Funding, LLC, Jan 24, 2022	COMMERCIAL PAPER ASSET BACKED CALLABLE		1/24/2022		90,000,000	0.15	\$89,945,250	\$89,952,915	\$7,665

See notes at end of table.

INVENTORY OF HOLDINGS FOR AUGUST 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, Nov 04, 2021	COMMERCIAL PAPER ASSET BACKED CALLABLE		11/4/2021		50,000,000	0.18	\$49,983,750	\$49,990,792	\$7,042
Old Line Funding, LLC, Nov 08, 2021	COMMERCIAL PAPER ASSET BACKED CALLABLE		11/8/2021		50,000,000	0.12	\$49,988,500	\$49,990,129	\$1,629
Old Line Funding, LLC, Oct 18, 2021	COMMERCIAL PAPER ASSET BACKED CALLABLE		10/18/2021		50,000,000	0.10	\$49,993,333	\$49,993,867	\$533
Old Line Funding, LLC, Sep 20, 2021	COMMERCIAL PAPER ASSET BACKED CALLABLE		9/20/2021		100,000,000	0.10	\$99,994,444	\$99,995,389	\$945
Royal Bank of Canada CP4-2	COMMERCIAL PAPER - 4-2		7/12/2022		50,000,000	0.21	\$49,908,125	\$49,906,375	-\$1,750
Royal Bank of Canada, Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.30	12/1/2021		50,000,000	0.30	\$50,000,000	\$50,026,929	\$26,929
Royal Bank of Canada, Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.21	3/9/2022		25,000,000	0.21	\$25,000,000	\$25,010,267	\$10,267
Royal Bank of Canada, Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.26	11/4/2021		25,000,000	0.26	\$25,000,000	\$25,008,433	\$8,433
Royal Bank of Canada, Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.27	11/15/2021		25,000,000	0.27	\$25,000,000	\$25,009,964	\$9,964
Royal Bank of Canada, Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.29	11/29/2021		50,000,000	0.29	\$50,000,000	\$50,024,969	\$24,969
Royal Bank of Canada, New York Branch CP4-2	COMMERCIAL PAPER - 4-2		3/18/2022		25,000,000	0.24	\$24,966,833	\$24,981,206	\$14,372
Royal Bank of Canada, New York Branch CP4-2	COMMERCIAL PAPER - 4-2		6/21/2022		83,500,000	0.21	\$83,356,798	\$83,358,843	\$2,046
Royal Bank of Canada, New York Branch, Sep 24, 2021	VARIABLE RATE COMMERCIAL PAPER - 4-2	0.29	9/24/2021	9/1/2021	20,000,000	0.29	\$20,000,000	\$20,001,988	\$1,988
Scheel Investments, LLC, Sep 01, 2041	VARIABLE RATE DEMAND NOTE	0.12	9/1/2041	9/1/2021	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	\$49,987,014	\$49,986,070	-\$944
Starbird Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		10/4/2021		10,000,000	0.11	\$9,998,961	\$9,999,056	\$94
Starbird Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		11/9/2021		72,800,000	0.11	\$72,784,429	\$72,784,004	-\$425
Starbird Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		12/1/2021		50,000,000	0.10	\$49,987,222	\$49,984,539	-\$2,683
Starbird Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		12/9/2021		6,000,000	0.11	\$5,998,167	\$5,997,883	-\$283
Sumitomo Mitsui Trust Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.12	11/5/2021		90,000,000	0.12	\$90,000,000	\$90,004,618	\$4,618
Sumitomo Mitsui Trust Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.12	11/12/2021		75,000,000	0.12	\$75,000,000	\$75,003,953	\$3,953
Sumitomo Mitsui Trust Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.12	11/16/2021		100,000,000	0.12	\$100,000,000	\$100,005,131	\$5,131
Sumitomo Mitsui Trust Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.07	9/3/2021		50,000,000	0.07	\$50,000,000	\$49,999,959	-\$42
Sumitomo Mitsui Trust Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.07	9/7/2021		50,000,000	0.07	\$50,000,000	\$49,999,903	-\$97
Sumitomo Mitsui Trust Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.08	9/17/2021		100,000,000	0.08	\$100,000,000	\$99,999,999	-\$1
Sumitomo Mitsui Trust Bank Ltd. CP4-2	COMMERCIAL PAPER - 4-2		11/2/2021		45,000,000	0.12	\$44,990,550	\$44,993,621	\$3,071
Sumitomo Mitsui Trust Bank Ltd.(London) ECD	EURO CERTIFICATE OF DEPOSIT	0.14	11/17/2021		100,000,000	0.14	\$100,000,000	\$100,000,000	\$0
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	\$49,987,500	\$49,994,236	\$6,736
Thunder Bay Funding, LLC, Dec 09, 2021	COMMERCIAL PAPER ASSET BACKED CALLABLE		12/9/2021		100,000,000	0.12	\$99,966,667	\$99,969,444	\$2,777

See notes at end of table.

INVENTORY OF HOLDINGS FOR AUGUST 2021

Security Name	Security Classification	Cpn	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
Thunder Bay Funding, LLC, Dec 15, 2021	COMMERCIAL PAPER ASSET BACKED CALLABLE		12/15/2021		50,000,000	0.11	\$49,983,806	\$49,982,922	-\$884
Thunder Bay Funding, LLC, Feb 02, 2022	COMMERCIAL PAPER ASSET BACKED CALLABLE		2/2/2022		50,000,000	0.16	\$49,965,556	\$49,969,431	\$3,875
Thunder Bay Funding, LLC, Feb 07, 2022	COMMERCIAL PAPER ASSET BACKED CALLABLE		2/7/2022		50,000,000	0.16	\$49,964,444	\$49,968,222	\$3,778
Thunder Bay Funding, LLC, Mar 03, 2022	COMMERCIAL PAPER ASSET BACKED CALLABLE		3/3/2022		50,000,000	0.16	\$49,959,111	\$49,942,728	-\$16,383
Thunder Bay Funding, LLC, Nov 08, 2021	COMMERCIAL PAPER ASSET BACKED CALLABLE		11/8/2021		45,000,000	0.12	\$44,989,650	\$44,991,979	\$2,329
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.24	4/1/2022		100,000,000	0.24	\$100,000,000	\$100,052,520	\$52,520
Toronto Dominion Bank CP4-2	COMMERCIAL PAPER - 4-2		4/20/2022		50,000,000	0.25	\$49,919,444	\$49,952,634	\$33,189
Toronto Dominion Bank CP4-2	COMMERCIAL PAPER - 4-2		4/29/2022		50,000,000	0.24	\$49,919,667	\$49,949,792	\$30,125
Toronto Dominion Bank CP4-2	COMMERCIAL PAPER - 4-2		5/3/2022		200,000,000	0.24	\$199,673,333	\$199,793,112	\$119,779
Toronto Dominion Bank CP4-2	COMMERCIAL PAPER - 4-2		5/4/2022		7,500,000	0.24	\$7,487,700	\$7,492,210	\$4,510
Toronto Dominion Bank, Feb 16, 2022	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.25	2/16/2022	9/1/2021	55,000,000	0.25	\$55,000,000	\$55,026,662	\$26,662
Toronto Dominion Bank, Jun 09, 2022	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.25	6/9/2022	9/1/2021	50,000,000	0.25	\$50,000,000	\$50,024,320	\$24,320
Total Capital Canada Ltd. CP4-2	COMMERCIAL PAPER - 4-2		9/7/2021		72,000,000	0.08	\$71,998,880	\$71,998,880	-\$0
Toyota Credit Canada Inc. CP	COMMERCIAL PAPER		10/26/2021		100,000,000	0.17	\$99,973,556	\$99,972,000	-\$1,556
Toyota Credit De Puerto Rico Corp. CP	COMMERCIAL PAPER		3/4/2022		25,000,000	0.16	\$24,979,444	\$24,984,327	\$4,882
Toyota Motor Finance (Netherlands) B.V. CP	COMMERCIAL PAPER		2/4/2022		40,000,000	0.15	\$39,973,833	\$39,975,578	\$1,744
U.S. Treasury Floater, 04/30/2023	US TREASURY FLOATING RATE NOTE	0.08	4/30/2023	9/8/2021	100,000,000	0.07	\$100,013,482	\$100,007,029	-\$6,453
U.S. Treasury Floater, 04/30/2023	US TREASURY FLOATING RATE NOTE	0.08	4/30/2023	9/8/2021	75,000,000	0.07	\$75,008,848	\$75,005,272	-\$3,576
Westpac Banking Corp. Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.18	12/1/2021		50,000,000	0.18	\$50,000,000	\$50,011,487	\$11,487
Westpac Banking Corp. Ltd., Sydney CP4-2	COMMERCIAL PAPER - 4-2		3/25/2022		25,000,000	0.24	\$24,965,667	\$24,984,264	\$18,597
Wylie Bice Life Insurance Trust, Aug 01, 2046	VARIABLE RATE DEMAND NOTE	0.12	8/1/2046	9/1/2021	7,625,000	0.12	\$7,625,000	\$7,625,000	\$0
Total Value of Assets					16,790,225,503		\$16,787,927,130	\$16,789,024,639	\$1,097,509

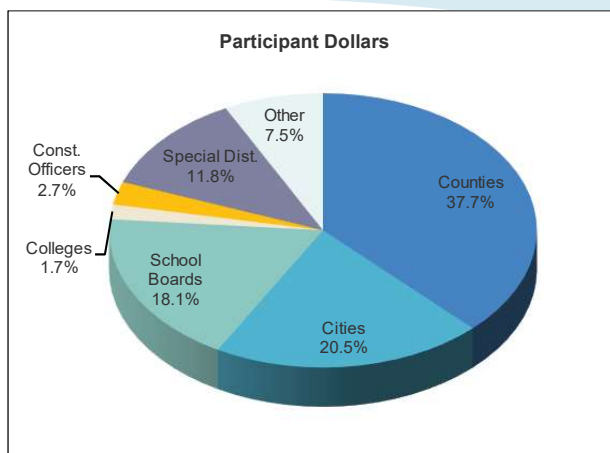
Notes: The data included in this report is unaudited. Amounts above are the value of investments. Income accruals, payables and uninvested cash are not included. Amortizations/accretions are reported with a one-day lag in the above valuations.

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

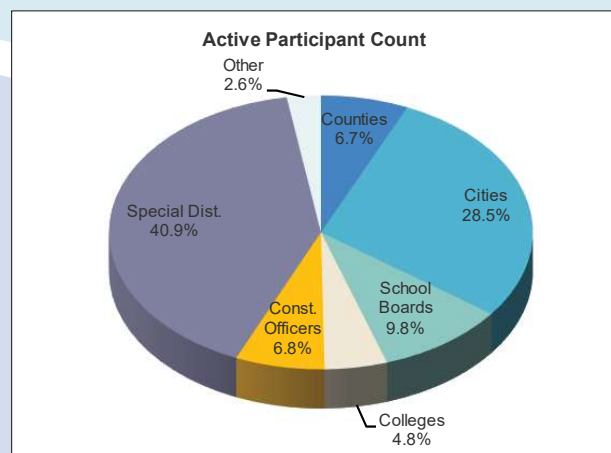
² Amortized cost is calculated using a straight line method.

PARTICIPANT CONCENTRATION DATA - AS OF AUGUST 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	1.7%	4.8%
Top 10	35.4%	1.4%	Top 10	1.6%	1.4%
\$100 million or more	66.3%	6.1%	\$100 million or more	0.0%	0.0%
\$10 million up to \$100 million	29.3%	17.3%	\$10 million up to \$100 million	1.5%	1.0%
\$1 million up to \$10 million	3.9%	22.9%	\$1 million up to \$10 million	0.2%	1.4%
Under \$1 million	0.5%	53.7%	Under \$1 million	0.01%	2.5%
Counties	37.7%	6.7%	Constitutional Officers	2.7%	6.8%
Top 10	30.0%	1.4%	Top 10	1.6%	1.4%
\$100 million or more	35.2%	2.3%	\$100 million or more	1.1%	0.1%
\$10 million up to \$100 million	2.2%	1.2%	\$10 million up to \$100 million	1.1%	0.7%
\$1 million up to \$10 million	0.2%	1.2%	\$1 million up to \$10 million	0.4%	2.2%
Under \$1 million	0.0%	1.9%	Under \$1 million	0.0%	3.8%
Municipalities	20.5%	28.5%	Special Districts	11.8%	40.9%
Top 10	8.3%	1.4%	Top 10	6.9%	1.4%
\$100 million or more	9.5%	1.6%	\$100 million or more	3.8%	0.5%
\$10 million up to \$100 million	9.4%	6.5%	\$10 million up to \$100 million	6.6%	3.8%
\$1 million up to \$10 million	1.4%	7.6%	\$1 million up to \$10 million	1.0%	7.6%
Under \$1 million	0.1%	12.7%	Under \$1 million	0.3%	28.9%
School Boards	18.1%	9.8%	Other	7.5%	2.6%
Top 10	11.7%	1.4%	Top 10	7.4%	1.4%
\$100 million or more	10.6%	1.1%	\$100 million or more	6.1%	0.4%
\$10 million up to \$100 million	7.2%	3.5%	\$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	0.2%	0.8%
Under \$1 million	0.0%	3.1%	Under \$1 million	0.0%	0.8%



Total Fund Value: \$16,786,842,121



Total Active Participant Count: 734

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

COMPLIANCE WITH INVESTMENT POLICY FOR AUGUST 2021

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

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

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

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

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TRADING ACTIVITY FOR AUGUST 2021

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
SUMITOMO MITSUI TRUCDYAN	11/16/21	08/05/21	08/06/21	50,000,000	50,000,000	167	50,000,167	0
SUMITOMO MITSUI TRUCDYAN	11/16/21	08/05/21	08/06/21	50,000,000	50,000,000	167	50,000,167	0
SUMITOMO MITSUI TRUCDYAN	08/13/21	08/06/21	08/06/21	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	08/13/21	08/06/21	08/06/21	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	08/20/21	08/13/21	08/13/21	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	08/20/21	08/13/21	08/13/21	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	08/23/21	08/16/21	08/16/21	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	08/23/21	08/16/21	08/16/21	30,000,000	30,000,000	0	30,000,000	0
SUMITOMO MITSUI TRUCDYAN	08/27/21	08/20/21	08/20/21	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	08/27/21	08/20/21	08/20/21	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	08/30/21	08/23/21	08/23/21	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	09/03/21	08/27/21	08/27/21	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	09/07/21	08/30/21	08/30/21	50,000,000	50,000,000	0	50,000,000	0
THUNDER BAY FUNDING, LLC	12/09/21	08/05/21	08/09/21	50,000,000	49,979,667	0	49,979,667	0
THUNDER BAY FUNDING, LLC	12/09/21	08/05/21	08/09/21	50,000,000	49,979,667	0	49,979,667	0
THUNDER BAY FUNDING, LLC	03/03/22	08/17/21	08/17/21	50,000,000	49,956,000	0	49,956,000	0
TOYOTA MOTOR FINANCCP	02/04/22	08/05/21	08/06/21	40,000,000	39,969,667	0	39,969,667	0
WYLLIE BICE LIFE INSURANCE TRUST	08/01/46	08/30/21	08/31/21	7,625,000	7,625,000	0	7,625,000	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	08/03/21	08/03/21	344,956	344,956	0	344,956	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	08/04/21	08/04/21	478,765	478,765	0	478,765	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	08/09/21	08/09/21	670,102	670,102	0	670,102	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	08/12/21	08/12/21	821,531	821,531	0	821,531	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	08/16/21	08/16/21	868,023	868,023	0	868,023	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	08/17/21	08/17/21	150,480	150,480	0	150,480	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	08/20/21	08/20/21	973,349	973,349	0	973,349	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	08/24/21	08/24/21	81,849	81,849	0	81,849	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	08/25/21	08/25/21	160,496	160,496	0	160,496	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	08/27/21	08/27/21	38,892	38,892	0	38,892	0
HSBC TRIPARTY	08/09/21	08/06/21	08/06/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	08/20/21	08/19/21	08/19/21	203,000,000	203,000,000	0	203,000,000	0
MIZUHO TRIPARTY	08/23/21	08/20/21	08/20/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	08/23/21	08/20/21	08/20/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	08/23/21	08/20/21	08/20/21	299,000,000	299,000,000	0	299,000,000	0
MIZUHO TRIPARTY	08/24/21	08/23/21	08/23/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	08/24/21	08/23/21	08/23/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	08/24/21	08/23/21	08/23/21	328,000,000	328,000,000	0	328,000,000	0
MIZUHO TRIPARTY	08/25/21	08/24/21	08/24/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	08/25/21	08/24/21	08/24/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	08/25/21	08/24/21	08/24/21	306,000,000	306,000,000	0	306,000,000	0
MIZUHO TRIPARTY	08/26/21	08/25/21	08/25/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	08/26/21	08/25/21	08/25/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	08/26/21	08/25/21	08/25/21	178,000,000	178,000,000	0	178,000,000	0
MIZUHO TRIPARTY	08/27/21	08/26/21	08/26/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	08/27/21	08/26/21	08/26/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	08/27/21	08/26/21	08/26/21	234,000,000	234,000,000	0	234,000,000	0
MIZUHO TRIPARTY	08/30/21	08/27/21	08/27/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	08/30/21	08/27/21	08/27/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	08/30/21	08/27/21	08/27/21	377,000,000	377,000,000	0	377,000,000	0
MIZUHO TRIPARTY	08/31/21	08/30/21	08/30/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	08/31/21	08/30/21	08/30/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	08/31/21	08/30/21	08/30/21	145,000,000	145,000,000	0	145,000,000	0
MIZUHO TRIPARTY	09/01/21	08/31/21	08/31/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	09/01/21	08/31/21	08/31/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	09/01/21	08/31/21	08/31/21	1,005,000,000	1,005,000,000	0	1,005,000,000	0
MIZUHO TRIPARTY	08/03/21	08/02/21	08/02/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	08/03/21	08/02/21	08/02/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	08/03/21	08/02/21	08/02/21	208,000,000	208,000,000	0	208,000,000	0
MIZUHO TRIPARTY	08/04/21	08/03/21	08/03/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	08/04/21	08/03/21	08/03/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	08/04/21	08/03/21	08/03/21	600,000,000	600,000,000	0	600,000,000	0
MIZUHO TRIPARTY	08/05/21	08/04/21	08/04/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	08/05/21	08/04/21	08/04/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	08/05/21	08/04/21	08/04/21	322,000,000	322,000,000	0	322,000,000	0
MIZUHO TRIPARTY	08/06/21	08/05/21	08/05/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	08/06/21	08/05/21	08/05/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	08/06/21	08/05/21	08/05/21	527,000,000	527,000,000	0	527,000,000	0

TRADING ACTIVITY FOR AUGUST 2021

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
MIZUHO TRIPARTY	08/09/21	08/06/21	08/06/21	150,000,000	150,000,000	0	150,000,000	0
BANK OF AMERICA TRIPARTY	08/09/21	08/06/21	08/06/21	549,000,000	549,000,000	0	549,000,000	0
MIZUHO TRIPARTY	08/10/21	08/09/21	08/09/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	08/10/21	08/09/21	08/09/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	08/10/21	08/09/21	08/09/21	245,000,000	245,000,000	0	245,000,000	0
MIZUHO TRIPARTY	08/11/21	08/10/21	08/10/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	08/11/21	08/10/21	08/10/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	08/11/21	08/10/21	08/10/21	266,000,000	266,000,000	0	266,000,000	0
MIZUHO TRIPARTY	08/12/21	08/11/21	08/11/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	08/12/21	08/11/21	08/11/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	08/12/21	08/11/21	08/11/21	272,000,000	272,000,000	0	272,000,000	0
MIZUHO TRIPARTY	08/13/21	08/12/21	08/12/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	08/13/21	08/12/21	08/12/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	08/13/21	08/12/21	08/12/21	260,000,000	260,000,000	0	260,000,000	0
MIZUHO TRIPARTY	08/16/21	08/13/21	08/13/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	08/16/21	08/13/21	08/13/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	08/16/21	08/13/21	08/13/21	214,000,000	214,000,000	0	214,000,000	0
MIZUHO TRIPARTY	08/17/21	08/16/21	08/16/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	08/17/21	08/16/21	08/16/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	08/17/21	08/16/21	08/16/21	227,000,000	227,000,000	0	227,000,000	0
MIZUHO TRIPARTY	08/18/21	08/17/21	08/17/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	08/18/21	08/17/21	08/17/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	08/18/21	08/17/21	08/17/21	225,000,000	225,000,000	0	225,000,000	0
MIZUHO TRIPARTY	08/19/21	08/18/21	08/18/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	08/19/21	08/18/21	08/18/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	08/19/21	08/18/21	08/18/21	221,000,000	221,000,000	0	221,000,000	0
MIZUHO TRIPARTY	08/20/21	08/19/21	08/19/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	08/20/21	08/19/21	08/19/21	100,000,000	100,000,000	0	100,000,000	0
<i>Total Buys</i>				36,712,874,443	36,712,206,620	583	36,712,207,203	0
<i>Cash Closes</i>								
ANGLESEA FUNDING LLC	01/04/22	08/31/21	08/31/21	90,000,000	90,000,000	15,275	90,015,275	0
THUNDER BAY FUNDING, LLC,	09/20/21	08/09/21	08/09/21	100,000,000	99,976,667	0	99,976,667	0
THUNDER BAY FUNDING, LLC	10/01/21	08/17/21	08/17/21	50,000,000	49,990,625	0	49,990,625	0
<i>Total Cash Closes</i>				240,000,000	239,967,292	15,275	239,982,567	0
<i>Deposits</i>								
SVENSKA HANDELSBANKTD 0.07 20210823	08/23/21	08/20/21	08/20/21	400,000,000	400,000,000	0	400,000,000	0
AUSTRALIA NEW ZEATD 0.095 20210827	08/27/21	08/20/21	08/20/21	105,000,000	105,000,000	0	105,000,000	0
MIZUHO BANK LTD,TDTD 0.08 20210823	08/23/21	08/20/21	08/20/21	190,000,000	190,000,000	0	190,000,000	0
ABN AMRO BANK NV,ATD 0.09 20210809	08/09/21	08/02/21	08/02/21	440,000,000	440,000,000	0	440,000,000	0
AUSTRALIA NEW ZEATD 0.09 20210907	09/07/21	08/31/21	08/31/21	75,000,000	75,000,000	0	75,000,000	0
MIZUHO BANK LTD,TDTD 0.08 20210901	09/01/21	08/31/21	08/31/21	185,000,000	185,000,000	0	185,000,000	0
ABN AMRO BANK NV,ATD 0.09 20210908	09/08/21	08/31/21	08/31/21	350,000,000	350,000,000	0	350,000,000	0
AUSTRALIA NEW ZEATD 0.095 20210820	08/20/21	08/13/21	08/13/21	109,000,000	109,000,000	0	109,000,000	0
SVENSKA HANDELSBANKTD 0.07 20210816	08/16/21	08/13/21	08/13/21	300,000,000	300,000,000	0	300,000,000	0
ABN AMRO BANK NV,ATD 0.09 20210831	08/31/21	08/24/21	08/24/21	360,000,000	360,000,000	0	360,000,000	0
AUSTRALIA NEW ZEATD 0.095 20210831	08/31/21	08/24/21	08/24/21	80,000,000	80,000,000	0	80,000,000	0
CREDIT AGRICOLE CORTD 0.07 20210825	08/25/21	08/24/21	08/24/21	150,000,000	150,000,000	0	150,000,000	0
MIZUHO BANK LTD,TDTD 0.08 20210825	08/25/21	08/24/21	08/24/21	190,000,000	190,000,000	0	190,000,000	0
SVENSKA HANDELSBANKTD 0.07 20210825	08/25/21	08/24/21	08/24/21	500,000,000	500,000,000	0	500,000,000	0
SVENSKA HANDELSBANKTD 0.07 20210825	08/25/21	08/24/21	08/24/21	300,000,000	300,000,000	0	300,000,000	0
AUSTRALIA NEW ZEATD 0.095 20210813	08/13/21	08/06/21	08/06/21	115,000,000	115,000,000	0	115,000,000	0
SVENSKA HANDELSBANKTD 0.07 20210818	08/18/21	08/17/21	08/17/21	150,000,000	150,000,000	0	150,000,000	0
AUSTRALIA NEW ZEATD 0.095 20210824	08/24/21	08/17/21	08/17/21	79,000,000	79,000,000	0	79,000,000	0
ABN AMRO BANK NV,ATD 0.09 20210824	08/24/21	08/17/21	08/17/21	360,000,000	360,000,000	0	360,000,000	0
AUSTRALIA NEW ZEATD 0.095 20210817	08/17/21	08/10/21	08/10/21	89,000,000	89,000,000	0	89,000,000	0
ABN AMRO BANK NV,ATD 0.09 20210817	08/17/21	08/10/21	08/10/21	365,000,000	365,000,000	0	365,000,000	0
AUSTRALIA NEW ZEATD 0.1 20210810	08/10/21	08/03/21	08/03/21	89,000,000	89,000,000	0	89,000,000	0
ABN AMRO BANK NV,ATD 0.09 20210810	08/10/21	08/03/21	08/03/21	365,000,000	365,000,000	0	365,000,000	0
AUSTRALIA NEW ZEATD 0.095 20210901	09/01/21	08/25/21	08/25/21	580,000,000	580,000,000	0	580,000,000	0
ABN AMRO BANK NV,ATD 0.09 20210901	09/01/21	08/25/21	08/25/21	60,000,000	60,000,000	0	60,000,000	0
COOPERATIEVE RABOBATD 0.09 20210901	09/01/21	08/25/21	08/25/21	480,000,000	480,000,000	0	480,000,000	0
MIZUHO BANK LTD,TDTD 0.08 20210826	08/26/21	08/25/21	08/25/21	195,000,000	195,000,000	0	195,000,000	0
SVENSKA HANDELSBANKTD 0.07 20210826	08/26/21	08/25/21	08/25/21	500,000,000	500,000,000	0	500,000,000	0
AUSTRALIA NEW ZEATD 0.095 20210825	08/25/21	08/18/21	08/18/21	580,000,000	580,000,000	0	580,000,000	0
COOPERATIEVE RABOBATD 0.09 20210825	08/25/21	08/18/21	08/18/21	480,000,000	480,000,000	0	480,000,000	0
SVENSKA HANDELSBANKTD 0.07 20210819	08/19/21	08/18/21	08/18/21	200,000,000	200,000,000	0	200,000,000	0
ABN AMRO BANK NV,ATD 0.09 20210825	08/25/21	08/18/21	08/18/21	60,000,000	60,000,000	0	60,000,000	0

TRADING ACTIVITY FOR AUGUST 2021

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
SVENSKA HANDELSBANKTD 0.06 20210831	08/31/21	08/30/21	08/30/21	840,000,000	840,000,000	0	840,000,000	0
MIZUHO BANK LTD,TDTD 0.08 20210831	08/31/21	08/30/21	08/30/21	190,000,000	190,000,000	0	190,000,000	0
ABN AMRO BANK NV,ATD 0.09 20210907	09/07/21	08/30/21	08/30/21	420,000,000	420,000,000	0	420,000,000	0
COOPERATIEVE RABOBATD 0.1 20210818	08/18/21	08/11/21	08/11/21	493,000,000	493,000,000	0	493,000,000	0
AUSTRALIA NEW ZEATD 0.095 20210818	08/18/21	08/11/21	08/11/21	579,000,000	579,000,000	0	579,000,000	0
ABN AMRO BANK NV,ATD 0.09 20210818	08/18/21	08/11/21	08/11/21	60,000,000	60,000,000	0	60,000,000	0
AUSTRALIA NEW ZEATD 0.095 20210811	08/11/21	08/04/21	08/04/21	580,000,000	580,000,000	0	580,000,000	0
COOPERATIEVE RABOBATD 0.1 20210811	08/11/21	08/04/21	08/04/21	495,000,000	495,000,000	0	495,000,000	0
SVENSKA HANDELSBANKTD 0.07 20210805	08/05/21	08/04/21	08/04/21	200,000,000	200,000,000	0	200,000,000	0
ABN AMRO BANK NV,ATD 0.09 20210811	08/11/21	08/04/21	08/04/21	60,000,000	60,000,000	0	60,000,000	0
COOPERATIEVE RABOBATD 0.09 20210902	09/02/21	08/26/21	08/26/21	360,000,000	360,000,000	0	360,000,000	0
MIZUHO BANK LTD,TDTD 0.08 20210827	08/27/21	08/26/21	08/26/21	190,000,000	190,000,000	0	190,000,000	0
SVENSKA HANDELSBANKTD 0.07 20210827	08/27/21	08/26/21	08/26/21	500,000,000	500,000,000	0	500,000,000	0
SVENSKA HANDELSBANKTD 0.07 20210810	08/10/21	08/09/21	08/09/21	200,000,000	200,000,000	0	200,000,000	0
ABN AMRO BANK NV,ATD 0.09 20210816	08/16/21	08/09/21	08/09/21	435,000,000	435,000,000	0	435,000,000	0
SVENSKA HANDELSBANKTD 0.07 20210820	08/20/21	08/19/21	08/19/21	270,000,000	270,000,000	0	270,000,000	0
COOPERATIEVE RABOBATD 0.09 20210826	08/26/21	08/19/21	08/19/21	365,000,000	365,000,000	0	365,000,000	0
COOPERATIEVE RABOBATD 0.1 20210819	08/19/21	08/12/21	08/12/21	365,000,000	365,000,000	0	365,000,000	0
ABN AMRO BANK NV,ATD 0.09 20210830	08/30/21	08/23/21	08/23/21	425,000,000	425,000,000	0	425,000,000	0
MIZUHO BANK LTD,TDTD 0.08 20210824	08/24/21	08/23/21	08/23/21	195,000,000	195,000,000	0	195,000,000	0
SVENSKA HANDELSBANKTD 0.07 20210824	08/24/21	08/23/21	08/23/21	400,000,000	400,000,000	0	400,000,000	0
COOPERATIEVE RABOBATD 0.1 20210812	08/12/21	08/05/21	08/05/21	370,000,000	370,000,000	0	370,000,000	0
SVENSKA HANDELSBANKTD 0.07 20210817	08/17/21	08/16/21	08/16/21	350,000,000	350,000,000	0	350,000,000	0
ABN AMRO BANK NV,ATD 0.09 20210823	08/23/21	08/16/21	08/16/21	425,000,000	425,000,000	0	425,000,000	0
AUSTRALIA NEW ZEATD 0.095 20210903	09/03/21	08/27/21	08/27/21	95,000,000	95,000,000	0	95,000,000	0
MIZUHO BANK LTD,TDTD 0.08 20210830	08/30/21	08/27/21	08/27/21	185,000,000	185,000,000	0	185,000,000	0
SVENSKA HANDELSBANKTD 0.06 20210830	08/30/21	08/27/21	08/27/21	800,000,000	800,000,000	0	800,000,000	0
Total Deposits				18,328,000,000	18,328,000,000	0	18,328,000,000	0
Maturities								
ANTALIS S.A, CPABS4CPABS4	08/06/21	08/06/21	08/06/21	50,000,000	50,000,000	0	50,000,000	0
ANTALIS S.A, CPABS4CPABS4	08/13/21	08/13/21	08/13/21	50,220,000	50,220,000	0	50,220,000	0
ANTALIS S.A, CPABS4CPABS4	08/20/21	08/20/21	08/20/21	50,000,000	50,000,000	0	50,000,000	0
ANTALIS S.A, CPABS4CPABS4	08/27/21	08/27/21	08/27/21	50,000,000	50,000,000	0	50,000,000	0
BPCE SA CP4-2CP4-2	08/03/21	08/03/21	08/03/21	283,320,000	283,320,000	0	283,320,000	0
BARTON CAPITAL S.A,CPABS4	08/16/21	08/16/21	08/16/21	75,000,000	75,000,000	0	75,000,000	0
BARTON CAPITAL S.A,CPABS4	08/26/21	08/26/21	08/26/21	50,000,000	50,000,000	0	50,000,000	0
BNP PARIBAS SA CP4-CP4-2	08/05/21	08/05/21	08/05/21	50,000,000	50,000,000	0	50,000,000	0
BNP PARIBAS SA CP4-CP4-2	08/09/21	08/09/21	08/09/21	85,000,000	85,000,000	0	85,000,000	0
COLLATERALIZED COMMCPABS3	08/03/21	08/03/21	08/03/21	45,000,000	45,000,000	0	45,000,000	0
COLLATERALIZED COMMCPABS3	08/06/21	08/06/21	08/06/21	85,000,000	85,000,000	0	85,000,000	0
COLLATERALIZED COMMCPABS3	08/11/21	08/11/21	08/11/21	80,000,000	80,000,000	0	80,000,000	0
COLLATERALIZED COMMCPABS3	08/12/21	08/12/21	08/12/21	70,000,000	70,000,000	0	70,000,000	0
CREDIT AGRICOLE CORCDYAN	08/03/21	08/03/21	08/03/21	425,000,000	425,000,000	0	425,000,000	0
CREDIT AGRICOLE CORCDYAN	08/05/21	08/05/21	08/05/21	193,000,000	193,000,000	0	193,000,000	0
CREDIT AGRICOLE CORCDYAN	08/06/21	08/06/21	08/06/21	100,000,000	100,000,000	0	100,000,000	0
CREDIT AGRICOLE CORCDYAN	08/09/21	08/09/21	08/09/21	150,000,000	150,000,000	0	150,000,000	0
CREDIT AGRICOLE CORCDYAN	08/10/21	08/10/21	08/10/21	422,000,000	422,000,000	0	422,000,000	0
CREDIT AGRICOLE CORCDYAN	08/12/21	08/12/21	08/12/21	195,000,000	195,000,000	0	195,000,000	0
CREDIT AGRICOLE CORCDYAN	08/16/21	08/16/21	08/16/21	150,000,000	150,000,000	0	150,000,000	0
CREDIT AGRICOLE CORCDYAN	08/13/21	08/13/21	08/13/21	95,000,000	95,000,000	0	95,000,000	0
CREDIT AGRICOLE CORCDYAN	08/17/21	08/17/21	08/17/21	420,000,000	420,000,000	0	420,000,000	0
CREDIT AGRICOLE CORCDYAN	08/19/21	08/19/21	08/19/21	195,000,000	195,000,000	0	195,000,000	0
CREDIT AGRICOLE CORCDYAN	08/20/21	08/20/21	08/20/21	90,000,000	90,000,000	0	90,000,000	0
CREDIT AGRICOLE CORCDYAN	08/23/21	08/23/21	08/23/21	145,500,000	145,500,000	0	145,500,000	0
CREDIT AGRICOLE CORCDYAN	08/24/21	08/24/21	08/24/21	400,000,000	400,000,000	0	400,000,000	0
CREDIT AGRICOLE CORCDYAN	08/27/21	08/27/21	08/27/21	100,000,000	100,000,000	0	100,000,000	0
CREDIT AGRICOLE CORCDYAN	08/30/21	08/30/21	08/30/21	150,000,000	150,000,000	0	150,000,000	0
CREDIT AGRICOLE CORCDYAN	08/31/21	08/31/21	08/31/21	200,000,000	200,000,000	0	200,000,000	0
CREDIT INDUSTRIEL ECP4-2	08/03/21	08/03/21	08/03/21	800,000,000	800,000,000	0	800,000,000	0
CREDIT INDUSTRIEL ECP4-2	08/04/21	08/04/21	08/04/21	865,000,000	865,000,000	0	865,000,000	0
CREDIT INDUSTRIEL ECP4-2	08/05/21	08/05/21	08/05/21	865,000,000	865,000,000	0	865,000,000	0
CREDIT INDUSTRIEL ECP4-2	08/06/21	08/06/21	08/06/21	865,000,000	865,000,000	0	865,000,000	0
CREDIT INDUSTRIEL ECP4-2	08/09/21	08/09/21	08/09/21	864,000,000	864,000,000	0	864,000,000	0
CREDIT INDUSTRIEL ECP4-2	08/10/21	08/10/21	08/10/21	864,000,000	864,000,000	0	864,000,000	0
CREDIT INDUSTRIEL ECP4-2	08/11/21	08/11/21	08/11/21	864,000,000	864,000,000	0	864,000,000	0
CREDIT INDUSTRIEL ECP4-2	08/12/21	08/12/21	08/12/21	860,000,000	860,000,000	0	860,000,000	0
CREDIT INDUSTRIEL ECP4-2	08/13/21	08/13/21	08/13/21	860,000,000	860,000,000	0	860,000,000	0

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Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
CREDIT INDUSTRIEL ECP4-2	08/16/21	08/16/21	08/16/21	856,785,000	856,785,000	0	856,785,000	0
CREDIT INDUSTRIEL ECP4-2	08/17/21	08/17/21	08/17/21	600,000,000	600,000,000	0	600,000,000	0
CREDIT INDUSTRIEL ECP4-2	08/18/21	08/18/21	08/18/21	590,000,000	590,000,000	0	590,000,000	0
CREDIT INDUSTRIEL ECP4-2	08/19/21	08/19/21	08/19/21	595,000,000	595,000,000	0	595,000,000	0
CREDIT INDUSTRIEL ECP4-2	08/20/21	08/20/21	08/20/21	595,000,000	595,000,000	0	595,000,000	0
CREDIT INDUSTRIEL ECP4-2	08/23/21	08/23/21	08/23/21	840,000,000	840,000,000	0	840,000,000	0
CREDIT INDUSTRIEL ECP4-2	08/24/21	08/24/21	08/24/21	845,000,000	845,000,000	0	845,000,000	0
CREDIT INDUSTRIEL ECP4-2	08/25/21	08/25/21	08/25/21	845,000,000	845,000,000	0	845,000,000	0
CREDIT INDUSTRIEL ECP4-2	08/26/21	08/26/21	08/26/21	845,000,000	845,000,000	0	845,000,000	0
CREDIT INDUSTRIEL ECP4-2	08/27/21	08/27/21	08/27/21	600,000,000	600,000,000	0	600,000,000	0
CREDIT INDUSTRIEL ECP4-2	08/30/21	08/30/21	08/30/21	350,000,000	350,000,000	0	350,000,000	0
CREDIT INDUSTRIEL ECP4-2	08/31/21	08/31/21	08/31/21	300,000,000	300,000,000	0	300,000,000	0
DNB BANK ASA CP4-2CP4-2	08/02/21	08/02/21	08/02/21	200,000,000	200,000,000	0	200,000,000	0
DNB BANK ASA CP4-2CP4-2	08/16/21	08/16/21	08/16/21	57,050,000	57,050,000	0	57,050,000	0
ERSTE ABWICKLUNGSANCP4-2	08/06/21	08/06/21	08/06/21	100,000,000	100,000,000	0	100,000,000	0
FAIRWAY FINANCE CO,CPABS4	08/20/21	08/20/21	08/20/21	50,000,000	50,000,000	0	50,000,000	0
FMS WERTMANAGEMENT CP4-2	08/18/21	08/18/21	08/18/21	230,000,000	230,000,000	0	230,000,000	0
GOTHAM FUNDING CORPCPABS4	08/09/21	08/09/21	08/09/21	15,947,000	15,947,000	0	15,947,000	0
GOTHAM FUNDING CORPCPABS4	08/13/21	08/13/21	08/13/21	35,000,000	35,000,000	0	35,000,000	0
GTA FUNDING LLC CPACPABS4	08/05/21	08/05/21	08/05/21	10,868,000	10,868,000	0	10,868,000	0
ING (U.S.) FUNDING CP	08/20/21	08/20/21	08/20/21	100,000,000	100,000,000	0	100,000,000	0
MANHATTAN ASSET FUNCPABS4	08/13/21	08/13/21	08/13/21	38,000,000	38,000,000	0	38,000,000	0
MANHATTAN ASSET FUNCPABS4	08/17/21	08/17/21	08/17/21	108,000,000	108,000,000	0	108,000,000	0
MIZUHO BANK LTD,CDYAN	08/06/21	08/06/21	08/06/21	100,000,000	100,000,000	0	100,000,000	0
MIZUHO BANK LTD,CDYAN	08/11/21	08/11/21	08/11/21	100,000,000	100,000,000	0	100,000,000	0
MIZUHO BANK LTD,CDYAN	08/20/21	08/20/21	08/20/21	210,000,000	210,000,000	0	210,000,000	0
NRW,BANK CP4-2CP4-2	08/06/21	08/06/21	08/06/21	125,000,000	125,000,000	0	125,000,000	0
NRW,BANK CP4-2CP4-2	08/24/21	08/24/21	08/24/21	100,000,000	100,000,000	0	100,000,000	0
NRW,BANK CP4-2CP4-2	08/30/21	08/30/21	08/30/21	50,000,000	50,000,000	0	50,000,000	0
NATIONWIDE BUILDINGCP4-2	08/09/21	08/09/21	08/09/21	60,000,000	60,000,000	0	60,000,000	0
NATIONWIDE BUILDINGCP4-2	08/13/21	08/13/21	08/13/21	75,000,000	75,000,000	0	75,000,000	0
NATIONWIDE BUILDINGCP4-2	08/24/21	08/24/21	08/24/21	200,000,000	200,000,000	0	200,000,000	0
NEDERLANDSEWATERSCCP4-2	08/16/21	08/16/21	08/16/21	200,000,000	200,000,000	0	200,000,000	0
NEDERLANDSEWATERSCCP4-2	08/24/21	08/24/21	08/24/21	200,000,000	200,000,000	0	200,000,000	0
NEDERLANDSEWATERSCCP4-2	08/31/21	08/31/21	08/31/21	100,000,000	100,000,000	0	100,000,000	0
SHEFFIELD RECEIVABLECPABS4	08/25/21	08/25/21	08/25/21	50,000,000	50,000,000	0	50,000,000	0
SOCIETE GENERALE, PCP4-2	08/02/21	08/02/21	08/02/21	200,000,000	200,000,000	0	200,000,000	0
SUMITOMO MITSUI TRUCP4-2	08/13/21	08/13/21	08/13/21	150,000,000	150,000,000	0	150,000,000	0
SUMITOMO MITSUI TRUCDYAN	08/02/21	08/02/21	08/02/21	125,000,000	125,000,000	0	125,000,000	0
SUMITOMO MITSUI TRUCDYAN	08/06/21	08/06/21	08/06/21	100,000,000	100,000,000	0	100,000,000	0
SUMITOMO MITSUI TRUCDYAN	08/13/21	08/13/21	08/13/21	100,000,000	100,000,000	0	100,000,000	0
SUMITOMO MITSUI TRUCDYAN	08/20/21	08/20/21	08/20/21	100,000,000	100,000,000	0	100,000,000	0
SUMITOMO MITSUI TRUCDYAN	08/23/21	08/23/21	08/23/21	80,000,000	80,000,000	0	80,000,000	0
SUMITOMO MITSUI TRUCDYAN	08/27/21	08/27/21	08/27/21	100,000,000	100,000,000	0	100,000,000	0
SUMITOMO MITSUI TRUCDYAN	08/30/21	08/30/21	08/30/21	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	08/12/21	08/12/21	08/12/21	100,000,000	100,000,000	0	100,000,000	0
SUMITOMO MITSUI TRUCDYAN	08/20/21	08/20/21	08/20/21	100,000,000	100,000,000	0	100,000,000	0
TOTAL CAPITAL CANADCP4-2	08/24/21	08/24/21	08/24/21	112,310,000	112,310,000	0	112,310,000	0
TOYOTA FINANCE AUSTCP	08/10/21	08/10/21	08/10/21	20,000,000	20,000,000	0	20,000,000	0
TOYOTA FINANCE AUSTCP	08/24/21	08/24/21	08/24/21	100,000,000	100,000,000	0	100,000,000	0
WESTPAC BANKING CORCP4-2	08/24/21	08/24/21	08/24/21	50,000,000	50,000,000	0	50,000,000	0
HSBC TRIPARTY	08/02/21	08/02/21	08/02/21	100,000,000	100,000,000	0	100,000,000	0
HSBC TRIPARTY	08/09/21	08/09/21	08/09/21	100,000,000	100,000,000	0	100,000,000	0
MIZUHO TRIPARTY	08/02/21	08/02/21	08/02/21	150,000,000	150,000,000	0	150,000,000	0
BANK OF AMERICA TRIPARTY	08/02/21	08/02/21	08/02/21	755,000,000	755,000,000	0	755,000,000	0
BANK OF AMERICA TRIPARTY	08/20/21	08/20/21	08/20/21	203,000,000	203,000,000	0	203,000,000	0
MIZUHO TRIPARTY	08/23/21	08/23/21	08/23/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	08/23/21	08/23/21	08/23/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	08/23/21	08/23/21	08/23/21	299,000,000	299,000,000	0	299,000,000	0
MIZUHO TRIPARTY	08/24/21	08/24/21	08/24/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	08/24/21	08/24/21	08/24/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	08/24/21	08/24/21	08/24/21	328,000,000	328,000,000	0	328,000,000	0
MIZUHO TRIPARTY	08/25/21	08/25/21	08/25/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	08/25/21	08/25/21	08/25/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	08/25/21	08/25/21	08/25/21	306,000,000	306,000,000	0	306,000,000	0
MIZUHO TRIPARTY	08/26/21	08/26/21	08/26/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	08/26/21	08/26/21	08/26/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	08/26/21	08/26/21	08/26/21	178,000,000	178,000,000	0	178,000,000	0
MIZUHO TRIPARTY	08/27/21	08/27/21	08/27/21	150,000,000	150,000,000	0	150,000,000	0

TRADING ACTIVITY FOR AUGUST 2021

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
HSBC TRIPARTY	08/27/21	08/27/21	08/27/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	08/27/21	08/27/21	08/27/21	234,000,000	234,000,000	0	234,000,000	0
MIZUHO TRIPARTY	08/30/21	08/30/21	08/30/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	08/30/21	08/30/21	08/30/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	08/30/21	08/30/21	08/30/21	377,000,000	377,000,000	0	377,000,000	0
MIZUHO TRIPARTY	08/31/21	08/31/21	08/31/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	08/31/21	08/31/21	08/31/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	08/31/21	08/31/21	08/31/21	145,000,000	145,000,000	0	145,000,000	0
MIZUHO TRIPARTY	08/03/21	08/03/21	08/03/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	08/03/21	08/03/21	08/03/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	08/03/21	08/03/21	08/03/21	208,000,000	208,000,000	0	208,000,000	0
MIZUHO TRIPARTY	08/04/21	08/04/21	08/04/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	08/04/21	08/04/21	08/04/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	08/04/21	08/04/21	08/04/21	600,000,000	600,000,000	0	600,000,000	0
MIZUHO TRIPARTY	08/05/21	08/05/21	08/05/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	08/05/21	08/05/21	08/05/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	08/05/21	08/05/21	08/05/21	322,000,000	322,000,000	0	322,000,000	0
MIZUHO TRIPARTY	08/06/21	08/06/21	08/06/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	08/06/21	08/06/21	08/06/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	08/06/21	08/06/21	08/06/21	527,000,000	527,000,000	0	527,000,000	0
MIZUHO TRIPARTY	08/09/21	08/09/21	08/09/21	150,000,000	150,000,000	0	150,000,000	0
BANK OF AMERICA TRIPARTY	08/09/21	08/09/21	08/09/21	549,000,000	549,000,000	0	549,000,000	0
MIZUHO TRIPARTY	08/10/21	08/10/21	08/10/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	08/10/21	08/10/21	08/10/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	08/10/21	08/10/21	08/10/21	245,000,000	245,000,000	0	245,000,000	0
MIZUHO TRIPARTY	08/11/21	08/11/21	08/11/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	08/11/21	08/11/21	08/11/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	08/11/21	08/11/21	08/11/21	266,000,000	266,000,000	0	266,000,000	0
MIZUHO TRIPARTY	08/12/21	08/12/21	08/12/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	08/12/21	08/12/21	08/12/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	08/12/21	08/12/21	08/12/21	272,000,000	272,000,000	0	272,000,000	0
MIZUHO TRIPARTY	08/13/21	08/13/21	08/13/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	08/13/21	08/13/21	08/13/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	08/13/21	08/13/21	08/13/21	260,000,000	260,000,000	0	260,000,000	0
MIZUHO TRIPARTY	08/16/21	08/16/21	08/16/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	08/16/21	08/16/21	08/16/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	08/16/21	08/16/21	08/16/21	214,000,000	214,000,000	0	214,000,000	0
MIZUHO TRIPARTY	08/17/21	08/17/21	08/17/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	08/17/21	08/17/21	08/17/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	08/17/21	08/17/21	08/17/21	227,000,000	227,000,000	0	227,000,000	0
MIZUHO TRIPARTY	08/18/21	08/18/21	08/18/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	08/18/21	08/18/21	08/18/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	08/18/21	08/18/21	08/18/21	225,000,000	225,000,000	0	225,000,000	0
MIZUHO TRIPARTY	08/19/21	08/19/21	08/19/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	08/19/21	08/19/21	08/19/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	08/19/21	08/19/21	08/19/21	221,000,000	221,000,000	0	221,000,000	0
MIZUHO TRIPARTY	08/20/21	08/20/21	08/20/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	08/20/21	08/20/21	08/20/21	100,000,000	100,000,000	0	100,000,000	0
SVENSKA HANDELSBANKTD 0.07 20210823	08/23/21	08/23/21	08/23/21	400,000,000	400,000,000	0	400,000,000	0
AUSTRALIA NEW ZEATD 0.095 20210827	08/27/21	08/27/21	08/27/21	105,000,000	105,000,000	0	105,000,000	0
MIZUHO BANK LTD,TDTD 0.08 20210823	08/23/21	08/23/21	08/23/21	190,000,000	190,000,000	0	190,000,000	0
ABN AMRO BANK NV,ATD 0.09 20210809	08/09/21	08/09/21	08/09/21	440,000,000	440,000,000	0	440,000,000	0
AUSTRALIA NEW ZEATD 0.095 20210820	08/20/21	08/20/21	08/20/21	109,000,000	109,000,000	0	109,000,000	0
SVENSKA HANDELSBANKTD 0.07 20210816	08/16/21	08/16/21	08/16/21	300,000,000	300,000,000	0	300,000,000	0
ABN AMRO BANK NV,ATD 0.09 20210802	08/02/21	08/02/21	08/02/21	440,000,000	440,000,000	0	440,000,000	0
ABN AMRO BANK NV,ATD 0.09 20210831	08/31/21	08/31/21	08/31/21	360,000,000	360,000,000	0	360,000,000	0
AUSTRALIA NEW ZEATD 0.095 20210831	08/31/21	08/31/21	08/31/21	80,000,000	80,000,000	0	80,000,000	0
CREDIT AGRICOLE CORTD 0.07 20210825	08/25/21	08/25/21	08/25/21	150,000,000	150,000,000	0	150,000,000	0
MIZUHO BANK LTD,TDTD 0.08 20210825	08/25/21	08/25/21	08/25/21	190,000,000	190,000,000	0	190,000,000	0
SVENSKA HANDELSBANKTD 0.07 20210825	08/25/21	08/25/21	08/25/21	500,000,000	500,000,000	0	500,000,000	0
SVENSKA HANDELSBANKTD 0.07 20210825	08/25/21	08/25/21	08/25/21	300,000,000	300,000,000	0	300,000,000	0
AUSTRALIA NEW ZEATD 0.095 20210813	08/13/21	08/13/21	08/13/21	115,000,000	115,000,000	0	115,000,000	0
SVENSKA HANDELSBANKTD 0.07 20210818	08/18/21	08/18/21	08/18/21	150,000,000	150,000,000	0	150,000,000	0
AUSTRALIA NEW ZEATD 0.095 20210824	08/24/21	08/24/21	08/24/21	79,000,000	79,000,000	0	79,000,000	0
ABN AMRO BANK NV,ATD 0.09 20210824	08/24/21	08/24/21	08/24/21	360,000,000	360,000,000	0	360,000,000	0
AUSTRALIA NEW ZEATD 0.1 20210806	08/06/21	08/06/21	08/06/21	116,000,000	116,000,000	0	116,000,000	0
CREDIT AGRICOLE CORTD 0.07 20210802	08/02/21	08/02/21	08/02/21	150,000,000	150,000,000	0	150,000,000	0
AUSTRALIA NEW ZEATD 0.095 20210817	08/17/21	08/17/21	08/17/21	89,000,000	89,000,000	0	89,000,000	0
ABN AMRO BANK NV,ATD 0.09 20210817	08/17/21	08/17/21	08/17/21	365,000,000	365,000,000	0	365,000,000	0

TRADING ACTIVITY FOR AUGUST 2021

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
AUSTRALIA NEW ZEATD 0.1 20210810	08/10/21	08/10/21	08/10/21	89,000,000	89,000,000	0	89,000,000	0
ABN AMRO BANK NV,ATD 0.09 20210810	08/10/21	08/10/21	08/10/21	365,000,000	365,000,000	0	365,000,000	0
ABN AMRO BANK NV,ATD 0.09 20210803	08/03/21	08/03/21	08/03/21	380,000,000	380,000,000	0	380,000,000	0
AUSTRALIA NEW ZEATD 0.1 20210803	08/03/21	08/03/21	08/03/21	95,000,000	95,000,000	0	95,000,000	0
MIZUHO BANK LTD,TDTD 0.08 20210826	08/26/21	08/26/21	08/26/21	195,000,000	195,000,000	0	195,000,000	0
SVENSKA HANDELSBANKTD 0.07 20210826	08/26/21	08/26/21	08/26/21	500,000,000	500,000,000	0	500,000,000	0
AUSTRALIA NEW ZEATD 0.095 20210825	08/25/21	08/25/21	08/25/21	580,000,000	580,000,000	0	580,000,000	0
COOPERATIEVE RABOBATD 0.09 20210825	08/25/21	08/25/21	08/25/21	480,000,000	480,000,000	0	480,000,000	0
SVENSKA HANDELSBANKTD 0.07 20210819	08/19/21	08/19/21	08/19/21	200,000,000	200,000,000	0	200,000,000	0
ABN AMRO BANK NV,ATD 0.09 20210825	08/25/21	08/25/21	08/25/21	60,000,000	60,000,000	0	60,000,000	0
SVENSKA HANDELSBANKTD 0.06 20210831	08/31/21	08/31/21	08/31/21	840,000,000	840,000,000	0	840,000,000	0
MIZUHO BANK LTD,TDTD 0.08 20210831	08/31/21	08/31/21	08/31/21	190,000,000	190,000,000	0	190,000,000	0
COOPERATIEVE RABOBATD 0.1 20210818	08/18/21	08/18/21	08/18/21	493,000,000	493,000,000	0	493,000,000	0
AUSTRALIA NEW ZEATD 0.095 20210818	08/18/21	08/18/21	08/18/21	579,000,000	579,000,000	0	579,000,000	0
ABN AMRO BANK NV,ATD 0.09 20210818	08/18/21	08/18/21	08/18/21	60,000,000	60,000,000	0	60,000,000	0
AUSTRALIA NEW ZEATD 0.095 20210811	08/11/21	08/11/21	08/11/21	580,000,000	580,000,000	0	580,000,000	0
COOPERATIEVE RABOBATD 0.1 20210811	08/11/21	08/11/21	08/11/21	495,000,000	495,000,000	0	495,000,000	0
SVENSKA HANDELSBANKTD 0.07 20210805	08/05/21	08/05/21	08/05/21	200,000,000	200,000,000	0	200,000,000	0
ABN AMRO BANK NV,ATD 0.09 20210811	08/11/21	08/11/21	08/11/21	60,000,000	60,000,000	0	60,000,000	0
AUSTRALIA NEW ZEATD 0.1 20210804	08/04/21	08/04/21	08/04/21	580,000,000	580,000,000	0	580,000,000	0
COOPERATIEVE RABOBATD 0.1 20210804	08/04/21	08/04/21	08/04/21	510,000,000	510,000,000	0	510,000,000	0
ABN AMRO BANK NV,ATD 0.09 20210804	08/04/21	08/04/21	08/04/21	50,000,000	50,000,000	0	50,000,000	0
MIZUHO BANK LTD,TDTD 0.08 20210827	08/27/21	08/27/21	08/27/21	190,000,000	190,000,000	0	190,000,000	0
SVENSKA HANDELSBANKTD 0.07 20210827	08/27/21	08/27/21	08/27/21	500,000,000	500,000,000	0	500,000,000	0
SVENSKA HANDELSBANKTD 0.07 20210810	08/10/21	08/10/21	08/10/21	200,000,000	200,000,000	0	200,000,000	0
ABN AMRO BANK NV,ATD 0.09 20210816	08/16/21	08/16/21	08/16/21	435,000,000	435,000,000	0	435,000,000	0
SVENSKA HANDELSBANKTD 0.07 20210820	08/20/21	08/20/21	08/20/21	270,000,000	270,000,000	0	270,000,000	0
COOPERATIEVE RABOBATD 0.09 20210826	08/26/21	08/26/21	08/26/21	365,000,000	365,000,000	0	365,000,000	0
COOPERATIEVE RABOBATD 0.1 20210819	08/19/21	08/19/21	08/19/21	365,000,000	365,000,000	0	365,000,000	0
ABN AMRO BANK NV,ATD 0.09 20210830	08/30/21	08/30/21	08/30/21	425,000,000	425,000,000	0	425,000,000	0
MIZUHO BANK LTD,TDTD 0.08 20210824	08/24/21	08/24/21	08/24/21	195,000,000	195,000,000	0	195,000,000	0
SVENSKA HANDELSBANKTD 0.07 20210824	08/24/21	08/24/21	08/24/21	400,000,000	400,000,000	0	400,000,000	0
COOPERATIEVE RABOBATD 0.1 20210812	08/12/21	08/12/21	08/12/21	370,000,000	370,000,000	0	370,000,000	0
SVENSKA HANDELSBANKTD 0.07 20210817	08/17/21	08/17/21	08/17/21	350,000,000	350,000,000	0	350,000,000	0
ABN AMRO BANK NV,ATD 0.09 20210823	08/23/21	08/23/21	08/23/21	425,000,000	425,000,000	0	425,000,000	0
COOPERATIEVE RABOBATD 0.1 20210805	08/05/21	08/05/21	08/05/21	370,000,000	370,000,000	0	370,000,000	0
MIZUHO BANK LTD,TDTD 0.08 20210830	08/30/21	08/30/21	08/30/21	185,000,000	185,000,000	0	185,000,000	0
SVENSKA HANDELSBANKTD 0.06 20210830	08/30/21	08/30/21	08/30/21	800,000,000	800,000,000	0	800,000,000	0
Total Maturities				54,900,000,000	54,900,000,000	0	54,900,000,000	0
Sells								
DREYFUS GOVT CASH MGMT FUND	02/01/22	08/02/21	08/02/21	1,795,381	1,795,381	0	1,795,381	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	08/05/21	08/05/21	337,759	337,759	0	337,759	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	08/06/21	08/06/21	607,889	607,889	0	607,889	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	08/10/21	08/10/21	381,440	381,440	0	381,440	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	08/11/21	08/11/21	116,091	116,091	0	116,091	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	08/13/21	08/13/21	1,029,884	1,029,884	0	1,029,884	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	08/18/21	08/18/21	298,384	298,384	0	298,384	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	08/19/21	08/19/21	393,526	393,526	0	393,526	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	08/23/21	08/23/21	762,796	762,796	0	762,796	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	08/26/21	08/26/21	13,217	13,217	0	13,217	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	08/30/21	08/30/21	68,468	68,468	0	68,468	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	08/31/21	08/31/21	278,036	278,036	0	278,036	0
FEDERATED INS PRM VAL OB-IS	12/01/50	08/02/21	08/02/21	150,000,000	150,060,000	0	150,060,000	49,315
FEDERATED INS PRM VAL OB-IS	12/01/50	08/03/21	08/03/21	150,000,000	150,060,000	0	150,060,000	49,316
FEDERATED INS PRM VAL OB-IS	12/01/50	08/04/21	08/04/21	150,000,000	150,060,000	0	150,060,000	43,161
FEDERATED INS PRM VAL OB-IS	12/01/50	08/05/21	08/05/21	150,000,000	150,060,000	0	150,060,000	201
Total Sells				606,082,870	606,322,870	0	606,322,870	141,994



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