



MONTHLY SUMMARY REPORT

State Board of Administration of Florida

March 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 March 1, 2021, through March 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 March 31, 2021)

Total Participants
739

Florida PRIME™
Total Participant Balance
\$18,705,825,286

Total Number of Accounts
1,360

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

With concern about inflation on many minds, Federal Reserve officials took countless questions last month about when they will scale back accommodative policy. To Chair Jerome Powell, it probably sounded like kids in the back seat of a car on a trip—“Are we there yet?”—to which he had to repeat, “Not yet!”

Policymakers do not think that the backup in long rates means inflation is even on the tarmac, let alone ready to take off. In testimony on Capitol Hill, Powell said the surge in the 10-year Treasury yield had more to do with the progress of vaccinations and expectations of growth. The Fed is not going to change policy for “some time,” the same indefinite period in which it will let core inflation exceed 2%. Projections from the March Federal Open Market Committee meeting showed a slight shift earlier to a 2022 timeframe, but that’s it. The news from the meeting that disappointed cash managers was that the committee didn’t lift its rate on overnight lending.

The rise in the 10-year yield so dominated the financial press, you’d think the \$1.9 trillion American Rescue Plan didn’t pass. So far, most of the dispersed dollars has gone to personal stimulus checks, but the Plan also provides substantial direct aid to state and local governments. We still expect that the Treasury will have to issue enough bills when funding it to reduce pressures on short rates somewhat. But the wild card from a supply perspective is that the Fed let the temporary exemption of the Supplementary Leverage Ratio (SLR) expire. Part of the regulations that emerged from the global financial crisis, the SLR essentially forces the biggest U.S. banks to hold more reserves to better counter market disruptions. But the rule hurt liquidity during the depth of the

pandemic crisis and the Fed suspended it, allowing banks to exclude Treasuries when calculating the ratio.

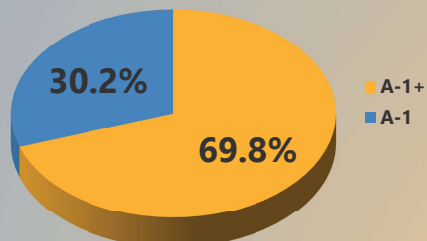
It will be intriguing how this development plays out. Banks are going to have to hold more capital if they keep their balance sheets the same, although most top banks have excess capital already, so it would likely be marginal. Will they sell securities? Will they reduce their bids in Treasury auctions? Both actions could increase supply in the market. Or will they downsize their total balance sheets and begin shedding excess deposits in the process? The former could increase supply and potentially lift rates slightly. The latter is less clear, but certainly could lead to the opposite if capital flows into the money markets. There are plenty of variables, and things will get interesting.

Assets of the Pool declined by \$600 million to end the month at \$18.7 billion, a move consistent with the outflow season that typically begins in March. The portfolio’s gross yield was 16 basis points, its weighted average maturity (WAM) was 52 days and its weighted average life (WAL) was 56 days. The portfolio manager focused purchases on asset-backed commercial paper and corporate commercial paper in the 1-6 month area of the London interbank offered rate (LIBOR) curve and bank paper in the 6-12 month portion of the curve, wherever value presented itself.

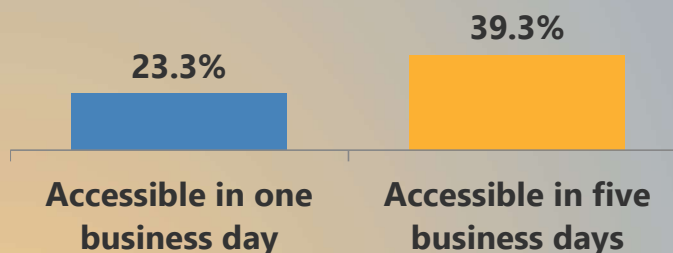
U.S. Treasury yields ended March with 1-month at 0.01%, 3-month at 0.02%, 6-month at 0.04%, and 12-month at 0.07%. LIBOR ended the March with 1-month at 0.11%, 3-month at 0.19%, 6-month at 0.21% and 12-month at 0.28

PORTFOLIO COMPOSITION FOR MARCH 2021

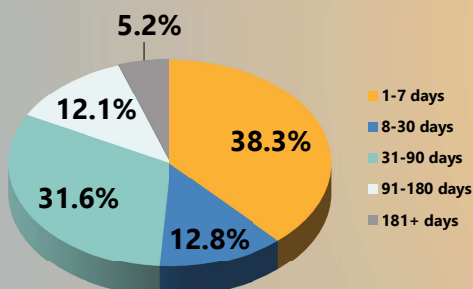
CREDIT QUALITY COMPOSITION



HIGHLY LIQUID HOLDINGS



EFFECTIVE MATURITY SCHEDULE



TOP HOLDINGS & AVG. MATURITY

1. JPMorgan Chase & Co.	5.0%
2. Cooperatieve Rabobank UA	5.0%
3. Australia & New Zealand Banking Group, Melbourne	5.0%
4. ABN Amro Bank NV	5.0%
5. Mizuho Financial Group, Inc.	4.9%
6. North Rhine-Westphalia, State of	4.6%
7. Groupe BPCE	4.6%
8. Federated Hermes Institutional Prime Value Obligations Fund	4.2%
9. Royal Bank of Canada	3.7%
10. Societe Generale, Paris	3.2%

Average Effective Maturity (WAM)

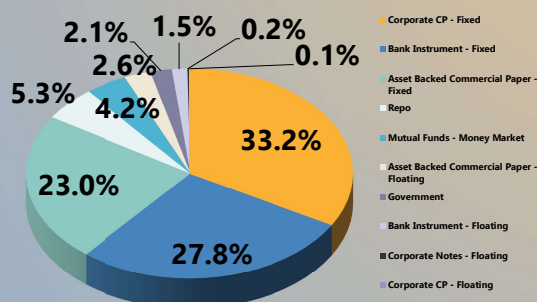
52 Days

Weighted Average Life (Spread WAL)

56 Days

Percentages based on total value of investments

PORTFOLIO COMPOSITION



FUND PERFORMANCE THROUGH MARCH 2021

Florida PRIME Performance Data			
	Annualized Net Participant Yield ¹	Net-of-Fee Benchmark ²	Above (Below) Benchmark
One Month	0.13%	0.05%	0.08%
Three Months	0.15%	0.06%	0.09%
One Year	0.38%	0.23%	0.15%
Three Years	1.65%	1.44%	0.22%
Five Years	1.43%	1.18%	0.25%
Ten Years	0.83%	0.63%	0.21%
Since 1/96	2.48%	2.26%	0.22%

Note: Net asset value at month end: \$18,707.2 million, which includes investments at market value, plus all cash, accrued interest receivable and payables.

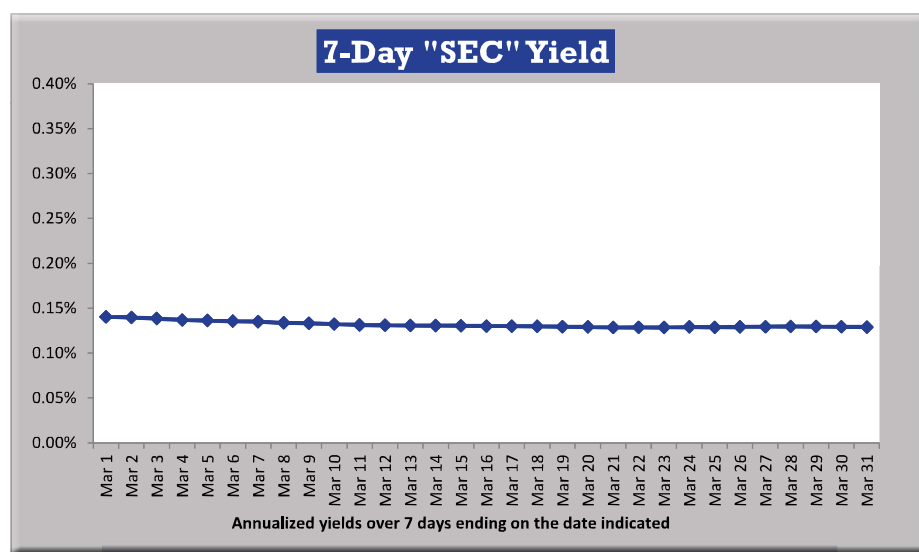
¹Net of fees. Participant yield is calculated on a 365-day basis and includes adjustments for expenses and other accounting items to reflect realized earnings by participants.

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 MARCH 2021

Summary of Cash Flows		
Opening Balance (3/01/21)	\$	19,313,181,643
Participant Deposits		1,249,418,618
Gross Earnings		2,640,841
Participant Withdrawals		(1,858,920,011)
Fees		(495,805)
Closing Balance (3/31/21)	\$	18,705,825,286
Net Change over Month	\$	(607,356,357)

Detailed Fee Disclosure		
March	Amount	Basis Point Equivalent*
SBA Client Service, Account Mgt. & Fiduciary Oversight Fee	\$ 161,667.68	1.02
Federated Investment Management Fee	308,802.91	1.95
BNY Mellon Custodial Fee**	10,538.29	0.07
Bank of America Transfer Agent Fee	5,769.55	0.04
S&P Rating Maintenance Fee	3,991.78	0.03
Audit/External Review Fees	5,034.49	0.03
Total Fees	\$ 495,804.70	3.13

*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 in which it was \$19,009,503,465.

**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 MARCH 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	4/1/2021		245,000,000	0.09	\$245,000,000	\$245,000,000	\$0
ABN Amro Bank NV,Amsterdam TD	TIME DEPOSIT	0.09	4/5/2021		640,000,000	0.09	\$640,000,000	\$640,000,000	\$0
ABN Amro Bank NV,Amsterdam TD	TIME DEPOSIT	0.09	4/6/2021		50,000,000	0.09	\$50,000,000	\$50,000,000	\$0
ANZ National (Int'l) Ltd. CP4-2	COMMERCIAL PAPER - 4-2		5/18/2021		100,000,000	0.15	\$99,980,000	\$99,985,867	\$5,867
Albion Capital LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/9/2021		18,763,000	0.22	\$18,761,968	\$18,762,507	\$539
Albion Capital LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/20/2021		50,000,000	0.18	\$49,995,000	\$49,996,472	\$1,472
Albion Capital LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/26/2021		54,369,000	0.18	\$54,361,932	\$54,363,699	\$1,767
Anglesea Funding LLC, Aug 04, 2021	COMMERCIAL PAPER ASSET BACKED CALLABLE	0.20	8/4/2021	4/5/2021	100,000,000	0.21	\$100,000,000	\$100,000,000	\$0
Anglesea Funding LLC, Aug 17, 2021	COMMERCIAL PAPER ASSET BACKED CALLABLE	0.21	8/17/2021	4/19/2021	90,000,000	0.21	\$90,000,000	\$90,000,000	\$0
Anglesea Funding LLC, Jul 30, 2021	COMMERCIAL PAPER ASSET BACKED CALLABLE	0.22	7/30/2021	4/1/2021	22,000,000	0.22	\$22,000,000	\$22,000,000	\$0
Antalis S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/1/2021		45,240,000	0.10	\$45,239,874	\$45,239,908	\$34
Antalis S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/6/2021		331,500,000	0.10	\$331,494,475	\$331,495,043	\$568
Antalis S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/7/2021		60,760,000	0.10	\$60,758,819	\$60,759,087	\$268
Antalis S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/8/2021		35,360,000	0.10	\$35,359,312	\$35,359,269	-\$43
Australia & New Zealand Banking Group, Melbourne CP4-2	COMMERCIAL PAPER - 4-2		6/23/2021		81,000,000	0.25	\$80,952,750	\$80,974,674	\$21,924
Australia & New Zealand Banking Group, Melbourne CP4-2	COMMERCIAL PAPER - 4-2		6/25/2021		104,300,000	0.25	\$104,237,710	\$104,266,114	\$28,404
Australia & New Zealand Banking Group, Melbourne CP4-2	COMMERCIAL PAPER - 4-2		7/22/2021		50,000,000	0.24	\$49,962,333	\$49,975,674	\$13,340
Australia & New Zealand Banking Group, Melbourne CP4-2	COMMERCIAL PAPER - 4-2		9/20/2021		30,000,000	0.17	\$29,975,492	\$29,972,897	-\$2,595
Australia & New Zealand Banking Group, Melbourne CP4-2	COMMERCIAL PAPER - 4-2		12/6/2021		50,000,000	0.18	\$49,937,500	\$49,926,042	-\$11,459
Australia & New Zealand Banking Group, Melbourne TD	TIME DEPOSIT	0.10	4/6/2021		525,000,000	0.10	\$525,000,000	\$525,000,000	\$0
BNP Paribas SA CP4-2	COMMERCIAL PAPER - 4-2		4/1/2021		250,000,000	0.07	\$249,999,549	\$249,999,695	\$146
BNP Paribas SA CP4-2	COMMERCIAL PAPER - 4-2		4/1/2021		250,000,000	0.07	\$249,999,514	\$249,999,695	\$181
BPCE SA CP4-2	COMMERCIAL PAPER - 4-2		4/5/2021		100,000,000	0.19	\$99,997,361	\$99,999,028	\$1,667
BPCE SA CP4-2	COMMERCIAL PAPER - 4-2		4/7/2021		167,660,000	0.14	\$167,655,599	\$167,657,718	\$2,119
BPCE SA CP4-2	COMMERCIAL PAPER - 4-2		5/3/2021		181,165,000	0.15	\$181,140,090	\$181,146,400	\$6,310
BPCE SA CP4-2	COMMERCIAL PAPER - 4-2		5/7/2021		300,000,000	0.15	\$299,954,521	\$299,964,543	\$10,022
BPCE SA CP4-2	COMMERCIAL PAPER - 4-2		6/1/2021		100,000,000	0.15	\$99,974,167	\$99,977,439	\$3,272
BPCE SA CP4-2	COMMERCIAL PAPER - 4-2		6/4/2021		16,750,000	0.14	\$16,745,766	\$16,746,008	\$242
Bank of America N.A. Triparty Repo Overnight Fixed	REPO TRIPARTY OVERNIGHT FIXED	0.01	4/1/2021		435,000,000	0.01	\$435,000,000	\$435,000,000	\$0
Bank of Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.20	2/14/2022		50,000,000	0.20	\$50,000,000	\$49,989,772	-\$10,229
Bank of Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.19	9/3/2021		138,800,000	0.19	\$138,799,999	\$138,815,612	\$15,613
Bank of Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.24	3/15/2022		25,000,000	0.24	\$25,000,000	\$25,001,203	\$1,203
Bank of Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.24	3/17/2022		50,000,000	0.24	\$50,000,000	\$50,001,935	\$1,935
Bank of Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.24	3/23/2022		50,000,000	0.24	\$50,000,000	\$50,000,983	\$983
Bank of Montreal, Apr 09, 2021	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.87	4/9/2021	4/9/2021	53,000,000	0.89	\$53,000,000	\$53,004,003	\$4,003
Bank of Montreal, Dec 27, 2021	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.25	12/27/2021	4/1/2021	100,000,000	0.25	\$100,000,000	\$100,046,167	\$46,167
Bank of Montreal, May 05, 2021	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.38	5/5/2021	5/5/2021	50,000,000	0.38	\$50,000,000	\$50,008,745	\$8,745

See notes at end of table.

INVENTORY OF HOLDINGS FOR MARCH 2021

Security Name	Security Classification	Cpn	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
Bank of Nova Scotia, Toronto CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.25	10/7/2021		15,000,000	0.25	\$15,000,000	\$15,005,202	\$5,202
Bank of Nova Scotia, Toronto CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.29	12/10/2021		100,000,000	0.29	\$100,000,000	\$100,054,112	\$54,112
Bank of Nova Scotia, Toronto CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.20	2/18/2022		50,000,000	0.20	\$50,000,000	\$49,990,996	-\$9,005
Banque et Caisse d'Epargne de L'Etat CP	COMMERCIAL PAPER		6/2/2021		150,000,000	0.23	\$149,939,625	\$149,973,750	\$34,125
Barton Capital S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/1/2021		50,000,000	0.09	\$49,999,875	\$49,999,899	\$24
Barton Capital S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/8/2021		75,000,000	0.12	\$74,998,000	\$74,998,450	\$450
Bedford Row Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		5/24/2021		30,000,000	0.25	\$29,988,750	\$29,993,880	\$5,130
Bedford Row Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/7/2021		35,000,000	0.25	\$34,983,472	\$34,990,546	\$7,074
Bedford Row Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/17/2021		50,000,000	0.26	\$49,971,833	\$49,984,184	\$12,350
Bedford Row Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		7/8/2021		20,000,000	0.24	\$19,986,800	\$19,991,640	\$4,840
Bedford Row Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/7/2021		25,000,000	0.29	\$24,968,889	\$24,982,222	\$13,333
Bedford Row Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/3/2022		75,000,000	0.21	\$74,878,375	\$74,892,854	\$14,479
Bedford Row Funding Corp., Apr 12, 2021	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	0.82	4/12/2021	4/12/2021	100,000,000	0.84	\$100,000,000	\$100,012,244	\$12,244
Bedford Row Funding Corp., Sep 10, 2021	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	0.29	9/10/2021	4/1/2021	58,000,000	0.29	\$58,000,000	\$58,000,000	\$0
BofA Securities, Inc. CP4-2	COMMERCIAL PAPER - 4-2		6/7/2021		150,000,000	0.15	\$149,957,500	\$149,951,834	-\$5,666
BofA Securities, Inc. CP4-2	COMMERCIAL PAPER - 4-2		6/10/2021		100,000,000	0.15	\$99,970,417	\$99,966,472	-\$3,945
Bruce T. Brown 2017 Irrevocable Trust, Series 2017, Oct 01, 2042	VARIABLE RATE DEMAND NOTE	0.15	10/1/2042	4/1/2021	5,185,000	0.15	\$5,185,000	\$5,185,000	\$0
CAFCO, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/12/2021		50,000,000	0.20	\$49,996,667	\$49,998,734	\$2,067
CAFCO, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		7/8/2021		40,000,000	0.20	\$39,978,000	\$39,986,250	\$8,250
CHARTA, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		7/7/2021		40,000,000	0.20	\$39,978,222	\$39,985,736	\$7,513
CIESCO, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/19/2021		50,000,000	0.22	\$49,994,194	\$49,996,913	\$2,718
CIESCO, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/21/2021		100,000,000	0.21	\$99,987,750	\$99,993,000	\$5,250
CRC Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/22/2021		50,000,000	0.17	\$49,994,806	\$49,996,334	\$1,528
CRC Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		5/12/2021		25,000,000	0.23	\$24,993,292	\$24,996,033	\$2,742
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.43	5/28/2021		125,000,000	0.44	\$125,000,000	\$125,064,554	\$64,554
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.26	9/1/2021		50,000,000	0.26	\$50,000,000	\$50,018,589	\$18,589
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.27	1/4/2022		75,000,000	0.27	\$75,000,000	\$75,032,997	\$32,997
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.18	9/8/2021		50,000,000	0.18	\$50,000,000	\$50,000,666	\$666
Canadian Imperial Bank of Commerce CP4-2	COMMERCIAL PAPER - 4-2		10/12/2021		11,500,000	0.20	\$11,487,542	\$11,488,538	\$997
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		6/1/2021		121,000,000	0.25	\$120,947,903	\$120,968,533	\$20,630
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		6/2/2021		50,000,000	0.25	\$49,978,125	\$49,986,788	\$8,663
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		6/4/2021		30,000,000	0.25	\$29,986,458	\$29,991,767	\$5,308
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		6/7/2021		95,000,000	0.25	\$94,955,139	\$94,972,545	\$17,406
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		7/14/2021		20,000,000	0.30	\$19,983,083	\$19,990,550	\$7,467
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		7/26/2021		100,000,000	0.20	\$99,935,000	\$99,946,700	\$11,700
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		7/27/2021		70,000,000	0.20	\$69,954,111	\$69,962,142	\$8,031

See notes at end of table.

INVENTORY OF HOLDINGS FOR MARCH 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		8/3/2021		45,000,000	0.18	\$44,971,875	\$44,974,062	\$2,187
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		8/6/2021		85,000,000	0.23	\$84,930,489	\$84,949,831	\$19,342
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		8/11/2021		80,000,000	0.22	\$79,934,978	\$79,950,642	\$15,665
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		8/12/2021		70,000,000	0.18	\$69,953,100	\$69,956,487	\$3,387
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		9/16/2021		50,000,000	0.20	\$49,953,056	\$49,960,097	\$7,041
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		9/20/2021		10,000,000	0.19	\$9,990,869	\$9,991,831	\$961
Cooperative Rabobank UA TD	TIME DEPOSIT	0.10	4/1/2021		460,000,000	0.10	\$460,000,000	\$460,000,000	\$0
Cooperative Rabobank UA TD	TIME DEPOSIT	0.10	4/6/2021		480,000,000	0.10	\$480,000,000	\$480,000,000	\$0
DZ Bank AG Deutsche Zentral-Genossenschaftsbank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.15	5/4/2021		100,000,000	0.15	\$100,000,000	\$100,005,003	\$5,003
DZ Bank AG Deutsche Zentral-Genossenschaftsbank CP4-2	COMMERCIAL PAPER - 4-2		4/6/2021		100,000,000	0.14	\$99,997,667	\$99,998,883	\$1,216
Dreyfus Government Cash Management Fund	OVERNIGHT MUTUAL FUND	0.03	4/1/2021		6,098,222	0.03	\$6,098,222	\$6,098,222	\$0
Erste Abwicklungsanstalt CP4-2	COMMERCIAL PAPER - 4-2		5/4/2021		29,700,000	0.15	\$29,695,793	\$29,697,111	\$1,318
Erste Abwicklungsanstalt CP4-2	COMMERCIAL PAPER - 4-2		5/12/2021		34,750,000	0.17	\$34,743,108	\$34,745,622	\$2,514
Erste Abwicklungsanstalt CP4-2	COMMERCIAL PAPER - 4-2		5/14/2021		100,000,000	0.18	\$99,978,000	\$99,986,678	\$8,678
Erste Abwicklungsanstalt CP4-2	COMMERCIAL PAPER - 4-2		6/8/2021		200,000,000	0.15	\$199,942,500	\$199,960,516	\$18,016
Erste Abwicklungsanstalt CP4-2	COMMERCIAL PAPER - 4-2		6/9/2021		175,000,000	0.15	\$174,948,958	\$174,964,951	\$15,993
European Investment Bank CP	COMMERCIAL PAPER		4/26/2021		50,000,000	0.18	\$49,993,500	\$49,996,534	\$3,034
FMS Wertmanagement AoR CP4-2	COMMERCIAL PAPER - 4-2		4/1/2021		10,350,000	0.21	\$10,349,940	\$10,349,988	\$48
FMS Wertmanagement AoR CP4-2	COMMERCIAL PAPER - 4-2		4/6/2021		50,000,000	0.20	\$49,998,333	\$49,999,525	\$1,192
FMS Wertmanagement AoR CP4-2	COMMERCIAL PAPER - 4-2		4/16/2021		25,000,000	0.21	\$24,997,667	\$24,999,322	\$1,656
Fairway Finance Co. LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/12/2021		20,000,000	0.20	\$19,998,667	\$19,999,313	\$647
Fairway Finance Co. LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/15/2021		50,000,000	0.22	\$49,995,417	\$49,997,709	\$2,292
Fairway Finance Co. LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		5/24/2021		33,825,000	0.23	\$33,813,330	\$33,816,882	\$3,552
Fairway Finance Co. LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		7/15/2021		10,000,000	0.23	\$9,993,228	\$9,995,083	\$1,855
Federated Hermes Institutional Prime Value Obligations Fund - Class IS	MUTUAL FUND MONEY MARKET	0.13	4/1/2021	4/1/2021	781,067,011	0.13	\$781,130,203	\$781,223,225	\$93,022
Fiore Capital LLC, Series 2005-A, Aug 01, 2045	VARIABLE RATE DEMAND NOTE	0.18	8/1/2045	4/1/2021	9,995,000	0.18	\$9,995,000	\$9,995,000	\$0
Foundation Properties, Inc., Sep 01, 2035	VARIABLE RATE DEMAND NOTE	0.41	9/1/2035	4/1/2021	4,036,000	0.42	\$4,036,000	\$4,036,000	\$0
GTA Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/9/2021		25,000,000	0.08	\$24,999,500	\$24,999,406	-\$94
GTA Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/20/2021		38,000,000	0.23	\$37,995,144	\$37,997,509	\$2,364
GTA Funding LLC, Aug 02, 2021	COMMERCIAL PAPER ASSET BACKED CALLABLE		8/2/2021		120,000,000	0.22	\$119,909,067	\$119,867,926	-\$41,141
Glencove Funding LLC, Jul 23, 2021	COMMERCIAL PAPER ASSET BACKED CALLABLE	0.27	7/23/2021	4/26/2021	120,000,000	0.27	\$120,000,000	\$120,000,001	\$1
Gotham Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		5/17/2021		50,000,000	0.14	\$49,990,861	\$49,990,143	-\$718
Gotham Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/4/2021		100,000,000	0.15	\$99,972,917	\$99,971,111	-\$1,806
Gotham Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/17/2021		75,000,000	0.16	\$74,974,000	\$74,974,000	-\$0
HSBC Securities (USA), Inc. Repo Tri Party Overnight Fixed	REPO TRIPARTY OVERNIGHT FIXED	0.01	4/1/2021		100,000,000	0.01	\$100,000,000	\$100,000,000	\$0
Henry Andrew Brown, III 2017 Irrevocable Trust, Series 2017, Oct 01, 2042	VARIABLE RATE DEMAND NOTE	0.15	10/1/2042	4/1/2021	4,260,000	0.15	\$4,260,000	\$4,260,000	\$0
KFW CP4-2	COMMERCIAL PAPER - 4-2		6/17/2021		100,000,000	0.15	\$99,967,500	\$99,974,867	\$7,367

See notes at end of table.

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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)		4/7/2021		50,000,000	0.06	\$49,999,417	\$49,999,320	-\$97
Longship Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/8/2021		37,000,000	0.08	\$36,999,342	\$36,999,416	\$74
Longship Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/7/2021		125,000,000	0.15	\$124,964,583	\$124,966,236	\$1,653
Longship Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/11/2021		50,000,000	0.15	\$49,985,000	\$49,985,600	\$600
MUFG Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.19	4/6/2021		100,000,000	0.19	\$100,000,000	\$100,002,166	\$2,166
MUFG Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.17	6/23/2021		40,000,000	0.17	\$40,000,000	\$40,004,105	\$4,105
Malayan Banking Berhad, New York CPLOC	COMMERCIAL PAPER - LOC		4/19/2021		35,000,000	0.32	\$34,994,274	\$34,998,024	\$3,750
Manhattan Asset Funding Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/15/2021		61,000,000	0.12	\$60,996,950	\$60,997,204	\$254
Manhattan Asset Funding Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/28/2021		35,928,000	0.16	\$35,923,529	\$35,924,647	\$1,118
Manhattan Asset Funding Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/29/2021		78,000,000	0.17	\$77,989,318	\$77,992,460	\$3,141
Manhattan Asset Funding Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		5/20/2021		152,000,000	0.14	\$151,970,444	\$151,969,811	-\$633
Manhattan Asset Funding Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		5/25/2021		134,000,000	0.14	\$133,971,339	\$133,969,906	-\$1,433
Manhattan Asset Funding Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		7/1/2021		23,000,000	0.16	\$22,990,596	\$22,990,596	-\$0
Mike P. Sturdivant, Sr. Family Trust, Series 2016, Nov 01, 2036	VARIABLE RATE DEMAND NOTE	0.15	11/1/2036	4/1/2021	2,200,000	0.15	\$2,200,000	\$2,200,000	\$0
Mississippi Business Finance Corp., Kohler Project, Jun 01, 2022	VARIABLE RATE DEMAND NOTE	0.25	6/1/2022	4/1/2021	10,000,000	0.25	\$10,000,000	\$10,000,000	\$0
Mizuho Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.16	5/12/2021		210,000,000	0.16	\$210,000,000	\$210,009,790	\$9,790
Mizuho Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.16	5/3/2021		200,000,000	0.16	\$200,000,000	\$200,007,328	\$7,328
Mizuho Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.17	5/28/2021		100,000,000	0.17	\$100,000,000	\$100,008,050	\$8,050
Mizuho Bank Ltd. CP4-2	COMMERCIAL PAPER - 4-2		5/13/2021		100,000,000	0.17	\$99,980,292	\$99,988,056	\$7,764
Mizuho Bank Ltd. TD	TIME DEPOSIT	0.07	4/1/2021		300,000,000	0.07	\$300,000,000	\$300,000,000	\$0
Mizuho Securities USA, Inc. - REPO TRIPARTY OVERNIGHT FIXED	REPO TRIPARTY OVERNIGHT FIXED	0.01	4/1/2021		450,000,000	0.01	\$450,000,000	\$450,000,000	\$0
N.V. Bank Nederlandse Gemeenten CP4-2	COMMERCIAL PAPER - 4-2		4/1/2021		45,500,000	0.17	\$45,499,785	\$45,499,933	\$148
N.V. Bank Nederlandse Gemeenten CP4-2	COMMERCIAL PAPER - 4-2		4/7/2021		70,000,000	0.06	\$69,999,183	\$69,999,047	-\$136
N.V. Bank Nederlandse Gemeenten CP4-2	COMMERCIAL PAPER - 4-2		4/27/2021		75,000,000	0.19	\$74,989,313	\$74,994,600	\$5,288
N.V. Bank Nederlandse Gemeenten CP4-2	COMMERCIAL PAPER - 4-2		5/10/2021		100,000,000	0.18	\$99,980,000	\$99,987,444	\$7,444
NRV Bank CP4-2	COMMERCIAL PAPER - 4-2		4/1/2021		300,000,000	0.05	\$299,999,583	\$299,999,499	-\$84
NRV Bank CP4-2	COMMERCIAL PAPER - 4-2		4/12/2021		100,000,000	0.06	\$99,998,000	\$99,997,581	-\$419
NRV Bank CP4-2	COMMERCIAL PAPER - 4-2		4/13/2021		200,000,000	0.06	\$199,995,667	\$199,995,381	-\$286
NRV Bank CP4-2	COMMERCIAL PAPER - 4-2		4/14/2021		189,500,000	0.06	\$189,495,578	\$189,494,916	-\$663
NRV Bank CP4-2	COMMERCIAL PAPER - 4-2		5/7/2021		80,000,000	0.14	\$79,988,489	\$79,992,189	\$3,700
National Australia Bank Ltd., Melbourne ECD	EURO CERTIFICATE OF DEPOSIT	0.24	6/1/2021		100,000,000	0.24	\$100,000,000	\$100,000,000	\$0
Nationwide Building Society CP4-2	COMMERCIAL PAPER - 4-2		4/1/2021		50,000,000	0.10	\$49,999,861	\$49,999,913	\$51
Nationwide Building Society CP4-2	COMMERCIAL PAPER - 4-2		4/1/2021		100,000,000	0.13	\$99,999,653	\$99,999,825	\$172
Nederlandse Waterschapsbank NV CP4-2	COMMERCIAL PAPER - 4-2		7/6/2021		100,000,000	0.19	\$99,948,806	\$99,965,242	\$16,436

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Nordea Bank Abp CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.19	7/6/2021		100,000,000	0.19	\$100,000,000	\$100,018,841	\$18,841
Nordea Bank Abp CP4-2	COMMERCIAL PAPER - 4-2		5/24/2021		50,000,000	0.21	\$49,984,250	\$49,992,650	\$8,400
Nordea Bank Abp CP4-2	COMMERCIAL PAPER - 4-2		5/24/2021		79,900,000	0.23	\$79,873,034	\$79,888,255	\$15,221
Old Line Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/20/2021		20,000,000	0.33	\$19,996,444	\$19,998,800	\$2,356
Old Line Funding, LLC, Apr 26, 2021	COMMERCIAL PAPER ASSET BACKED CALLABLE		4/26/2021		50,000,000	0.17	\$49,993,861	\$49,996,028	\$2,167
Old Line Funding, LLC, Aug 04, 2021	COMMERCIAL PAPER ASSET BACKED CALLABLE		8/4/2021		90,000,000	0.18	\$89,943,300	\$89,950,860	\$7,560
Old Line Funding, LLC, Jul 12, 2021	COMMERCIAL PAPER ASSET BACKED CALLABLE		7/12/2021		100,000,000	0.25	\$99,928,472	\$99,956,511	\$28,039
Old Line Funding, LLC, Jul 19, 2021	COMMERCIAL PAPER ASSET BACKED CALLABLE		7/19/2021		50,000,000	0.18	\$49,972,500	\$49,976,625	\$4,125
Old Line Funding, LLC, Jun 11, 2021	COMMERCIAL PAPER ASSET BACKED CALLABLE		6/11/2021		50,000,000	0.16	\$49,984,000	\$49,985,600	\$1,600
Old Line Funding, LLC, Sep 03, 2021	COMMERCIAL PAPER ASSET BACKED CALLABLE		9/3/2021		50,000,000	0.18	\$49,961,000	\$49,965,334	\$4,334
Royal Bank of Canada, Apr 29, 2021	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.51	4/29/2021	4/29/2021	25,000,000	0.52	\$25,000,000	\$25,005,330	\$5,330
Royal Bank of Canada, Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.30	12/1/2021		50,000,000	0.30	\$50,000,000	\$50,041,403	\$41,403
Royal Bank of Canada, Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.21	3/9/2022		25,000,000	0.21	\$25,000,000	\$24,995,477	-\$4,523
Royal Bank of Canada, Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.97	5/24/2021		50,000,000	0.98	\$50,000,000	\$50,064,717	\$64,717
Royal Bank of Canada, Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.26	11/4/2021		25,000,000	0.26	\$25,000,000	\$25,012,675	\$12,675
Royal Bank of Canada, Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.27	11/15/2021		25,000,000	0.27	\$25,000,000	\$25,014,903	\$14,903
Royal Bank of Canada, Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.29	11/29/2021		50,000,000	0.29	\$50,000,000	\$50,038,032	\$38,032
Royal Bank of Canada, New York Branch CP4-2	COMMERCIAL PAPER - 4-2		3/18/2022		25,000,000	0.24	\$24,941,333	\$24,959,422	\$18,089
Royal Bank of Canada, New York Branch, Sep 24, 2021	VARIABLE RATE COMMERCIAL PAPER - 4-2	0.28	9/24/2021	4/1/2021	20,000,000	0.28	\$20,000,000	\$20,010,382	\$10,382
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/7/2021		34,000,000	0.24	\$33,998,413	\$33,999,405	\$992
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		5/17/2021		100,000,000	0.15	\$99,980,417	\$99,981,592	\$1,175
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		5/27/2021		45,000,000	0.15	\$44,989,312	\$44,989,455	\$143
Societe Generale, Paris CP4-2	COMMERCIAL PAPER - 4-2		4/1/2021		100,000,000	0.07	\$99,999,819	\$99,999,850	\$31
Sumitomo Mitsui Trust Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.16	6/4/2021		100,000,000	0.16	\$100,000,000	\$100,004,509	\$4,509
Sumitomo Mitsui Trust Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.16	6/17/2021		150,000,000	0.16	\$150,000,000	\$150,003,894	\$3,894
Svenska Handelsbanken, Stockholm CP4-2	COMMERCIAL PAPER - 4-2		5/19/2021		100,000,000	0.23	\$99,968,694	\$99,987,342	\$18,648
Svenska Handelsbanken, Stockholm CP4-2	COMMERCIAL PAPER - 4-2		7/6/2021		200,000,000	0.22	\$199,881,444	\$199,932,638	\$51,194
Thunder Bay Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		7/9/2021		63,000,000	0.26	\$62,954,500	\$62,974,100	\$19,600
Thunder Bay Funding, LLC, Jul 16, 2021	COMMERCIAL PAPER ASSET BACKED CALLABLE		7/16/2021		35,000,000	0.17	\$34,982,315	\$34,983,980	\$1,665
Thunder Bay Funding, LLC, Jul 19, 2021	COMMERCIAL PAPER ASSET BACKED CALLABLE		7/19/2021		36,000,000	0.18	\$35,980,200	\$35,982,730	\$2,530
Thunder Bay Funding, LLC, Jun 25, 2021	COMMERCIAL PAPER ASSET BACKED CALLABLE		6/25/2021		50,000,000	0.17	\$49,979,694	\$49,983,397	\$3,703

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Thunder Bay Funding, LLC, Sep 02, 2021	COMMERCIAL PAPER ASSET BACKED CALLABLE		9/2/2021		50,000,000	0.18	\$49,961,250	\$49,963,403	\$2,153
Thunder Bay Funding, LLC, Sep 20, 2021	COMMERCIAL PAPER ASSET BACKED CALLABLE		9/20/2021		100,000,000	0.20	\$99,903,889	\$99,918,306	\$14,417
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.45	6/16/2021		50,000,000	0.46	\$50,000,000	\$50,034,592	\$34,592
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.24	6/7/2021		100,000,000	0.24	\$100,000,000	\$100,022,077	\$22,077
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.24	4/1/2022		100,000,000	0.24	\$100,000,000	\$100,000,000	\$0
Toronto Dominion Bank CP4-2	COMMERCIAL PAPER - 4-2		5/6/2021		30,000,000	0.22	\$29,993,400	\$29,996,940	\$3,540
Toronto Dominion Bank, 0.27%	CALLABLE COMMERCIAL PAPER	0.27	10/8/2021		75,000,000	0.27	\$75,000,000	\$75,037,956	\$37,956
Toronto Dominion Bank, Feb 16, 2022	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.21	2/16/2022	4/1/2021	55,000,000	0.21	\$55,000,000	\$55,007,360	\$7,360
Toyota Credit De Puerto Rico Corp. CP	COMMERCIAL PAPER		6/1/2021		50,000,000	0.17	\$49,985,361	\$49,987,859	\$2,497
Toyota Finance Australia Ltd. CP	COMMERCIAL PAPER		6/8/2021		100,000,000	0.16	\$99,969,333	\$99,964,350	-\$4,983
Toyota Finance Australia Ltd. CP	COMMERCIAL PAPER		8/10/2021		20,000,000	0.20	\$19,985,333	\$19,983,573	-\$1,760
Toyota Finance Australia Ltd. CP	COMMERCIAL PAPER		8/24/2021		100,000,000	0.20	\$99,918,889	\$99,907,128	-\$11,761
Toyota Motor Credit Corp. CP	COMMERCIAL PAPER		4/29/2021		100,000,000	0.24	\$99,980,667	\$99,990,494	\$9,827
Toyota Motor Credit Corp. CP	COMMERCIAL PAPER		5/4/2021		100,000,000	0.23	\$99,978,278	\$99,988,667	\$10,389
Toyota Motor Credit Corp. CP	COMMERCIAL PAPER		5/5/2021		50,000,000	0.23	\$49,988,819	\$49,994,167	\$5,347
Toyota Motor Finance (Netherlands) B.V. CP	COMMERCIAL PAPER		4/23/2021		50,000,000	0.27	\$49,991,375	\$49,995,400	\$4,025
U.S. Treasury Bill 05/06/2021	US TREASURY BILL	0.00	5/6/2021		140,000,000	0.09	\$139,988,100	\$139,997,619	\$9,519
U.S. Treasury Bill, 06/29/2021	US TREASURY BILL	0.00	6/29/2021		250,000,000	0.09	\$249,943,750	\$249,993,820	\$50,070
UnitedHealth Group, Inc. CP4-2	COMMERCIAL PAPER - 4-2		4/7/2021		50,000,000	0.11	\$49,998,931	\$49,999,125	\$194
UnitedHealth Group, Inc. CP4-2	COMMERCIAL PAPER - 4-2		4/16/2021		50,000,000	0.13	\$49,997,111	\$49,997,756	\$644
UnitedHealth Group, Inc. CP4-2	COMMERCIAL PAPER - 4-2		4/19/2021		100,000,000	0.13	\$99,993,139	\$99,994,458	\$1,319
UnitedHealth Group, Inc. CP4-2	COMMERCIAL PAPER - 4-2		4/20/2021		36,300,000	0.13	\$36,297,378	\$36,297,842	\$464
UnitedHealth Group, Inc. CP4-2	COMMERCIAL PAPER - 4-2		4/22/2021		92,000,000	0.14	\$91,992,129	\$91,993,872	\$1,743
Westpac Banking Corp. Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.18	12/1/2021		50,000,000	0.18	\$50,000,000	\$49,991,495	-\$8,506
Westpac Banking Corp. Ltd., Sydney CP4-2	COMMERCIAL PAPER - 4-2		8/24/2021		50,000,000	0.17	\$49,965,528	\$49,967,556	\$2,028
Total Value of Assets					18,742,761,233		\$18,739,756,111	\$18,741,129,157	\$1,373,046

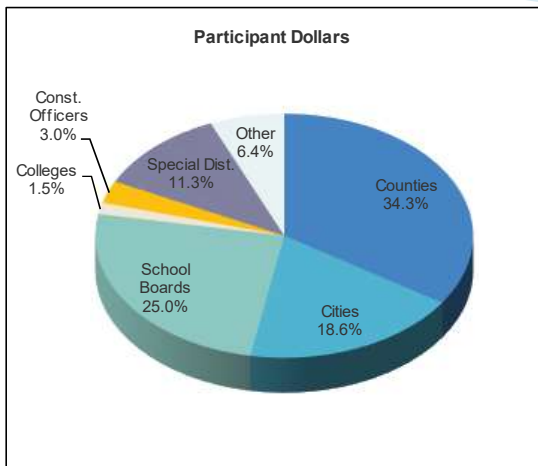
Notes: The data included in this report is unaudited. Amounts above are the value of investments. Income accruals, payables and uninvested cash are not included. Amortizations/accretions are reported with a one-day lag in the above valuations.

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.

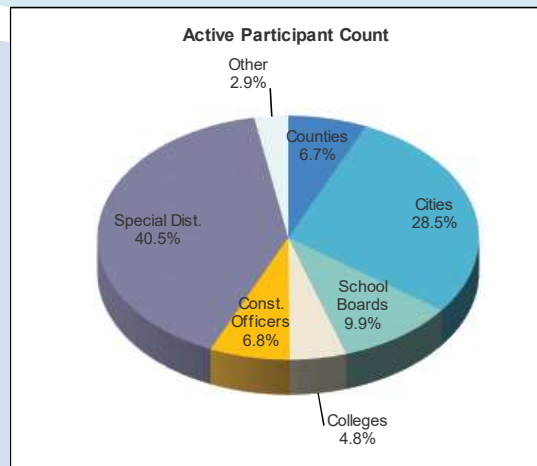
² Amortized cost is calculated using a straight line method.

PARTICIPANT CONCENTRATION DATA - AS OF MARCH 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	1.5%	4.8%
Top 10	34.2%	1.4%	Top 10	1.4%	1.4%
\$100 million or more	71.1%	7.2%	\$100 million or more	0.0%	0.0%
\$10 million up to \$100 million	24.8%	16.9%	\$10 million up to \$100 million	1.3%	1.0%
\$1 million up to \$10 million	3.8%	23.7%	\$1 million up to \$10 million	0.2%	1.4%
Under \$1 million	0.4%	52.2%	Under \$1 million	0.01%	2.5%
Counties	34.3%	6.7%	Constitutional Officers	3.0%	6.8%
Top 10	27.1%	1.4%	Top 10	1.7%	1.4%
\$100 million or more	32.1%	2.3%	\$100 million or more	1.2%	0.1%
\$10 million up to \$100 million	2.0%	1.4%	\$10 million up to \$100 million	1.3%	0.8%
\$1 million up to \$10 million	0.2%	1.1%	\$1 million up to \$10 million	0.4%	1.9%
Under \$1 million	0.0%	1.9%	Under \$1 million	0.0%	4.0%
Municipalities	18.6%	28.5%	Special Districts	11.3%	40.5%
Top 10	7.4%	1.4%	Top 10	6.8%	1.4%
\$100 million or more	8.5%	1.6%	\$100 million or more	4.7%	0.7%
\$10 million up to \$100 million	8.7%	6.4%	\$10 million up to \$100 million	5.2%	3.7%
\$1 million up to \$10 million	1.3%	7.6%	\$1 million up to \$10 million	1.2%	9.0%
Under \$1 million	0.1%	12.8%	Under \$1 million	0.2%	27.1%
School Boards	25.0%	9.9%	Other	6.4%	2.9%
Top 10	16.6%	1.4%	Top 10	6.2%	1.4%
\$100 million or more	19.5%	2.0%	\$100 million or more	5.0%	0.4%
\$10 million up to \$100 million	5.1%	3.0%	\$10 million up to \$100 million	1.2%	0.7%
\$1 million up to \$10 million	0.4%	2.0%	\$1 million up to \$10 million	0.1%	0.7%
Under \$1 million	0.0%	2.9%	Under \$1 million	0.0%	1.1%



Total Fund Value: \$18,705,825,286



Total Active Participant Count: 734

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

COMPLIANCE WITH INVESTMENT POLICY FOR MARCH 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

TRADING ACTIVITY FOR MARCH 2021

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
Buys								
ANGLESEA FUNDING LLC PAB54	03/17/21	03/16/21	03/16/21	50,000,000	49,999,889	0	49,999,889	0
ANGLESEA FUNDING LLC PAB54	03/17/21	03/16/21	03/16/21	50,000,000	49,999,889	0	49,999,889	0
ANGLESEA FUNDING LLC PAB54	03/17/21	03/16/21	03/16/21	50,000,000	49,999,889	0	49,999,889	0
ANGLESEA FUNDING LLC PAB54	03/17/21	03/16/21	03/16/21	50,000,000	49,999,889	0	49,999,889	0
ANGLESEA FUNDING LLC PAB54	03/17/21	03/16/21	03/16/21	50,000,000	49,999,889	0	49,999,889	0
ANGLESEA FUNDING LLC PAB54	03/18/21	03/17/21	03/17/21	50,000,000	49,999,889	0	49,999,889	0
ANGLESEA FUNDING LLC PAB54	03/18/21	03/17/21	03/17/21	50,000,000	49,999,889	0	49,999,889	0
ANTALIS S.A. CPAB54CPAB54	03/10/21	03/03/21	03/03/21	50,000,000	49,999,028	0	49,999,028	0
ANTALIS S.A. CPAB54CPAB54	03/10/21	03/03/21	03/03/21	8,379,837	8,379,837	0	8,379,837	0
ANTALIS S.A. CPAB54CPAB54	03/11/21	03/04/21	03/04/21	18,929,632	18,929,632	0	18,929,632	0
ANTALIS S.A. CPAB54CPAB54	03/12/21	03/04/21	03/05/21	50,000,000	49,999,028	0	49,999,028	0
ANTALIS S.A. CPAB54CPAB54	03/12/21	03/04/21	03/05/21	50,000,000	49,999,028	0	49,999,028	0
ANTALIS S.A. CPAB54CPAB54	03/12/21	03/04/21	03/05/21	50,000,000	49,999,028	0	49,999,028	0
ANTALIS S.A. CPAB54CPAB54	03/12/21	03/04/21	03/05/21	21,980,000	21,979,573	0	21,979,573	0
ANTALIS S.A. CPAB54CPAB54	03/17/21	03/10/21	03/10/21	50,000,000	49,999,028	0	49,999,028	0
ANTALIS S.A. CPAB54CPAB54	03/17/21	03/10/21	03/10/21	44,899,127	44,899,127	0	44,899,127	0
ANTALIS S.A. CPAB54CPAB54	03/18/21	03/11/21	03/11/21	44,529,134	44,529,134	0	44,529,134	0
ANTALIS S.A. CPAB54CPAB54	03/19/21	03/12/21	03/12/21	50,000,000	49,999,028	0	49,999,028	0
ANTALIS S.A. CPAB54CPAB54	03/19/21	03/12/21	03/12/21	50,000,000	49,999,028	0	49,999,028	0
ANTALIS S.A. CPAB54CPAB54	03/19/21	03/12/21	03/12/21	50,000,000	49,999,028	0	49,999,028	0
ANTALIS S.A. CPAB54CPAB54	03/19/21	03/12/21	03/12/21	25,000,000	24,999,514	0	24,999,514	0
ANTALIS S.A. CPAB54CPAB54	03/19/21	03/12/21	03/12/21	50,000,000	49,999,028	0	49,999,028	0
ANTALIS S.A. CPAB54CPAB54	03/19/21	03/12/21	03/12/21	50,000,000	49,999,028	0	49,999,028	0
ANTALIS S.A. CPAB54CPAB54	03/23/21	03/16/21	03/16/21	50,000,000	49,999,028	0	49,999,028	0
ANTALIS S.A. CPAB54CPAB54	03/23/21	03/16/21	03/16/21	18,500,000	18,499,640	0	18,499,640	0
ANTALIS S.A. CPAB54CPAB54	03/24/21	03/17/21	03/17/21	50,000,000	49,999,028	0	49,999,028	0
ANTALIS S.A. CPAB54CPAB54	03/24/21	03/17/21	03/17/21	18,560,000	18,559,639	0	18,559,639	0
ANTALIS S.A. CPAB54CPAB54	03/25/21	03/18/21	03/18/21	35,400,000	35,399,312	0	35,399,312	0
ANTALIS S.A. CPAB54CPAB54	03/26/21	03/18/21	03/19/21	50,000,000	49,999,028	0	49,999,028	0
ANTALIS S.A. CPAB54CPAB54	03/26/21	03/18/21	03/19/21	50,000,000	49,999,028	0	49,999,028	0
ANTALIS S.A. CPAB54CPAB54	03/26/21	03/18/21	03/19/21	50,000,000	49,999,028	0	49,999,028	0
ANTALIS S.A. CPAB54CPAB54	03/26/21	03/18/21	03/19/21	43,709,150	43,709,150	0	43,709,150	0
ANTALIS S.A. CPAB54CPAB54	03/30/21	03/23/21	03/23/21	50,000,000	49,999,028	0	49,999,028	0
ANTALIS S.A. CPAB54CPAB54	03/30/21	03/23/21	03/23/21	21,800,000	21,799,576	0	21,799,576	0
ANTALIS S.A. CPAB54CPAB54	03/31/21	03/23/21	03/24/21	50,000,000	49,999,028	0	49,999,028	0
ANTALIS S.A. CPAB54CPAB54	03/31/21	03/23/21	03/24/21	14,000,000	13,999,728	0	13,999,728	0
ANTALIS S.A. CPAB54CPAB54	04/01/21	03/25/21	03/25/21	45,239,120	45,239,120	0	45,239,120	0
ANTALIS S.A. CPAB54CPAB54	04/06/21	03/25/21	03/26/21	50,000,000	49,998,472	0	49,998,472	0
ANTALIS S.A. CPAB54CPAB54	04/06/21	03/25/21	03/26/21	50,000,000	49,998,472	0	49,998,472	0
ANTALIS S.A. CPAB54CPAB54	04/06/21	03/25/21	03/26/21	50,000,000	49,998,472	0	49,998,472	0
ANTALIS S.A. CPAB54CPAB54	04/06/21	03/25/21	03/26/21	50,000,000	49,998,472	0	49,998,472	0
ANTALIS S.A. CPAB54CPAB54	04/06/21	03/25/21	03/26/21	10,000,000	9,999,694	0	9,999,694	0
ANTALIS S.A. CPAB54CPAB54	04/06/21	03/30/21	03/30/21	50,000,000	49,999,028	0	49,999,028	0
ANTALIS S.A. CPAB54CPAB54	04/06/21	03/30/21	03/30/21	21,500,000	21,499,582	0	21,499,582	0
ANTALIS S.A. CPAB54CPAB54	04/07/21	03/30/21	03/31/21	50,000,000	49,999,028	0	49,999,028	0
ANTALIS S.A. CPAB54CPAB54	04/07/21	03/30/21	03/31/21	10,760,000	10,759,791	0	10,759,791	0
ANTALIS S.A. CPAB54CPAB54	04/08/21	03/31/21	04/01/21	35,360,000	35,359,312	0	35,359,312	0
AUSTRALIA NEW ZEACP4-2	09/20/21	03/25/21	03/25/21	30,000,000	29,974,642	0	29,974,642	0
AUSTRALIA NEW ZEACP4-2	12/06/21	03/09/21	03/09/21	50,000,000	49,932,000	0	49,932,000	0
BPCE SA CP4-2CP4-2	06/01/21	03/01/21	03/01/21	50,000,000	49,980,833	0	49,980,833	0
BPCE SA CP4-2CP4-2	06/01/21	03/01/21	03/01/21	50,000,000	49,980,833	0	49,980,833	0
BOFA SECURITIES, INCP4-2	06/07/21	03/05/21	03/05/21	50,000,000	49,980,417	0	49,980,417	0
BOFA SECURITIES, INCP4-2	06/07/21	03/05/21	03/05/21	50,000,000	49,980,417	0	49,980,417	0
BOFA SECURITIES, INCP4-2	06/07/21	03/05/21	03/05/21	50,000,000	49,980,417	0	49,980,417	0
BOFA SECURITIES, INCP4-2	06/10/21	03/08/21	03/08/21	50,000,000	49,980,417	0	49,980,417	0
BOFA SECURITIES, INCP4-2	06/10/21	03/08/21	03/08/21	50,000,000	49,980,417	0	49,980,417	0
BANK OF MONTREAL CDCDYAN	09/03/21	03/04/21	03/04/21	50,000,000	50,000,000	264	50,000,264	0
BANK OF MONTREAL CDCDYAN	09/03/21	03/04/21	03/04/21	50,000,000	50,000,000	264	50,000,264	0
BANK OF MONTREAL CDCDYAN	09/03/21	03/04/21	03/04/21	38,800,000	38,800,000	205	38,800,205	0
BANK OF MONTREAL CDCDYAN	03/15/22	03/15/21	03/15/21	25,000,000	25,000,000	0	25,000,000	0
BANK OF MONTREAL CDCDYAN	03/17/22	03/17/21	03/17/21	50,000,000	50,000,000	0	50,000,000	0
BANK OF MONTREAL CDCDYAN	03/23/22	03/23/21	03/23/21	50,000,000	50,000,000	0	50,000,000	0
BARTON CAPITAL S.A. CPAB54	03/09/21	03/08/21	03/08/21	50,000,000	49,999,861	0	49,999,861	0
BARTON CAPITAL S.A. CPAB54	03/10/21	03/09/21	03/09/21	50,000,000	49,999,861	0	49,999,861	0
BARTON CAPITAL S.A. CPAB54	03/11/21	03/10/21	03/10/21	50,000,000	49,999,861	0	49,999,861	0
BARTON CAPITAL S.A. CPAB54	03/12/21	03/11/21	03/11/21	50,000,000	49,999,861	0	49,999,861	0
BARTON CAPITAL S.A. CPAB54	03/15/21	03/12/21	03/12/21	50,000,000	49,999,583	0	49,999,583	0
BARTON CAPITAL S.A. CPAB54	03/16/21	03/15/21	03/15/21	50,000,000	49,999,861	0	49,999,861	0
BARTON CAPITAL S.A. CPAB54	03/17/21	03/16/21	03/16/21	50,000,000	49,999,861	0	49,999,861	0
BARTON CAPITAL S.A. CPAB54	03/18/21	03/17/21	03/17/21	50,000,000	49,999,861	0	49,999,861	0
BARTON CAPITAL S.A. CPAB54	03/19/21	03/18/21	03/18/21	50,000,000	49,999,861	0	49,999,861	0
BARTON CAPITAL S.A. CPAB54	03/22/21	03/19/21	03/19/21	50,000,000	49,999,583	0	49,999,583	0
BARTON CAPITAL S.A. CPAB54	03/23/21	03/22/21	03/22/21	25,000,000	24,999,938	0	24,999,938	0
BARTON CAPITAL S.A. CPAB54	03/24/21	03/23/21	03/23/21	25,000,000	24,999,938	0	24,999,938	0
BARTON CAPITAL S.A. CPAB54	03/25/21	03/24/21	03/24/21	25,000,000	24,999,938	0	24,999,938	0
BARTON CAPITAL S.A. CPAB54	03/26/21	03/25/21	03/25/21	25,000,000	24,999,938	0	24,999,938	0
BARTON CAPITAL S.A. CPAB54	03/29/21	03/26/21	03/26/21	25,000,000	24,999,813	0	24,999,813	0
BARTON CAPITAL S.A. CPAB54	03/30/21	03/29/21	03/29/21	25,000,000	24,999,938	0	24,999,938	0
BARTON CAPITAL S.A. CPAB54	04/01/21	03/31/21	03/31/21	50,000,000	49,999,875	0	49,999,875	0
BARTON CAPITAL S.A. CPAB54	04/08/21	03/08/21	03/08/21	50,000,000	49,994,833	0	49,994,833	0
BARTON CAPITAL S.A. CPAB54	04/08/21	03/08/21	03/08/21	25,000,000	24,997,417	0	24,997,417	0
BEDFORD ROW FUNDINGCPAB54	01/03/22	03/30/21	03/30/21	50,000,000	49,918,625	0	49,918,625	0
BEDFORD ROW FUNDINGCPAB54	01/03/22	03/30/21	03/30/21	25,000,000	24,959,313	0	24,959,313	0
N.V. BANK NEDERLANDCP4-2	04/07/21	03/31/21	03/31/21	50,000,000	49,999,417	0	49,999,417	0
N.V. BANK NEDERLANDCP4-2	04/07/21	03/31/21	03/31/21	20,000,000	19,999,767	0	19,999,767	0
BNP PARIBAS SA CP4-CP4-2	03/24/21	03/23/21	03/23/21	50,000,000	49,999,931	0	49,999,931	0



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TRADING ACTIVITY FOR MARCH 2021

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
OLD LINE FUNDING, LLC, SE	09/03/21	03/02/21	03/02/21	50,000,000	49,953,750	0	49,953,750	0
OLD LINE FUNDING, LLC, JU	06/11/21	03/03/21	03/03/21	50,000,000	49,977,778	0	49,977,778	0
OLD LINE FUNDING, LLC, JU	07/19/21	03/15/21	03/15/21	50,000,000	49,968,500	0	49,968,500	0
ROYAL BANK OF CANADACDYAN	03/09/22	03/09/21	03/09/21	25,000,000	25,000,000	0	25,000,000	0
ROYAL BANK OF CANADACDYAN	03/18/22	03/19/21	03/19/21	25,000,000	24,939,333	0	24,939,333	0
SOCIETE GENERALE, PCP4-2	04/01/21	03/24/21	03/24/21	50,000,000	49,999,278	0	49,999,278	0
SOCIETE GENERALE, PCP4-2	04/01/21	03/24/21	03/24/21	50,000,000	49,999,278	0	49,999,278	0
SUMITOMO MITSUI TRUCDYAN	06/17/21	03/11/21	03/11/21	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	06/17/21	03/11/21	03/11/21	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	06/17/21	03/11/21	03/11/21	50,000,000	50,000,000	0	50,000,000	0
THUNDER BAY FUNDING, LLC,	09/20/21	03/17/21	03/22/21	50,000,000	49,949,444	0	49,949,444	0
THUNDER BAY FUNDING, LLC,	09/20/21	03/17/21	03/22/21	50,000,000	49,949,444	0	49,949,444	0
THUNDER BAY FUNDING, LLC,	09/02/21	03/02/21	03/02/21	50,000,000	49,954,000	0	49,954,000	0
THUNDER BAY FUNDING, LLC,	07/16/21	03/05/21	03/05/21	35,000,000	34,978,018	0	34,978,018	0
THUNDER BAY FUNDING, LLC,	06/25/21	03/11/21	03/12/21	50,000,000	49,975,208	0	49,975,208	0
THUNDER BAY FUNDING, LLC,	07/19/21	03/15/21	03/15/21	36,000,000	35,977,320	0	35,977,320	0
TORONTO DOMINION BACDYAN	04/01/22	03/31/21	03/31/21	50,000,000	50,000,000	0	50,000,000	0
TORONTO DOMINION BACDYAN	04/01/22	03/31/21	03/31/21	50,000,000	50,000,000	0	50,000,000	0
TOYOTA FINANCE AUSTCP	06/08/21	03/08/21	03/10/21	50,000,000	49,980,000	0	49,980,000	0
TOYOTA FINANCE AUSTCP	06/08/21	03/08/21	03/10/21	50,000,000	49,980,000	0	49,980,000	0
UNITEDHEALTH GROURCP4-2	03/22/21	03/15/21	03/15/21	50,000,000	49,999,222	0	49,999,222	0
UNITEDHEALTH GROURCP4-2	04/07/21	03/17/21	03/17/21	50,000,000	49,996,792	0	49,996,792	0
UNITEDHEALTH GROURCP4-2	04/16/21	03/22/21	03/22/21	50,000,000	49,995,486	0	49,995,486	0
UNITEDHEALTH GROURCP4-2	04/19/21	03/23/21	03/23/21	50,000,000	49,995,125	0	49,995,125	0
UNITEDHEALTH GROURCP4-2	04/19/21	03/23/21	03/23/21	50,000,000	49,995,125	0	49,995,125	0
UNITEDHEALTH GROURCP4-2	04/20/21	03/24/21	03/24/21	36,300,000	36,296,461	0	36,296,461	0
UNITEDHEALTH GROURCP4-2	04/22/21	03/24/21	03/24/21	50,000,000	49,994,361	0	49,994,361	0
UNITEDHEALTH GROURCP4-2	04/22/21	03/24/21	03/24/21	42,000,000	41,995,263	0	41,995,263	0
WESTPAC BANKING CORCDYAN	12/01/21	03/01/21	03/01/21	50,000,000	50,000,000	0	50,000,000	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	03/01/21	03/01/21	812,152	812,152	0	812,152	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	03/05/21	03/05/21	4,230,944	4,230,944	0	4,230,944	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	03/10/21	03/10/21	4,624,953	4,624,953	0	4,624,953	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	03/12/21	03/12/21	965,910	965,910	0	965,910	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	03/16/21	03/16/21	3,106,469	3,106,469	0	3,106,469	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	03/17/21	03/17/21	2,920,620	2,920,620	0	2,920,620	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	03/19/21	03/19/21	1,779,324	1,779,324	0	1,779,324	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	03/25/21	03/25/21	5,434,364	5,434,364	0	5,434,364	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	03/29/21	03/29/21	4,015,783	4,015,783	0	4,015,783	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	03/30/21	03/30/21	2,825,630	2,825,630	0	2,825,630	0
BANK OF AMERICA TRIPARTY	03/02/21	03/01/21	03/01/21	1,360,000,000	1,360,000,000	0	1,360,000,000	0
MIZUHO TRIPARTY	03/02/21	03/01/21	03/01/21	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	03/02/21	03/01/21	03/01/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	03/03/21	03/02/21	03/02/21	1,562,000,000	1,562,000,000	0	1,562,000,000	0
MIZUHO TRIPARTY	03/03/21	03/02/21	03/02/21	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	03/03/21	03/02/21	03/02/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	03/04/21	03/03/21	03/03/21	1,397,000,000	1,397,000,000	0	1,397,000,000	0
MIZUHO TRIPARTY	03/04/21	03/03/21	03/03/21	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	03/04/21	03/03/21	03/03/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	03/05/21	03/04/21	03/04/21	1,175,000,000	1,175,000,000	0	1,175,000,000	0
MIZUHO TRIPARTY	03/05/21	03/04/21	03/04/21	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	03/05/21	03/04/21	03/04/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	03/08/21	03/05/21	03/05/21	1,365,000,000	1,365,000,000	0	1,365,000,000	0
MIZUHO TRIPARTY	03/08/21	03/05/21	03/05/21	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	03/08/21	03/05/21	03/05/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	03/09/21	03/08/21	03/08/21	672,000,000	672,000,000	0	672,000,000	0
MIZUHO TRIPARTY	03/09/21	03/08/21	03/08/21	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	03/09/21	03/08/21	03/08/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	03/10/21	03/09/21	03/09/21	670,000,000	670,000,000	0	670,000,000	0
MIZUHO TRIPARTY	03/10/21	03/09/21	03/09/21	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	03/10/21	03/09/21	03/09/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	03/11/21	03/10/21	03/10/21	926,000,000	926,000,000	0	926,000,000	0
MIZUHO TRIPARTY	03/11/21	03/10/21	03/10/21	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	03/11/21	03/10/21	03/10/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	03/12/21	03/11/21	03/11/21	800,000,000	800,000,000	0	800,000,000	0
MIZUHO TRIPARTY	03/12/21	03/11/21	03/11/21	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	03/12/21	03/11/21	03/11/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	03/15/21	03/12/21	03/12/21	614,000,000	614,000,000	0	614,000,000	0
MIZUHO TRIPARTY	03/15/21	03/12/21	03/12/21	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	03/15/21	03/12/21	03/12/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	03/16/21	03/15/21	03/15/21	720,000,000	720,000,000	0	720,000,000	0
MIZUHO TRIPARTY	03/16/21	03/15/21	03/15/21	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	03/16/21	03/15/21	03/15/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	03/17/21	03/16/21	03/16/21	555,000,000	555,000,000	0	555,000,000	0
MIZUHO TRIPARTY	03/17/21	03/16/21	03/16/21	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	03/17/21	03/16/21	03/16/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	03/18/21	03/17/21	03/17/21	650,000,000	650,000,000	0	650,000,000	0
MIZUHO TRIPARTY	03/18/21	03/17/21	03/17/21	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	03/18/21	03/17/21	03/17/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	03/19/21	03/18/21	03/18/21	140,000,000	140,000,000	0	140,000,000	0
MIZUHO TRIPARTY	03/19/21	03/18/21	03/18/21	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	03/19/21	03/18/21	03/18/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	03/22/21	03/19/21	03/19/21	495,000,000	495,000,000	0	495,000,000	0
MIZUHO TRIPARTY	03/22/21	03/19/21	03/19/21	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	03/22/21	03/19/21	03/19/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	03/23/21	03/22/21	03/22/21	275,000,000	275,000,000	0	275,000,000	0
MIZUHO TRIPARTY	03/23/21	03/22/21	03/22/21	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	03/23/21	03/22/21	03/22/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	03/24/21	03/23/21	03/23/21	110,000,000	110,000,000	0	110,000,000	0
MIZUHO TRIPARTY	03/24/21	03/23/21	03/23/21	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	03/24/21	03/23/21	03/23/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	03/25/21	03/24/21	03/24/21	85,000,000	85,000,000	0	85,000,000	0

TRADING ACTIVITY FOR MARCH 2021

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
MIZUHO TRIPARTY	03/25/21	03/24/21	03/24/21	100,000,000	100,000,000	0	100,000,000	0
HSBC TRIPARTY	03/25/21	03/24/21	03/24/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	03/26/21	03/25/21	03/25/21	290,000,000	290,000,000	0	290,000,000	0
MIZUHO TRIPARTY	03/26/21	03/25/21	03/25/21	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	03/26/21	03/25/21	03/25/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	03/29/21	03/26/21	03/26/21	282,000,000	282,000,000	0	282,000,000	0
MIZUHO TRIPARTY	03/29/21	03/26/21	03/26/21	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	03/29/21	03/26/21	03/26/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	03/30/21	03/29/21	03/29/21	318,000,000	318,000,000	0	318,000,000	0
MIZUHO TRIPARTY	03/30/21	03/29/21	03/29/21	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	03/30/21	03/29/21	03/29/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	03/31/21	03/30/21	03/30/21	275,000,000	275,000,000	0	275,000,000	0
MIZUHO TRIPARTY	03/31/21	03/30/21	03/30/21	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	03/31/21	03/30/21	03/30/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	04/01/21	03/31/21	03/31/21	435,000,000	435,000,000	0	435,000,000	0
MIZUHO TRIPARTY	04/01/21	03/31/21	03/31/21	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	04/01/21	03/31/21	03/31/21	100,000,000	100,000,000	0	100,000,000	0
Total Buys				50,363,741,150	50,362,469,900	733	50,362,470,632	0
Cash Closes								
ANGLESEA FUNDING LLC	06/16/21	03/12/21	03/12/21	50,000,000	50,000,000	33,411	50,033,411	0
ANGLESEA FUNDING LLC	06/16/21	03/12/21	03/12/21	25,000,000	25,000,000	16,706	25,016,706	0
Total Cash Closes				75,000,000	75,000,000	50,117	75,050,117	0
Deposits								
ABN AMRO BANK NV,ATD 0.1 20210308	03/08/21	03/01/21	03/01/21	540,000,000	540,000,000	0	540,000,000	0
ABN AMRO BANK NV,ATD 0.1 20210309	03/09/21	03/02/21	03/02/21	70,000,000	70,000,000	0	70,000,000	0
AUSTRALIA NEW ZEATD 0.1 20210309	03/09/21	03/02/21	03/02/21	515,000,000	515,000,000	0	515,000,000	0
RABOBANK NEDERLAND,TD 0.1 20210309	03/09/21	03/02/21	03/02/21	500,000,000	500,000,000	0	500,000,000	0
ABN AMRO BANK NV,ATD 0.1 20210311	03/11/21	03/04/21	03/04/21	250,000,000	250,000,000	0	250,000,000	0
RABOBANK NEDERLAND,TD 0.1 20210311	03/11/21	03/04/21	03/04/21	470,000,000	470,000,000	0	470,000,000	0
MIZUHO BANK LTD,TD 0.07 20210305	03/05/21	03/04/21	03/04/21	300,000,000	300,000,000	0	300,000,000	0
ABN AMRO BANK NV,ATD 0.1 20210312	03/12/21	03/05/21	03/05/21	100,000,000	100,000,000	0	100,000,000	0
MIZUHO BANK LTD,TD 0.07 20210308	03/08/21	03/05/21	03/05/21	300,000,000	300,000,000	0	300,000,000	0
ABN AMRO BANK NV,ATD 0.1 20210315	03/15/21	03/08/21	03/08/21	540,000,000	540,000,000	0	540,000,000	0
MIZUHO BANK LTD,TD 0.07 20210309	03/09/21	03/08/21	03/08/21	200,000,000	200,000,000	0	200,000,000	0
AUSTRALIA NEW ZEATD 0.08 20210309	03/09/21	03/08/21	03/08/21	100,000,000	100,000,000	0	100,000,000	0
ABN AMRO BANK NV,ATD 0.1 20210316	03/16/21	03/09/21	03/09/21	50,000,000	50,000,000	0	50,000,000	0
RABOBANK NEDERLAND,TD 0.1 20210316	03/16/21	03/09/21	03/09/21	490,000,000	490,000,000	0	490,000,000	0
AUSTRALIA NEW ZEATD 0.1 20210316	03/16/21	03/09/21	03/09/21	550,000,000	550,000,000	0	550,000,000	0
MIZUHO BANK LTD,TD 0.07 20210310	03/10/21	03/09/21	03/09/21	350,000,000	350,000,000	0	350,000,000	0
MIZUHO BANK LTD,TD 0.07 20210311	03/11/21	03/10/21	03/10/21	200,000,000	200,000,000	0	200,000,000	0
ABN AMRO BANK NV,ATD 0.1 20210318	03/18/21	03/11/21	03/11/21	270,000,000	270,000,000	0	270,000,000	0
RABOBANK NEDERLAND,TD 0.1 20210318	03/18/21	03/11/21	03/11/21	475,000,000	475,000,000	0	475,000,000	0
AUSTRALIA NEW ZEATD 0.1 20210318	03/18/21	03/11/21	03/11/21	30,000,000	30,000,000	0	30,000,000	0
MIZUHO BANK LTD,TD 0.07 20210315	03/15/21	03/12/21	03/12/21	200,000,000	200,000,000	0	200,000,000	0
ABN AMRO BANK NV,ATD 0.1 20210319	03/19/21	03/12/21	03/12/21	98,000,000	98,000,000	0	98,000,000	0
ABN AMRO BANK NV,ATD 0.09 20210322	03/22/21	03/15/21	03/15/21	530,000,000	530,000,000	0	530,000,000	0
ABN AMRO BANK NV,ATD 0.09 20210323	03/23/21	03/16/21	03/16/21	50,000,000	50,000,000	0	50,000,000	0
MIZUHO BANK LTD,TD 0.07 20210317	03/17/21	03/16/21	03/16/21	300,000,000	300,000,000	0	300,000,000	0
RABOBANK NEDERLAND,TD 0.1 20210323	03/23/21	03/16/21	03/16/21	480,000,000	480,000,000	0	480,000,000	0
AUSTRALIA NEW ZEATD 0.1 20210323	03/23/21	03/16/21	03/16/21	530,000,000	530,000,000	0	530,000,000	0
MIZUHO BANK LTD,TD 0.07 20210318	03/18/21	03/17/21	03/17/21	200,000,000	200,000,000	0	200,000,000	0
AUSTRALIA NEW ZEATD 0.1 20210325	03/25/21	03/18/21	03/18/21	30,000,000	30,000,000	0	30,000,000	0
RABOBANK NEDERLAND,TD 0.1 20210325	03/25/21	03/18/21	03/18/21	460,000,000	460,000,000	0	460,000,000	0
SVENSKA HANDELSBANKTD 0.06 20210319	03/19/21	03/18/21	03/18/21	500,000,000	500,000,000	0	500,000,000	0
ABN AMRO BANK NV,ATD 0.09 20210325	03/25/21	03/18/21	03/18/21	250,000,000	250,000,000	0	250,000,000	0
MIZUHO BANK LTD,TD 0.07 20210319	03/19/21	03/18/21	03/18/21	300,000,000	300,000,000	0	300,000,000	0
ABN AMRO BANK NV,ATD 0.09 20210326	03/26/21	03/19/21	03/19/21	100,000,000	100,000,000	0	100,000,000	0
SVENSKA HANDELSBANKTD 0.06 20210322	03/22/21	03/19/21	03/19/21	300,000,000	300,000,000	0	300,000,000	0
MIZUHO BANK LTD,TD 0.07 20210322	03/22/21	03/19/21	03/19/21	300,000,000	300,000,000	0	300,000,000	0
ABN AMRO BANK NV,ATD 0.09 20210329	03/29/21	03/22/21	03/22/21	540,000,000	540,000,000	0	540,000,000	0
SVENSKA HANDELSBANKTD 0.06 20210323	03/23/21	03/22/21	03/22/21	400,000,000	400,000,000	0	400,000,000	0
MIZUHO BANK LTD,TD 0.07 20210323	03/23/21	03/22/21	03/22/21	300,000,000	300,000,000	0	300,000,000	0
RABOBANK NEDERLAND,TD 0.1 20210330	03/30/21	03/23/21	03/23/21	480,000,000	480,000,000	0	480,000,000	0
AUSTRALIA NEW ZEATD 0.1 20210330	03/30/21	03/23/21	03/23/21	525,000,000	525,000,000	0	525,000,000	0
MIZUHO BANK LTD,TD 0.07 20210324	03/24/21	03/23/21	03/23/21	300,000,000	300,000,000	0	300,000,000	0
ABN AMRO BANK NV,ATD 0.09 20210330	03/30/21	03/23/21	03/23/21	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORTD 0.07 20210324	03/24/21	03/23/21	03/23/21	940,000,000	940,000,000	0	940,000,000	0
MIZUHO BANK LTD,TD 0.07 20210325	03/25/21	03/24/21	03/24/21	300,000,000	300,000,000	0	300,000,000	0
CREDIT AGRICOLE CORTD 0.07 20210325	03/25/21	03/24/21	03/24/21	940,000,000	940,000,000	0	940,000,000	0
RABOBANK NEDERLAND,TD 0.1 20210401	04/01/21	03/25/21	03/25/21	460,000,000	460,000,000	0	460,000,000	0
CREDIT AGRICOLE CORTD 0.07 20210326	03/26/21	03/25/21	03/25/21	650,000,000	650,000,000	0	650,000,000	0
ABN AMRO BANK NV,ATD 0.09 20210401	04/01/21	03/25/21	03/25/21	245,000,000	245,000,000	0	245,000,000	0
MIZUHO BANK LTD,TD 0.07 20210326	03/26/21	03/25/21	03/25/21	325,000,000	325,000,000	0	325,000,000	0
ABN AMRO BANK NV,ATD 0.09 20210405	04/05/21	03/26/21	03/26/21	100,000,000	100,000,000	0	100,000,000	0
MIZUHO BANK LTD,TD 0.07 20210329	03/29/21	03/26/21	03/26/21	325,000,000	325,000,000	0	325,000,000	0
ABN AMRO BANK NV,ATD 0.09 20210405	04/05/21	03/29/21	03/29/21	540,000,000	540,000,000	0	540,000,000	0
MIZUHO BANK LTD,TD 0.07 20210330	03/30/21	03/29/21	03/29/21	325,000,000	325,000,000	0	325,000,000	0
ABN AMRO BANK NV,ATD 0.09 20210406	04/06/21	03/30/21	03/30/21	50,000,000	50,000,000	0	50,000,000	0
RABOBANK NEDERLAND,TD 0.1 20210406	04/06/21	03/30/21	03/30/21	480,000,000	480,000,000	0	480,000,000	0
AUSTRALIA NEW ZEATD 0.1 20210406	04/06/21	03/30/21	03/30/21	525,000,000	525,000,000	0	525,000,000	0
MIZUHO BANK LTD,TD 0.07 20210331	03/31/21	03/30/21	03/30/21	325,000,000	325,000,000	0	325,000,000	0
MIZUHO BANK LTD,TD 0.07 20210401	04/01/21	03/31/21	03/31/21	300,000,000	300,000,000	0	300,000,000	0
Total Deposits				20,353,000,000	20,353,000,000	0	20,353,000,000	0
Maturities								
ALBION CAPITAL LLC CPAB54	03/22/21	03/22/21	03/22/21	70,668,000	70,668,000	0	70,668,000	0
ANGLESEA FUNDING LLC CPAB54	03/17/21	03/17/21	03/17/21	250,000,000	250,000,000	0	250,000,000	0
ANGLESEA FUNDING LLC CPAB54	03/18/21	03/18/21	03/18/21	100,000,000	100,000,000	0	100,000,000	0
ANTALIS S.A. CPAB54 CPAB54	03/03/21	03/03/21	03/03/21	62,090,000	62,090,000	0	62,090,000	0

TRADING ACTIVITY FOR MARCH 2021

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain/Loss
ANTALIS S.A. CPAB54CPAB54	03/04/21	03/04/21	03/04/21	18,940,000	18,940,000	0	18,940,000	0
ANTALIS S.A. CPAB54CPAB54	03/05/21	03/05/21	03/05/21	265,550,000	265,550,000	0	265,550,000	0
ANTALIS S.A. CPAB54CPAB54	03/10/21	03/10/21	03/10/21	58,380,000	58,380,000	0	58,380,000	0
ANTALIS S.A. CPAB54CPAB54	03/11/21	03/11/21	03/11/21	18,930,000	18,930,000	0	18,930,000	0
ANTALIS S.A. CPAB54CPAB54	03/12/21	03/12/21	03/12/21	271,980,000	271,980,000	0	271,980,000	0
ANTALIS S.A. CPAB54CPAB54	03/17/21	03/17/21	03/17/21	94,900,000	94,900,000	0	94,900,000	0
ANTALIS S.A. CPAB54CPAB54	03/18/21	03/18/21	03/18/21	44,530,000	44,530,000	0	44,530,000	0
ANTALIS S.A. CPAB54CPAB54	03/19/21	03/19/21	03/19/21	275,000,000	275,000,000	0	275,000,000	0
ANTALIS S.A. CPAB54CPAB54	03/23/21	03/23/21	03/23/21	68,500,000	68,500,000	0	68,500,000	0
ANTALIS S.A. CPAB54CPAB54	03/24/21	03/24/21	03/24/21	68,560,000	68,560,000	0	68,560,000	0
ANTALIS S.A. CPAB54CPAB54	03/25/21	03/25/21	03/25/21	35,400,000	35,400,000	0	35,400,000	0
ANTALIS S.A. CPAB54CPAB54	03/26/21	03/26/21	03/26/21	193,710,000	193,710,000	0	193,710,000	0
ANTALIS S.A. CPAB54CPAB54	03/30/21	03/30/21	03/30/21	71,800,000	71,800,000	0	71,800,000	0
ANTALIS S.A. CPAB54CPAB54	03/31/21	03/31/21	03/31/21	64,000,000	64,000,000	0	64,000,000	0
AUSTRALIA NEW ZEACP4-2	03/08/21	03/08/21	03/08/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF MONTREAL/CHICAGO IL	03/17/21	03/17/21	03/17/21	50,000,000	50,000,000	0	50,000,000	0
BANK OF MONTREAL/CHICAGO IL	03/02/21	03/02/21	03/02/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF MONTREAL/CHICAGO IL	03/04/21	03/04/21	03/04/21	25,000,000	25,000,000	0	25,000,000	0
BARTON CAPITAL S.A.CPAB54	03/08/21	03/08/21	03/08/21	125,000,000	125,000,000	0	125,000,000	0
BARTON CAPITAL S.A.CPAB54	03/09/21	03/09/21	03/09/21	50,000,000	50,000,000	0	50,000,000	0
BARTON CAPITAL S.A.CPAB54	03/10/21	03/10/21	03/10/21	50,000,000	50,000,000	0	50,000,000	0
BARTON CAPITAL S.A.CPAB54	03/11/21	03/11/21	03/11/21	50,000,000	50,000,000	0	50,000,000	0
BARTON CAPITAL S.A.CPAB54	03/12/21	03/12/21	03/12/21	50,000,000	50,000,000	0	50,000,000	0
BARTON CAPITAL S.A.CPAB54	03/15/21	03/15/21	03/15/21	50,000,000	50,000,000	0	50,000,000	0
BARTON CAPITAL S.A.CPAB54	03/16/21	03/16/21	03/16/21	50,000,000	50,000,000	0	50,000,000	0
BARTON CAPITAL S.A.CPAB54	03/17/21	03/17/21	03/17/21	50,000,000	50,000,000	0	50,000,000	0
BARTON CAPITAL S.A.CPAB54	03/18/21	03/18/21	03/18/21	50,000,000	50,000,000	0	50,000,000	0
BARTON CAPITAL S.A.CPAB54	03/19/21	03/19/21	03/19/21	50,000,000	50,000,000	0	50,000,000	0
BARTON CAPITAL S.A.CPAB54	03/22/21	03/22/21	03/22/21	50,000,000	50,000,000	0	50,000,000	0
BARTON CAPITAL S.A.CPAB54	03/23/21	03/23/21	03/23/21	25,000,000	25,000,000	0	25,000,000	0
BARTON CAPITAL S.A.CPAB54	03/24/21	03/24/21	03/24/21	25,000,000	25,000,000	0	25,000,000	0
BARTON CAPITAL S.A.CPAB54	03/25/21	03/25/21	03/25/21	25,000,000	25,000,000	0	25,000,000	0
BARTON CAPITAL S.A.CPAB54	03/26/21	03/26/21	03/26/21	25,000,000	25,000,000	0	25,000,000	0
BARTON CAPITAL S.A.CPAB54	03/29/21	03/29/21	03/29/21	25,000,000	25,000,000	0	25,000,000	0
BARTON CAPITAL S.A.CPAB54	03/30/21	03/30/21	03/30/21	25,000,000	25,000,000	0	25,000,000	0
BEDFORD ROW FUNDINGCPAB54	03/04/21	03/04/21	03/04/21	25,000,000	25,000,000	0	25,000,000	0
BEDFORD ROW FUNDINGCPAB54	03/30/21	03/30/21	03/30/21	35,000,000	35,000,000	0	35,000,000	0
N.V.BANK NEDERLANDCP4-2	03/03/21	03/03/21	03/03/21	100,000,000	100,000,000	0	100,000,000	0
N.V.BANK NEDERLANDCP4-2	03/31/21	03/31/21	03/31/21	100,000,000	100,000,000	0	100,000,000	0
BNP PARIBAS SA CP4-CP4-2	03/24/21	03/24/21	03/24/21	122,850,000	122,850,000	0	122,850,000	0
CRC FUNDING, LLC CPCPAB54	03/08/21	03/08/21	03/08/21	17,000,000	17,000,000	0	17,000,000	0
CANADIAN IMPERIAL BANK OF COMMERCE/NEW YORK NY	03/04/21	03/04/21	03/04/21	75,000,000	75,000,000	0	75,000,000	0
CANADIAN IMPERIAL BC4-2	03/04/21	03/04/21	03/04/21	100,000,000	100,000,000	0	100,000,000	0
CHARTA, LLC CPAB54-CPAB54	03/02/21	03/02/21	03/02/21	15,000,000	15,000,000	0	15,000,000	0
COLLATERALIZED COMMCPAB53	03/29/21	03/29/21	03/29/21	20,000,000	20,000,000	0	20,000,000	0
CREDIT AGRICOLE CORCP	03/01/21	03/01/21	03/01/21	350,000,000	350,000,000	0	350,000,000	0
CREDIT AGRICOLE CORCP	03/04/21	03/04/21	03/04/21	500,000,000	500,000,000	0	500,000,000	0
CREDIT AGRICOLE CORCP	03/05/21	03/05/21	03/05/21	400,000,000	400,000,000	0	400,000,000	0
CREDIT AGRICOLE CORCP	03/08/21	03/08/21	03/08/21	300,000,000	300,000,000	0	300,000,000	0
CREDIT AGRICOLE CORCP	03/09/21	03/09/21	03/09/21	700,000,000	700,000,000	0	700,000,000	0
CREDIT AGRICOLE CORCP	03/10/21	03/10/21	03/10/21	900,000,000	900,000,000	0	900,000,000	0
CREDIT AGRICOLE CORCP	03/11/21	03/11/21	03/11/21	900,000,000	900,000,000	0	900,000,000	0
CREDIT AGRICOLE CORCP	03/12/21	03/12/21	03/12/21	900,000,000	900,000,000	0	900,000,000	0
CREDIT AGRICOLE CORCP	03/15/21	03/15/21	03/15/21	950,000,000	950,000,000	0	950,000,000	0
CREDIT AGRICOLE CORCP	03/16/21	03/16/21	03/16/21	950,000,000	950,000,000	0	950,000,000	0
CREDIT AGRICOLE CORCP	03/17/21	03/17/21	03/17/21	950,000,000	950,000,000	0	950,000,000	0
CREDIT AGRICOLE CORCP	03/18/21	03/18/21	03/18/21	950,000,000	950,000,000	0	950,000,000	0
CREDIT AGRICOLE CORCP	03/19/21	03/19/21	03/19/21	940,000,000	940,000,000	0	940,000,000	0
CREDIT AGRICOLE CORCP	03/22/21	03/22/21	03/22/21	940,000,000	940,000,000	0	940,000,000	0
CREDIT AGRICOLE CORCP	03/23/21	03/23/21	03/23/21	940,000,000	940,000,000	0	940,000,000	0
CREDIT AGRICOLE CORCP	03/29/21	03/29/21	03/29/21	700,000,000	700,000,000	0	700,000,000	0
CREDIT AGRICOLE CORCP	03/30/21	03/30/21	03/30/21	400,000,000	400,000,000	0	400,000,000	0
CREDIT INDUSTRIEL ECP4-2	03/23/21	03/23/21	03/23/21	60,000,000	60,000,000	0	60,000,000	0
CREDIT INDUSTRIEL ECP4-2	03/25/21	03/25/21	03/25/21	500,000,000	500,000,000	0	500,000,000	0
CREDIT INDUSTRIEL ECP4-2	03/30/21	03/30/21	03/30/21	400,000,000	400,000,000	0	400,000,000	0
CREDIT INDUSTRIEL ECP4-2	03/31/21	03/31/21	03/31/21	800,000,000	800,000,000	0	800,000,000	0
DNB BANK ASA CP4-2CP4-2	03/02/21	03/02/21	03/02/21	100,000,000	100,000,000	0	100,000,000	0
DZ BANK AG DEUTSCHECP4-2	03/16/21	03/16/21	03/16/21	200,000,000	200,000,000	0	200,000,000	0
DZ BANK AG DEUTSCHECP4-2	03/22/21	03/22/21	03/22/21	49,525,000	49,525,000	0	49,525,000	0
DZ BANK AG DEUTSCHECP4-2	03/23/21	03/23/21	03/23/21	137,000,000	137,000,000	0	137,000,000	0
DZ BANK AG DEUTSCHECP4-2	03/24/21	03/24/21	03/24/21	200,000,000	200,000,000	0	200,000,000	0
ERSTE ABWICKLUNGSAINCP4-2	03/15/21	03/15/21	03/15/21	49,300,000	49,300,000	0	49,300,000	0
EUROPEAN INVESTMENTCP	03/16/21	03/16/21	03/16/21	250,000,000	250,000,000	0	250,000,000	0
FAIRWAY FINANCE CO.CPAB54	03/25/21	03/25/21	03/25/21	50,000,000	50,000,000	0	50,000,000	0
FMS WERTMANAGEMENT CP4-2	03/03/21	03/03/21	03/03/21	100,000,000	100,000,000	0	100,000,000	0
FMS WERTMANAGEMENT CP4-2	03/08/21	03/08/21	03/08/21	50,000,000	50,000,000	0	50,000,000	0
FMS WERTMANAGEMENT CP4-2	03/09/21	03/09/21	03/09/21	7,500,000	7,500,000	0	7,500,000	0
FMS WERTMANAGEMENT CP4-2	03/24/21	03/24/21	03/24/21	52,200,000	52,200,000	0	52,200,000	0
FMS WERTMANAGEMENT CP4-2	03/26/21	03/26/21	03/26/21	50,000,000	50,000,000	0	50,000,000	0
MANHATTAN ASSET FUNCPAB54	03/05/21	03/05/21	03/05/21	50,000,000	50,000,000	0	50,000,000	0
MANHATTAN ASSET FUNCPAB54	03/22/21	03/22/21	03/22/21	75,000,000	75,000,000	0	75,000,000	0
MANHATTAN ASSET FUNCPAB54	03/26/21	03/26/21	03/26/21	137,757,000	137,757,000	0	137,757,000	0
NRWBANK CP4-2CP4-2	03/05/21	03/05/21	03/05/21	300,000,000	300,000,000	0	300,000,000	0
NRWBANK CP4-2CP4-2	03/15/21	03/15/21	03/15/21	137,000,000	137,000,000	0	137,000,000	0
NATIONAL AUSTRALIA CP4-2	03/08/21	03/08/21	03/08/21	100,000,000	100,000,000	0	100,000,000	0
NATIONAL AUSTRALIA CP4-2	03/09/21	03/09/21	03/09/21	200,000,000	200,000,000	0	200,000,000	0
NATIONWIDE BUILDINGCP4-2	03/05/21	03/05/21	03/05/21	49,250,000	49,250,000	0	49,250,000	0
NATIONWIDE BUILDINGCP4-2	03/09/21	03/09/21	03/09/21	165,000,000	165,000,000	0	165,000,000	0
NATIONWIDE BUILDINGCP4-2	03/12/21	03/12/21	03/12/21	55,000,000	55,000,000	0	55,000,000	0
NATIONWIDE BUILDINGCP4-2	03/15/21	03/15/21	03/15/21	26,560,000	26,560,000	0	26,560,000	0

TRADING ACTIVITY FOR MARCH 2021

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
NATIONWIDE BUILDINGCP4-2	03/17/21	03/17/21	03/17/21	200,000,000	200,000,000	0	200,000,000	0
NATIONWIDE BUILDINGCP4-2	03/19/21	03/19/21	03/19/21	150,000,000	150,000,000	0	150,000,000	0
NATIONWIDE BUILDINGCP4-2	03/26/21	03/26/21	03/26/21	100,000,000	100,000,000	0	100,000,000	0
NATIONWIDE BUILDINGCP4-2	03/30/21	03/30/21	03/30/21	65,000,000	65,000,000	0	65,000,000	0
NEDERLANDSE WATERSCHCP4-2	03/24/21	03/24/21	03/24/21	250,000,000	250,000,000	0	250,000,000	0
NORDEA BANK ABP CP4CP4-2	03/23/21	03/23/21	03/23/21	25,000,000	25,000,000	0	25,000,000	0
OLD LINE FUNDING, LCP4B54	03/10/21	03/10/21	03/10/21	100,000,000	100,000,000	0	100,000,000	0
OLD LINE FUNDING, LCP4B54	03/15/21	03/15/21	03/15/21	35,000,000	35,000,000	0	35,000,000	0
ROYAL BANK OF CANADA/NEW YORK, NY	03/09/21	03/09/21	03/09/21	25,000,000	25,000,000	0	25,000,000	0
SOCIETE GENERALE, PCP4-2	03/29/21	03/29/21	03/29/21	65,000,000	65,000,000	0	65,000,000	0
SUMITOMO MITSUI TRUCDYAN	03/02/21	03/02/21	03/02/21	100,000,000	100,000,000	0	100,000,000	0
SUMITOMO MITSUI TRUCDYAN	03/03/21	03/03/21	03/03/21	50,000,000	50,000,000	0	50,000,000	0
SVENSKA HANDELSBANKCP4-2	03/03/21	03/03/21	03/03/21	75,000,000	75,000,000	0	75,000,000	0
THUNDER BAY FUNDINGCP4B54	03/09/21	03/09/21	03/09/21	52,750,000	52,750,000	0	52,750,000	0
THUNDER BAY FUNDINGCP4B54	03/18/21	03/18/21	03/18/21	95,000,000	95,000,000	0	95,000,000	0
THUNDER BAY FUNDINGCP4B54	03/22/21	03/22/21	03/22/21	27,000,000	27,000,000	0	27,000,000	0
THUNDER BAY FUNDINGCP4B54	03/25/21	03/25/21	03/25/21	100,000,000	100,000,000	0	100,000,000	0
TORONTO-DOMINION BANK/NY	03/05/21	03/05/21	03/05/21	100,000,000	100,000,000	0	100,000,000	0
TORONTO DOMINION BACDYAN	03/04/21	03/04/21	03/04/21	100,000,000	100,000,000	0	100,000,000	0
TORONTO DOMINION BACP4-2	03/15/21	03/15/21	03/15/21	50,000,000	50,000,000	0	50,000,000	0
TORONTO DOMINION BACP4-2	03/16/21	03/16/21	03/16/21	50,000,000	50,000,000	0	50,000,000	0
UNITEDHEALTH GROUPCP4-2	03/22/21	03/22/21	03/22/21	50,000,000	50,000,000	0	50,000,000	0
UNITED STATES TREASURY BILL	03/11/21	03/11/21	03/11/21	55,000,000	55,000,000	0	55,000,000	0
UNITED STATES TREASURY BILL	03/18/21	03/18/21	03/18/21	55,000,000	55,000,000	0	55,000,000	0
WESTPAC BANKING CORCP4-2	03/10/21	03/10/21	03/10/21	100,000,000	100,000,000	0	100,000,000	0
WESTPAC BANKING CORCP4-2	03/10/21	03/10/21	03/10/21	50,000,000	50,000,000	0	50,000,000	0
WESTPAC BANKING CORCP4-2	03/12/21	03/12/21	03/12/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	03/01/21	03/01/21	03/01/21	1,142,000,000	1,142,000,000	0	1,142,000,000	0
MIZUHO TRIPARTY	03/01/21	03/01/21	03/01/21	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	03/01/21	03/01/21	03/01/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	03/02/21	03/02/21	03/02/21	1,360,000,000	1,360,000,000	0	1,360,000,000	0
MIZUHO TRIPARTY	03/02/21	03/02/21	03/02/21	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	03/02/21	03/02/21	03/02/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	03/03/21	03/03/21	03/03/21	1,562,000,000	1,562,000,000	0	1,562,000,000	0
MIZUHO TRIPARTY	03/03/21	03/03/21	03/03/21	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	03/03/21	03/03/21	03/03/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	03/04/21	03/04/21	03/04/21	1,397,000,000	1,397,000,000	0	1,397,000,000	0
MIZUHO TRIPARTY	03/04/21	03/04/21	03/04/21	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	03/04/21	03/04/21	03/04/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	03/05/21	03/05/21	03/05/21	1,175,000,000	1,175,000,000	0	1,175,000,000	0
MIZUHO TRIPARTY	03/05/21	03/05/21	03/05/21	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	03/05/21	03/05/21	03/05/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	03/08/21	03/08/21	03/08/21	1,365,000,000	1,365,000,000	0	1,365,000,000	0
MIZUHO TRIPARTY	03/08/21	03/08/21	03/08/21	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	03/08/21	03/08/21	03/08/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	03/09/21	03/09/21	03/09/21	672,000,000	672,000,000	0	672,000,000	0
MIZUHO TRIPARTY	03/09/21	03/09/21	03/09/21	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	03/09/21	03/09/21	03/09/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	03/10/21	03/10/21	03/10/21	670,000,000	670,000,000	0	670,000,000	0
MIZUHO TRIPARTY	03/10/21	03/10/21	03/10/21	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	03/10/21	03/10/21	03/10/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	03/11/21	03/11/21	03/11/21	926,000,000	926,000,000	0	926,000,000	0
MIZUHO TRIPARTY	03/11/21	03/11/21	03/11/21	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	03/11/21	03/11/21	03/11/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	03/12/21	03/12/21	03/12/21	800,000,000	800,000,000	0	800,000,000	0
MIZUHO TRIPARTY	03/12/21	03/12/21	03/12/21	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	03/12/21	03/12/21	03/12/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	03/15/21	03/15/21	03/15/21	614,000,000	614,000,000	0	614,000,000	0
MIZUHO TRIPARTY	03/15/21	03/15/21	03/15/21	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	03/15/21	03/15/21	03/15/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	03/16/21	03/16/21	03/16/21	720,000,000	720,000,000	0	720,000,000	0
MIZUHO TRIPARTY	03/16/21	03/16/21	03/16/21	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	03/16/21	03/16/21	03/16/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	03/17/21	03/17/21	03/17/21	555,000,000	555,000,000	0	555,000,000	0
MIZUHO TRIPARTY	03/17/21	03/17/21	03/17/21	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	03/17/21	03/17/21	03/17/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	03/18/21	03/18/21	03/18/21	650,000,000	650,000,000	0	650,000,000	0
MIZUHO TRIPARTY	03/18/21	03/18/21	03/18/21	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	03/18/21	03/18/21	03/18/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	03/19/21	03/19/21	03/19/21	140,000,000	140,000,000	0	140,000,000	0
MIZUHO TRIPARTY	03/19/21	03/19/21	03/19/21	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	03/19/21	03/19/21	03/19/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	03/22/21	03/22/21	03/22/21	495,000,000	495,000,000	0	495,000,000	0
MIZUHO TRIPARTY	03/22/21	03/22/21	03/22/21	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	03/22/21	03/22/21	03/22/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	03/23/21	03/23/21	03/23/21	275,000,000	275,000,000	0	275,000,000	0
MIZUHO TRIPARTY	03/23/21	03/23/21	03/23/21	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	03/23/21	03/23/21	03/23/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	03/24/21	03/24/21	03/24/21	110,000,000	110,000,000	0	110,000,000	0
MIZUHO TRIPARTY	03/24/21	03/24/21	03/24/21	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	03/24/21	03/24/21	03/24/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	03/25/21	03/25/21	03/25/21	85,000,000	85,000,000	0	85,000,000	0
MIZUHO TRIPARTY	03/25/21	03/25/21	03/25/21	100,000,000	100,000,000	0	100,000,000	0
HSBC TRIPARTY	03/25/21	03/25/21	03/25/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	03/26/21	03/26/21	03/26/21	290,000,000	290,000,000	0	290,000,000	0
MIZUHO TRIPARTY	03/26/21	03/26/21	03/26/21	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	03/26/21	03/26/21	03/26/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	03/29/21	03/29/21	03/29/21	282,000,000	282,000,000	0	282,000,000	0

TRADING ACTIVITY FOR MARCH 2021

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain/Loss
MIZUHO TRIPARTY	03/29/21	03/29/21	03/29/21	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	03/29/21	03/29/21	03/29/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	03/30/21	03/30/21	03/30/21	318,000,000	318,000,000	0	318,000,000	0
MIZUHO TRIPARTY	03/30/21	03/30/21	03/30/21	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	03/30/21	03/30/21	03/30/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	03/31/21	03/31/21	03/31/21	275,000,000	275,000,000	0	275,000,000	0
MIZUHO TRIPARTY	03/31/21	03/31/21	03/31/21	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	03/31/21	03/31/21	03/31/21	100,000,000	100,000,000	0	100,000,000	0
ABN AMRO BANK NV,ATD 0.1 20210301	03/01/21	03/01/21	03/01/21	540,000,000	540,000,000	0	540,000,000	0
ABN AMRO BANK NV,ATD 0.1 20210302	03/02/21	03/02/21	03/02/21	60,000,000	60,000,000	0	60,000,000	0
AUSTRALIA NEW ZEATD 0.1 20210302	03/02/21	03/02/21	03/02/21	500,000,000	500,000,000	0	500,000,000	0
RABOBANK NEDERLAND,TD 0.1 20210302	03/02/21	03/02/21	03/02/21	500,000,000	500,000,000	0	500,000,000	0
ABN AMRO BANK NV,ATD 0.1 20210304	03/04/21	03/04/21	03/04/21	250,000,000	250,000,000	0	250,000,000	0
RABOBANK NEDERLAND,TD 0.1 20210304	03/04/21	03/04/21	03/04/21	465,000,000	465,000,000	0	465,000,000	0
ABN AMRO BANK NV,ATD 0.1 20210305	03/05/21	03/05/21	03/05/21	100,000,000	100,000,000	0	100,000,000	0
ABN AMRO BANK NV,ATD 0.1 20210308	03/08/21	03/08/21	03/08/21	540,000,000	540,000,000	0	540,000,000	0
ABN AMRO BANK NV,ATD 0.1 20210309	03/09/21	03/09/21	03/09/21	70,000,000	70,000,000	0	70,000,000	0
AUSTRALIA NEW ZEATD 0.1 20210309	03/09/21	03/09/21	03/09/21	515,000,000	515,000,000	0	515,000,000	0
RABOBANK NEDERLAND,TD 0.1 20210309	03/09/21	03/09/21	03/09/21	500,000,000	500,000,000	0	500,000,000	0
ABN AMRO BANK NV,ATD 0.1 20210311	03/11/21	03/11/21	03/11/21	250,000,000	250,000,000	0	250,000,000	0
RABOBANK NEDERLAND,TD 0.1 20210311	03/11/21	03/11/21	03/11/21	470,000,000	470,000,000	0	470,000,000	0
MIZUHO BANK LTD,TD 0.07 20210305	03/05/21	03/05/21	03/05/21	300,000,000	300,000,000	0	300,000,000	0
ABN AMRO BANK NV,ATD 0.1 20210312	03/12/21	03/12/21	03/12/21	100,000,000	100,000,000	0	100,000,000	0
MIZUHO BANK LTD,TD 0.07 20210308	03/08/21	03/08/21	03/08/21	300,000,000	300,000,000	0	300,000,000	0
ABN AMRO BANK NV,ATD 0.1 20210315	03/15/21	03/15/21	03/15/21	540,000,000	540,000,000	0	540,000,000	0
MIZUHO BANK LTD,TD 0.07 20210309	03/09/21	03/09/21	03/09/21	200,000,000	200,000,000	0	200,000,000	0
AUSTRALIA NEW ZEATD 0.08 20210309	03/09/21	03/09/21	03/09/21	100,000,000	100,000,000	0	100,000,000	0
ABN AMRO BANK NV,ATD 0.1 20210316	03/16/21	03/16/21	03/16/21	50,000,000	50,000,000	0	50,000,000	0
RABOBANK NEDERLAND,TD 0.1 20210316	03/16/21	03/16/21	03/16/21	490,000,000	490,000,000	0	490,000,000	0
AUSTRALIA NEW ZEATD 0.1 20210316	03/16/21	03/16/21	03/16/21	550,000,000	550,000,000	0	550,000,000	0
MIZUHO BANK LTD,TD 0.07 20210310	03/10/21	03/10/21	03/10/21	350,000,000	350,000,000	0	350,000,000	0
MIZUHO BANK LTD,TD 0.07 20210311	03/11/21	03/11/21	03/11/21	200,000,000	200,000,000	0	200,000,000	0
ABN AMRO BANK NV,ATD 0.1 20210318	03/18/21	03/18/21	03/18/21	270,000,000	270,000,000	0	270,000,000	0
RABOBANK NEDERLAND,TD 0.1 20210318	03/18/21	03/18/21	03/18/21	475,000,000	475,000,000	0	475,000,000	0
AUSTRALIA NEW ZEATD 0.1 20210318	03/18/21	03/18/21	03/18/21	30,000,000	30,000,000	0	30,000,000	0
MIZUHO BANK LTD,TD 0.07 20210315	03/15/21	03/15/21	03/15/21	200,000,000	200,000,000	0	200,000,000	0
ABN AMRO BANK NV,ATD 0.1 20210319	03/19/21	03/19/21	03/19/21	98,000,000	98,000,000	0	98,000,000	0
ABN AMRO BANK NV,ATD 0.09 20210322	03/22/21	03/22/21	03/22/21	530,000,000	530,000,000	0	530,000,000	0
ABN AMRO BANK NV,ATD 0.09 20210323	03/23/21	03/23/21	03/23/21	50,000,000	50,000,000	0	50,000,000	0
MIZUHO BANK LTD,TD 0.07 20210317	03/17/21	03/17/21	03/17/21	300,000,000	300,000,000	0	300,000,000	0
RABOBANK NEDERLAND,TD 0.1 20210323	03/23/21	03/23/21	03/23/21	480,000,000	480,000,000	0	480,000,000	0
AUSTRALIA NEW ZEATD 0.1 20210323	03/23/21	03/23/21	03/23/21	530,000,000	530,000,000	0	530,000,000	0
MIZUHO BANK LTD,TD 0.07 20210318	03/18/21	03/18/21	03/18/21	200,000,000	200,000,000	0	200,000,000	0
AUSTRALIA NEW ZEATD 0.1 20210325	03/25/21	03/25/21	03/25/21	30,000,000	30,000,000	0	30,000,000	0
RABOBANK NEDERLAND,TD 0.1 20210325	03/25/21	03/25/21	03/25/21	460,000,000	460,000,000	0	460,000,000	0
SVENSKA HANDELSBANKTD 0.06 20210319	03/19/21	03/19/21	03/19/21	500,000,000	500,000,000	0	500,000,000	0
ABN AMRO BANK NV,ATD 0.09 20210325	03/25/21	03/25/21	03/25/21	250,000,000	250,000,000	0	250,000,000	0
MIZUHO BANK LTD,TD 0.07 20210319	03/19/21	03/19/21	03/19/21	300,000,000	300,000,000	0	300,000,000	0
ABN AMRO BANK NV,ATD 0.09 20210326	03/26/21	03/26/21	03/26/21	100,000,000	100,000,000	0	100,000,000	0
SVENSKA HANDELSBANKTD 0.06 20210322	03/22/21	03/22/21	03/22/21	300,000,000	300,000,000	0	300,000,000	0
MIZUHO BANK LTD,TD 0.07 20210322	03/22/21	03/22/21	03/22/21	300,000,000	300,000,000	0	300,000,000	0
ABN AMRO BANK NV,ATD 0.09 20210329	03/29/21	03/29/21	03/29/21	540,000,000	540,000,000	0	540,000,000	0
SVENSKA HANDELSBANKTD 0.06 20210323	03/23/21	03/23/21	03/23/21	400,000,000	400,000,000	0	400,000,000	0
MIZUHO BANK LTD,TD 0.07 20210323	03/23/21	03/23/21	03/23/21	300,000,000	300,000,000	0	300,000,000	0
RABOBANK NEDERLAND,TD 0.1 20210330	03/30/21	03/30/21	03/30/21	480,000,000	480,000,000	0	480,000,000	0
AUSTRALIA NEW ZEATD 0.1 20210330	03/30/21	03/30/21	03/30/21	525,000,000	525,000,000	0	525,000,000	0
MIZUHO BANK LTD,TD 0.07 20210324	03/24/21	03/24/21	03/24/21	300,000,000	300,000,000	0	300,000,000	0
ABN AMRO BANK NV,ATD 0.09 20210330	03/30/21	03/30/21	03/30/21	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORTD 0.07 20210324	03/24/21	03/24/21	03/24/21	940,000,000	940,000,000	0	940,000,000	0
MIZUHO BANK LTD,TD 0.07 20210325	03/25/21	03/25/21	03/25/21	300,000,000	300,000,000	0	300,000,000	0
CREDIT AGRICOLE CORTD 0.07 20210325	03/25/21	03/25/21	03/25/21	940,000,000	940,000,000	0	940,000,000	0
CREDIT AGRICOLE CORTD 0.07 20210326	03/26/21	03/26/21	03/26/21	650,000,000	650,000,000	0	650,000,000	0
MIZUHO BANK LTD,TD 0.07 20210326	03/26/21	03/26/21	03/26/21	325,000,000	325,000,000	0	325,000,000	0
MIZUHO BANK LTD,TD 0.07 20210329	03/29/21	03/29/21	03/29/21	325,000,000	325,000,000	0	325,000,000	0
MIZUHO BANK LTD,TD 0.07 20210330	03/30/21	03/30/21	03/30/21	325,000,000	325,000,000	0	325,000,000	0
MIZUHO BANK LTD,TD 0.07 20210331	03/31/21	03/31/21	03/31/21	325,000,000	325,000,000	0	325,000,000	0
Total Maturities				71,184,630,000	71,184,630,000	0	71,184,630,000	0
Sells								
DREYFUS GOVT CASH MGMT FUND	02/01/22	03/02/21	03/02/21	712,613	712,613	0	712,613	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	03/03/21	03/03/21	5,391,550	5,391,550	0	5,391,550	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	03/08/21	03/08/21	4,230,944	4,230,944	0	4,230,944	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	03/11/21	03/11/21	648,719	648,719	0	648,719	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	03/15/21	03/15/21	4,942,145	4,942,145	0	4,942,145	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	03/18/21	03/18/21	2,761,112	2,761,112	0	2,761,112	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	03/22/21	03/22/21	5,045,302	5,045,302	0	5,045,302	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	03/26/21	03/26/21	5,434,364	5,434,364	0	5,434,364	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	03/31/21	03/31/21	743,191	743,191	0	743,191	0
Total Sells				29,909,940	29,909,940	0	29,909,940	0



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