



**MONTHLY SUMMARY REPORT**

**State Board of Administration of Florida**

**August 2020**

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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, 2020, through August 31, 2020, 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, 2020)

Total Participants

**739**

Florida PRIME™

Total Participant Balance

**\$14,273,565,461**

Total Number of Accounts

**1,359**

**FACTS-AT-A-GLANCE** PRIME is an exclusive service for Florida governmental organizations, providing a cost-effective investment vehicle for their surplus funds. Florida PRIME, the Local Government Surplus Funds Trust Fund, is utilized by hundreds of governmental investors including state agencies, state universities and colleges, counties, cities, special districts, school boards, and other direct support organizations of the State of Florida.

Florida PRIME is a government investment pool that offers management by an industry leader in professional money management, conservative investment policies, an extensive governance framework, a Standard & Poor’s “AAAm” rating, full transparency, and best-in-class financial reporting.

## PORTFOLIO MANAGER COMMENTARY

### MARKET CONDITIONS

Like so many derailed plans in 2020, the Federal Reserve intended its major revision of its “Statement on Longer-Run Goals and Monetary Policy Strategy” to be its momentous policy announcement of the year. Unlike the calibrations that happen in Federal Open Market Committee (FOMC) meetings, this document frames everything U.S. policymakers do. The only thing more fundamental is the Federal Reserve Act that established the central bank in 1913. And it isn’t updated often—the last overhaul happened in 2012.

Of course, Covid-19 happened and the Fed had much more urgent issues. But apparently it still wanted a big stage for the announcement and the annual Jackson Hole, Wyo., symposium of world central bankers fit the bill. And even though it was virtual this year, Chair Jerome Powell unveiled it last week to open the conference.

So, what in the document pertains to cash management? On the surface it seems dire, but it really isn’t. The unfortunate news is the Fed essentially adopted a lower-for-longer stance. It won’t raise rates when the economy is getting better—like it did under Janet Yellen (and Powell)—only when conditions are robust.

But this approach simultaneously is the good side of the new framework for the liquidity space. Previously the goal was to hit an inflation rate (measured by PCE) of 2%. Now the Fed is OK with a temporary rise above that level, primarily by doing what it can to raise employment. The key phrase here that “policy decisions must be informed by assessments of shortfalls of employment from its maximum level.” Officials have long thought that full employment drives inflation higher, but that hasn’t been the case recently. So it will let the labor market run as hot as needed to get to 2%, even if it

overshoots that target for “some time.” Combined with the other Fed moves this year, this might spur inflation sooner than many think after the pandemic ends, meaning the FOMC could raise rates sooner and yields in the liquidity space should rise. If more people are employed and spend that income, we will get an uptick in demand amid a scarcity of supply. The Fed might not believe in the Phillips Curve anymore, but it can’t change that economic law.

On the fiscal side, it was disappointing Congress couldn’t reach a deal on a new stimulus package in August. In addition to hurting those laid off or furloughed, the delay has negatively affected retail sales and short-term Treasury and financial paper rates. We hope that a bill will be passed in September.

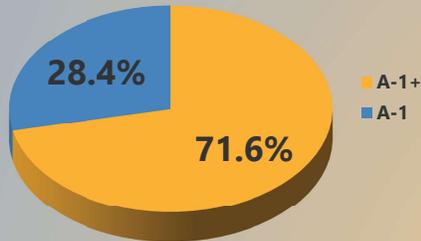
### INVESTMENT STRATEGY

Over August, assets of the pool fell \$500 million to \$14.3 billion due to the typical seasonal nature of summertime flows. The portfolio’s weighted average maturity (WAM) was 46 days, and its weighted average life (WAL) was 63 days. The composition of the pool shifted somewhat from last month. The Pool manager lowered the exposure to the fixed-rate banking sector by 10%; it now comprises 21% of total holdings. This change in allotment was balanced by an increase in commercial paper, both corporate and asset backed, which rose by 12%; commercial paper now makes up 43% of the portfolio. The position in government securities was slightly diminished by 3% to comprise 7% of total.

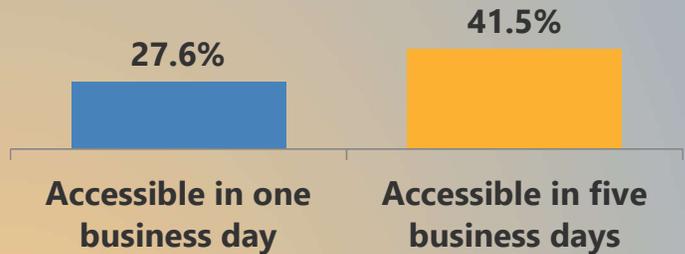
Purchases in the month were focused in the 1-, 3- and 6-month fixed-rate areas of the London interbank offered rate (LIBOR) when value presented itself. The continual decline in LIBOR, and therefore rates of most commercial paper and similar instruments, caused the Pool’s yield to decrease by 6 basis points to 39 basis points.

## PORTFOLIO COMPOSITION FOR AUGUST 2020

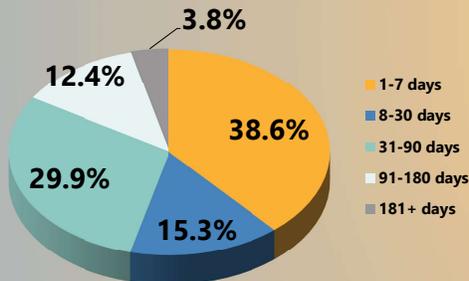
### CREDIT QUALITY COMPOSITION



### HIGHLY LIQUID HOLDINGS



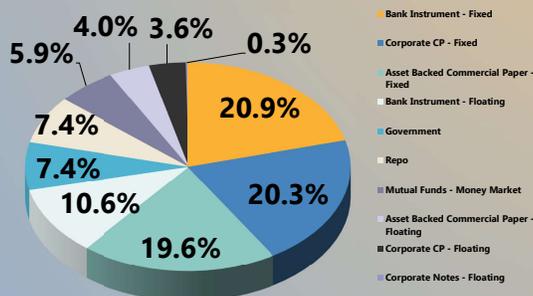
### EFFECTIVE MATURITY SCHEDULE



### TOP HOLDINGS & AVG. MATURITY

1. United States Treasury	7.4%
2. Federated Hermes Institutional Prime Value Obligations Fund	5.5%
3. Australia & New Zealand Banking Group, Melbourne	5.0%
4. ABN Amro Bank NV	4.9%
5. Toyota Motor Corp.	4.7%
6. JPMorgan Chase & Co.	4.0%
7. Canadian Imperial Bank of Commerce	3.9%
8. Bank of Montreal	3.7%
9. Old Line Funding, LLC	3.5%
10. Cooperatieve Rabobank UA	3.5%

### PORTFOLIO COMPOSITION



#### Average Effective Maturity (WAM)

46 Days

#### Weighted Average Life (Spread WAL)

63 Days

Percentages based on total value of investments

## FUND PERFORMANCE THROUGH AUGUST 2020

Florida PRIME Performance Data			
	Annualized Net Participant Yield <sup>1</sup>	Net-of-Fee Benchmark <sup>2</sup>	Above (Below) Benchmark
One Month	0.39%	0.17%	0.22%
Three Months	0.46%	0.26%	0.21%
One Year	1.35%	1.18%	0.17%
Three Years	1.91%	1.66%	0.25%
Five Years	1.45%	1.19%	0.26%
Ten Years	0.84%	0.63%	0.21%
Since 1/96	2.53%	2.32%	0.22%

Note: Net asset value at month end: \$14,280.2 million, which includes investments at market value, plus all cash, accrued interest receivable and payables.

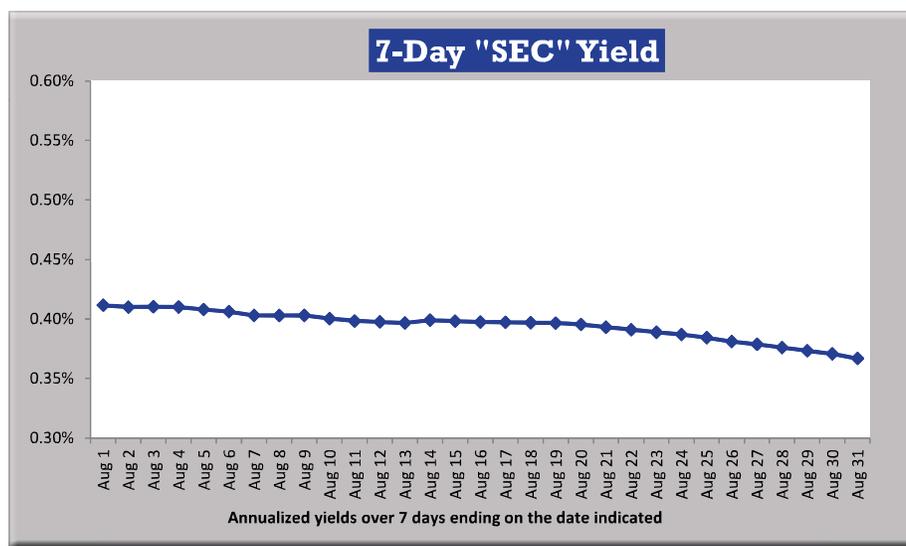
<sup>1</sup>Net of fees. Participant yield is calculated on a 365-day basis and includes adjustments for expenses and other accounting items to reflect realized earnings by participants.

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

### ABOUT ANNUALIZED YIELDS:

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

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



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

## PRIME ACCOUNT SUMMARY FOR AUGUST 2020

Summary of Cash Flows		
Opening Balance (08/01/20)	\$	14,815,371,737
Participant Deposits		862,919,847
Gross Earnings		5,173,989
Participant Withdrawals		(1,409,514,450)
Fees		(385,662)
Closing Balance (08/31/20)	\$	14,273,565,461
<b>Net Change over Month</b>	<b>\$</b>	<b>(541,806,276)</b>

Detailed Fee Disclosure		
August 2020	Amount	Basis Point Equivalent*
SBA Client Service, Account Mgt. & Fiduciary Oversight Fee	\$ 122,909.21	1.01
Federated Investment Management Fee	233,580.56	1.93
BNY Mellon Custodial Fee**	16,084.40	0.13
Bank of America Transfer Agent Fee	4,085.84	0.03
S&P Rating Maintenance Fee	3,980.87	0.03
Audit/External Review Fees	5,020.72	0.04
<b>Total Fees</b>	<b>\$ 385,661.60</b>	<b>3.18</b>

\*The basis point equivalent is an annualized rate based on the dollar amount of fees charged for the month times 12, divided by an average of the fund's beginning and ending total value (amortized cost) for the month which was \$14,544,468,599.

\*\*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 2020

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	0.11	9/2/2020		500,000,000	0.11	\$500,000,000	\$500,000,000	\$0
ABN Amro Bank NV,Amsterdam TD	TIME DEPOSIT	0.11	9/3/2020		100,000,000	0.11	\$100,000,000	\$100,000,000	\$0
ABN Amro Bank NV,Amsterdam TD	TIME DEPOSIT	0.11	9/8/2020		105,000,000	0.11	\$105,000,000	\$105,000,000	\$0
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		11/24/2020		100,000,000	0.41	\$99,905,556	\$99,949,944	\$44,388
Anglesea Funding LLC, Dec 09, 2020	COMMERCIAL PAPER ASSET BACKED CALLABLE	0.42	12/9/2020	9/14/2020	75,000,000	0.17	\$75,000,000	\$75,001,695	\$1,695
Anglesea Funding LLC, Dec 24, 2020	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	0.46	12/24/2020	9/29/2020	50,000,000	0.46	\$50,000,000	\$50,001,939	\$1,939
Anglesea Funding LLC, Feb 12, 2021	COMMERCIAL PAPER ASSET BACKED CALLABLE	0.37	2/12/2021	9/21/2020	10,000,000	0.38	\$10,000,000	\$9,999,476	-\$525
Anglesea Funding LLC, Feb 16, 2021	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	0.36	2/16/2021	9/21/2020	88,000,000	0.36	\$88,000,000	\$88,000,000	\$0
Australia & New Zealand Banking Group, Melbourne TD	TIME DEPOSIT	0.12	9/2/2020		375,000,000	0.12	\$375,000,000	\$375,000,000	\$0
Australia & New Zealand Banking Group, Melbourne TD	TIME DEPOSIT	0.13	9/1/2020		340,000,000	0.13	\$340,000,000	\$340,000,000	\$0
Bank of America N.A. Triparty Repo Overnight Fixed	REPO TRIPARTY OVERNIGHT FIXED	0.09	9/1/2020		510,000,000	0.09	\$510,000,000	\$510,000,000	\$0
Bank of Montreal, Apr 09, 2021	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.92	4/9/2021	10/9/2020	53,000,000	0.93	\$53,000,000	\$53,207,435	\$207,435
Bank of Montreal, Dec 04, 2020	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.45	12/4/2020	9/4/2020	200,000,000	0.46	\$200,000,000	\$200,076,624	\$76,624
Bank of Montreal, Feb 08, 2021	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.30	2/8/2021	9/1/2020	50,000,000	0.30	\$50,000,000	\$49,991,341	-\$8,660
Bank of Montreal, Mar 02, 2021	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.32	3/2/2021	9/1/2020	100,000,000	0.32	\$100,000,000	\$100,034,533	\$34,533
Bank of Montreal, Mar 04, 2021	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.35	3/4/2021	9/1/2020	25,000,000	0.35	\$25,000,000	\$25,012,449	\$12,449
Bank of Montreal, Mar 17, 2021	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.27	3/17/2021	9/1/2020	50,000,000	0.27	\$50,000,000	\$50,002,195	\$2,195
Bank of Montreal, May 05, 2021	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.43	5/5/2021	11/5/2020	50,000,000	0.43	\$50,000,000	\$50,060,928	\$60,928
Bank of Nova Scotia, Toronto, Dec 10, 2020	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.43	12/10/2020	9/10/2020	100,000,000	0.44	\$100,000,000	\$100,040,809	\$40,809
Bank of Nova Scotia, Toronto, Jan 08, 2021	VARIABLE RATE COMMERCIAL PAPER - 4-2	0.38	1/8/2021	9/8/2020	115,000,000	0.38	\$114,999,924	\$115,040,117	\$40,193
Bank of Nova Scotia, Toronto, Sep 03, 2020	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.45	9/3/2020	9/1/2020	100,000,000	0.46	\$100,000,000	\$100,000,638	\$638
Banque et Caisse d'Epargne de L'Etat CP	COMMERCIAL PAPER		9/4/2020		150,000,000	1.48	\$149,976,000	\$149,998,833	\$22,833
Banque et Caisse d'Epargne de L'Etat CP	COMMERCIAL PAPER		10/9/2020		100,000,000	0.57	\$99,939,333	\$99,989,925	\$50,592
Barton Capital S.A. CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		9/9/2020		150,000,000	0.16	\$149,994,000	\$149,994,375	\$375
Barton Capital S.A. CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		9/14/2020		125,000,000	0.14	\$124,993,194	\$124,995,139	\$1,944
Bedford Row Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		12/2/2020		42,800,000	0.19	\$42,778,992	\$42,783,305	\$4,312
Bedford Row Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		3/4/2021		25,000,000	0.75	\$24,906,215	\$24,976,490	\$70,274
Bedford Row Funding Corp., Apr 12, 2021	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	0.87	4/12/2021	10/13/2020	100,000,000	0.88	\$100,000,000	\$100,354,029	\$354,029
Bruce T. Brown 2017 Irrevocable Trust, Series 2017, Oct 01, 2042	VARIABLE RATE DEMAND NOTE	0.20	10/1/2042	9/3/2020	5,185,000	0.20	\$5,185,000	\$5,185,000	\$0

See notes at end of table.

## INVENTORY OF HOLDINGS FOR AUGUST 2020

Security Name	Security Classification	Cpn	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
CAFCO, LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		10/5/2020		107,500,000	0.23	\$107,475,962	\$107,488,294	\$12,333
CAFCO, LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		11/9/2020		100,000,000	0.20	\$99,961,111	\$99,974,722	\$13,611
CAFCO, LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		11/18/2020		33,000,000	0.34	\$32,976,103	\$32,989,934	\$13,832
CHARTA, LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		10/14/2020		75,000,000	0.22	\$74,979,833	\$74,984,875	\$5,041
CHARTA, LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		10/21/2020		5,500,000	0.92	\$5,492,988	\$5,498,699	\$5,711
CHARTA, LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		11/9/2020		50,000,000	0.20	\$49,980,556	\$49,983,472	\$2,916
CHARTA, LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		11/12/2020		50,000,000	0.25	\$49,974,653	\$49,982,764	\$8,111
CHARTA, LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		12/2/2020		35,000,000	0.31	\$34,972,875	\$34,984,629	\$11,754
CHARTA, LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		3/2/2021		15,000,000	0.20	\$14,984,750	\$14,986,122	\$1,372
CIESCO, LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		10/9/2020		50,000,000	1.23	\$49,935,000	\$49,991,171	\$56,171
CIESCO, LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		10/20/2020		90,000,000	0.97	\$89,881,250	\$89,979,125	\$97,875
CIESCO, LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		11/18/2020		20,000,000	0.34	\$19,985,517	\$19,991,705	\$6,188
CIESCO, LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		12/3/2020		40,000,000	0.31	\$39,968,667	\$39,979,007	\$10,340
CIESCO, LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		2/26/2021		25,000,000	0.21	\$24,973,896	\$24,971,410	-\$2,486
CRC Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		12/2/2020		160,000,000	0.31	\$159,876,000	\$159,929,733	\$53,733
CRC Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		3/8/2021		17,000,000	0.20	\$16,982,150	\$16,983,489	\$1,339
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	1.40	2/26/2021		100,000,000	1.42	\$100,000,000	\$100,600,385	\$600,385
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.43	5/28/2021		125,000,000	0.44	\$125,000,000	\$125,215,090	\$215,090
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.26	9/1/2021		50,000,000	0.26	\$50,000,000	\$50,000,000	\$0
Canadian Imperial Bank of Commerce, Dec 04, 2020	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.45	12/4/2020	9/4/2020	75,000,000	0.46	\$75,000,000	\$75,022,985	\$22,985
Canadian Imperial Bank of Commerce, Feb 05, 2021	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.30	2/5/2021	9/1/2020	40,000,000	0.30	\$40,000,000	\$40,010,260	\$10,260
Canadian Imperial Bank of Commerce, Jan 04, 2021	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.40	1/4/2021	9/4/2020	100,000,000	0.41	\$100,000,000	\$100,089,112	\$89,112
Canadian Imperial Bank of Commerce, Mar 04, 2021	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.35	3/4/2021	9/1/2020	75,000,000	0.35	\$75,000,000	\$75,050,071	\$50,071
Coca-Cola Company CP4-2	COMMERCIAL PAPER - 4-2		9/16/2020		25,000,000	1.23	\$24,986,667	\$24,998,989	\$12,322
Coca-Cola Company CP4-2	COMMERCIAL PAPER - 4-2		10/5/2020		50,000,000	1.26	\$49,940,208	\$49,995,042	\$54,833
Coca-Cola Company CP4-2	COMMERCIAL PAPER - 4-2		10/9/2020		25,000,000	1.26	\$24,966,688	\$24,997,211	\$30,523
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		10/29/2020		100,000,000	0.56	\$99,909,861	\$99,980,661	\$70,800

See notes at end of table.

## INVENTORY OF HOLDINGS FOR AUGUST 2020

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		11/2/2020		50,000,000	0.51	\$49,956,250	\$49,989,238	\$32,988
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		11/6/2020		100,000,000	0.46	\$99,916,250	\$99,976,364	\$60,114
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		1/11/2021		41,000,000	0.31	\$40,954,558	\$40,967,585	\$13,027
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		1/13/2021		80,000,000	0.36	\$79,895,000	\$79,935,500	\$40,500
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		2/3/2021		20,000,000	0.26	\$19,977,467	\$19,980,760	\$3,293
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		2/17/2021		25,000,000	0.25	\$24,970,486	\$24,973,202	\$2,715
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		2/17/2021		30,000,000	0.29	\$29,960,333	\$29,967,842	\$7,508
Cooperatieve Rabobank UA TD	TIME DEPOSIT	0.11	9/1/2020		500,000,000	0.11	\$500,000,000	\$500,000,000	\$0
DNB Bank ASA CP4-2	COMMERCIAL PAPER - 4-2		1/28/2021		100,000,000	0.24	\$99,900,000	\$99,925,000	\$25,000
DZ Bank AG Deutsche Zentral-Genossenschaftsbank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.20	9/3/2020		50,000,000	0.20	\$50,000,000	\$50,000,504	\$504
DZ Bank AG Deutsche Zentral-Genossenschaftsbank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.22	9/10/2020		75,000,000	0.23	\$74,999,896	\$75,002,708	\$2,812
DZ Bank AG Deutsche Zentral-Genossenschaftsbank CP4-2	COMMERCIAL PAPER - 4-2		9/8/2020		11,800,000	0.23	\$11,799,397	\$11,799,816	\$420
Dreyfus Government Cash Management Fund	OVERNIGHT MUTUAL FUND	0.04	9/1/2020		64,247,948	0.04	\$64,247,948	\$64,247,948	\$0
Erste Abwicklungsanstalt CP4-2	COMMERCIAL PAPER - 4-2		10/15/2020		50,000,000	0.22	\$49,986,250	\$49,994,063	\$7,812
Erste Abwicklungsanstalt CP4-2	COMMERCIAL PAPER - 4-2		1/8/2021		100,000,000	0.30	\$99,893,472	\$99,946,917	\$53,445
European Investment Bank CP	COMMERCIAL PAPER		11/17/2020		100,000,000	1.42	\$99,701,000	\$99,979,200	\$278,200
European Investment Bank CP	COMMERCIAL PAPER		11/20/2020		195,000,000	1.47	\$194,372,588	\$194,957,441	\$584,854
European Investment Bank CP	COMMERCIAL PAPER		2/22/2021		150,000,000	0.31	\$149,777,604	\$149,859,272	\$81,667
FMS Wertmanagement AoR CP4-2	COMMERCIAL PAPER - 4-2		11/9/2020		70,000,000	0.23	\$69,968,694	\$69,985,028	\$16,333
FMS Wertmanagement AoR CP4-2	COMMERCIAL PAPER - 4-2		3/3/2021		100,000,000	0.20	\$99,897,778	\$99,905,444	\$7,666
Fairway Finance Co. LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		10/5/2020		25,000,000	1.28	\$24,969,618	\$24,995,577	\$25,958
Fairway Finance Co. LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		11/19/2020		50,000,000	0.31	\$49,966,667	\$49,977,778	\$11,111
Federated Hermes Institutional Prime Value Obligations Fund - Class IS	MUTUAL FUND MONEY MARKET	0.23	9/1/2020	9/1/2020	781,067,011	0.23	\$781,130,200	\$781,457,545	\$327,345
Fiore Capital LLC, Series 2005-A, Aug 01, 2045	VARIABLE RATE DEMAND NOTE	0.39	8/1/2045	9/3/2020	10,000,000	0.39	\$10,000,000	\$10,000,000	\$0
Foundation Properties, Inc., Sep 01, 2035	VARIABLE RATE DEMAND NOTE	0.46	9/1/2035	9/3/2020	4,211,000	0.47	\$4,211,000	\$4,211,000	\$0
Glencove Funding LLC, Feb 05, 2021	COMMERCIAL PAPER ASSET BACKED CALLABLE	0.36	2/5/2021	11/10/2020	130,000,000	0.37	\$130,000,000	\$130,000,000	\$0
Gotham Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		9/25/2020		150,000,000	0.17	\$149,982,292	\$149,984,271	\$1,979
HSBC Securities (USA), Inc. Repo Tri Party Overnight Fixed	REPO TRIPARTY OVERNIGHT FIXED	0.08	9/1/2020		100,000,000	0.08	\$100,000,000	\$100,000,000	\$0
Henry Andrew Brown, III 2017 Irrevocable Trust, Series 2017, Oct 01, 2042	VARIABLE RATE DEMAND NOTE	0.20	10/1/2042	9/3/2020	4,260,000	0.20	\$4,260,000	\$4,260,000	\$0
Lilly (Eli) & Co.	COMMERCIAL PAPER - 4-2		10/1/2020		10,000,000	1.28	\$9,989,236	\$9,995,057	\$5,821

See notes at end of table.

## INVENTORY OF HOLDINGS FOR AUGUST 2020

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)		9/8/2020		21,800,000	0.12	\$21,799,419	\$21,799,322	-\$97
Longship Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		9/8/2020		100,000,000	0.12	\$99,997,333	\$99,996,889	-\$444
Longship Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		11/17/2020		50,000,000	0.17	\$49,981,583	\$49,963,384	-\$18,200
Malayan Banking Berhad, New York CPLOC	COMMERCIAL PAPER - LOC		10/15/2020		10,000,000	0.36	\$9,995,625	\$9,998,188	\$2,563
Malayan Banking Berhad, New York CPLOC	COMMERCIAL PAPER - LOC		10/19/2020		35,000,000	1.18	\$34,945,215	\$34,993,045	\$47,830
Manhattan Asset Funding Company LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		9/3/2020		27,000,000	0.15	\$26,999,663	\$26,999,685	\$22
Mike P. Sturdivant, Sr. Family Trust, Series 2016, Nov 01, 2036	VARIABLE RATE DEMAND NOTE	0.20	11/1/2036	9/3/2020	2,200,000	0.20	\$2,200,000	\$2,200,000	\$0
Mississippi Business Finance Corp., Kohler Project, Jun 01, 2022	VARIABLE RATE DEMAND NOTE	0.50	6/1/2022	9/3/2020	10,000,000	0.50	\$10,000,000	\$10,000,000	\$0
Mizuho Securities USA, Inc. - REPO TRIPARTY OVERNIGHT FIXED	REPO TRIPARTY OVERNIGHT FIXED	0.09	9/1/2020		450,000,000	0.09	\$450,000,000	\$450,000,000	\$0
NRW.Bank CP4-2	COMMERCIAL PAPER - 4-2		9/1/2020		140,000,000	0.22	\$139,999,144	\$139,999,611	\$466
NRW.Bank CP4-2	COMMERCIAL PAPER - 4-2		11/17/2020		150,000,000	0.25	\$149,918,750	\$149,948,000	\$29,249
NRW.Bank CP4-2	COMMERCIAL PAPER - 4-2		12/1/2020		100,000,000	0.17	\$99,956,556	\$99,957,322	\$766
NRW.Bank CP4-2	COMMERCIAL PAPER - 4-2		12/3/2020		50,000,000	0.17	\$49,977,806	\$49,978,197	\$391
National Australia Bank Ltd., Melbourne, Nov 25, 2020	VARIABLE RATE EUR CERTIFICATE OF DEPOSIT	0.38	11/25/2020	11/25/2020	100,000,000	0.39	\$100,000,000	\$100,012,767	\$12,767
National Australia Bank Ltd., Melbourne, Sep 11, 2020	VARIABLE RATE COMMERCIAL PAPER - 4-2	0.40	9/11/2020	9/11/2020	45,000,000	0.41	\$44,995,777	\$45,001,573	\$5,796
Nationwide Building Society CP4-2	COMMERCIAL PAPER - 4-2		9/4/2020		100,000,000	0.15	\$99,998,333	\$99,998,444	\$111
Nederlandse Waterschapsbank NV, Sep 08, 2020	VARIABLE RATE COMMERCIAL PAPER - 4-2	0.25	9/8/2020	9/8/2020	100,000,000	0.25	\$100,000,000	\$100,002,405	\$2,405
Nordea Bank Abp CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	1.06	10/19/2020		100,000,000	1.08	\$100,000,000	\$100,128,815	\$128,815
Nordea Bank Abp CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.27	12/16/2020		75,000,000	0.27	\$75,000,000	\$75,026,719	\$26,719
Nordea Bank Abp CP4-2	COMMERCIAL PAPER - 4-2		9/18/2020		100,000,000	0.24	\$99,988,250	\$99,995,000	\$6,750
Nordea Bank Abp CP4-2	COMMERCIAL PAPER - 4-2		11/25/2020		25,000,000	0.17	\$24,989,847	\$24,991,281	\$1,433
Old Line Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		10/28/2020		50,000,000	0.28	\$49,977,444	\$49,987,997	\$10,553
Old Line Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		11/23/2020		50,000,000	0.31	\$49,965,000	\$49,982,500	\$17,500
Old Line Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		12/2/2020		37,068,000	0.31	\$37,039,272	\$37,053,541	\$14,268
Old Line Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		12/14/2020		31,000,000	0.31	\$30,972,875	\$30,985,986	\$13,111
Old Line Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		4/20/2021		20,000,000	0.33	\$19,958,756	\$19,972,804	\$14,049
Old Line Funding, LLC, Feb 12, 2021	COMMERCIAL PAPER ASSET BACKED CALLABLE	0.29	2/12/2021	9/1/2020	100,000,000	0.29	\$100,000,000	\$99,955,323	-\$44,677
Old Line Funding, LLC, Feb 22, 2021	COMMERCIAL PAPER ASSET BACKED CALLABLE		2/22/2021		50,000,000	0.25	\$49,939,236	\$49,956,736	\$17,500
Old Line Funding, LLC, Feb 25, 2021	COMMERCIAL PAPER ASSET BACKED CALLABLE		2/25/2021		25,000,000	0.22	\$24,972,806	\$24,971,889	-\$917

See notes at end of table.

## INVENTORY OF HOLDINGS FOR AUGUST 2020

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 19, 2020	COMMERCIAL PAPER ASSET BACKED CALLABLE	0.40	11/19/2020	11/19/2020	50,000,000	0.40	\$50,000,000	\$50,003,664	\$3,664
Old Line Funding, LLC, Oct 26, 2020	COMMERCIAL PAPER ASSET BACKED CALLABLE		10/26/2020		90,000,000	1.02	\$89,860,000	\$89,979,140	\$119,140
Royal Bank of Canada, Apr 29, 2021	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.57	4/29/2021	10/29/2020	25,000,000	0.58	\$25,000,000	\$25,046,026	\$46,026
Royal Bank of Canada, Mar 09, 2021	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.62	3/9/2021	9/1/2020	25,000,000	0.63	\$25,000,000	\$25,051,807	\$51,807
Royal Bank of Canada, Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.97	5/24/2021		50,000,000	0.98	\$50,000,000	\$50,296,455	\$296,455
Royal Bank of Canada, Montreal CP	COMMERCIAL PAPER		9/9/2020		135,000,000	1.02	\$134,966,250	\$134,997,638	\$31,388
Royal Bank of Canada, Montreal CP	COMMERCIAL PAPER		10/21/2020		50,000,000	0.91	\$49,936,958	\$49,993,129	\$56,171
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		9/9/2020		12,000,000	0.25	\$11,999,250	\$11,999,571	\$321
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		9/10/2020		62,100,000	0.33	\$62,094,480	\$62,097,516	\$3,036
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		9/16/2020		17,650,000	0.32	\$17,647,568	\$17,648,816	\$1,247
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		10/15/2020		50,000,000	0.30	\$49,981,875	\$49,989,688	\$7,813
Sumitomo Mitsui Banking Corp. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.88	9/8/2020		50,000,000	0.89	\$50,000,000	\$50,008,550	\$8,550
Sumitomo Mitsui Banking Corp. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.17	10/2/2020		170,000,000	0.17	\$170,000,000	\$170,007,251	\$7,251
Sumitomo Mitsui Trust Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.17	10/15/2020		25,000,000	0.17	\$25,000,000	\$25,001,093	\$1,093
Svenska Handelsbanken, Stockholm CP4-2	COMMERCIAL PAPER - 4-2		10/6/2020		30,000,000	1.21	\$29,964,600	\$29,997,060	\$32,460
Svenska Handelsbanken, Stockholm CP4-2	COMMERCIAL PAPER - 4-2		10/7/2020		15,000,000	1.21	\$14,981,808	\$14,998,474	\$16,665
Svenska Handelsbanken, Stockholm CP4-2	COMMERCIAL PAPER - 4-2		10/13/2020		50,000,000	1.15	\$49,933,111	\$49,993,610	\$60,498
Thunder Bay Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		10/15/2020		25,000,000	1.27	\$24,961,250	\$24,996,094	\$34,844
Thunder Bay Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		10/28/2020		50,000,000	0.28	\$49,977,444	\$49,990,978	\$13,534
Thunder Bay Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		11/24/2020		50,000,000	0.23	\$49,972,847	\$49,984,063	\$11,215
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	1.43	2/26/2021		50,000,000	1.45	\$50,000,000	\$50,305,119	\$305,119
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.45	6/16/2021		50,000,000	0.46	\$50,000,000	\$50,091,270	\$91,270
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.20	3/4/2021		100,000,000	0.20	\$100,000,000	\$100,000,000	\$0
Toronto Dominion Bank, Mar 05, 2021	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.41	3/5/2021	9/1/2020	100,000,000	0.42	\$100,000,000	\$100,030,458	\$30,458
Toronto Dominion Bank, Nov 13, 2020	VARIABLE RATE COMMERCIAL PAPER - 4-2	0.39	11/13/2020	11/13/2020	25,000,000	0.40	\$25,000,000	\$25,006,994	\$6,994
Toronto Dominion Bank, Sep 28, 2020	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.50	9/28/2020	9/28/2020	75,000,000	0.50	\$75,000,000	\$75,012,990	\$12,990
Toronto Dominion Bank, Sep 30, 2020	VARIABLE RATE COMMERCIAL PAPER - 4-2	0.50	9/30/2020	9/30/2020	50,000,000	0.50	\$50,000,000	\$50,009,327	\$9,327

See notes at end of table.

## INVENTORY OF HOLDINGS FOR AUGUST 2020

Security Name	Security Classification	Cpn	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
Toyota Credit De Puerto Rico Corp. CP	COMMERCIAL PAPER		1/13/2021		20,000,000	0.31	\$19,977,500	\$19,980,875	\$3,375
Toyota Finance Australia Ltd. CP	COMMERCIAL PAPER		9/8/2020		158,000,000	0.36	\$157,987,711	\$157,996,840	\$9,129
Toyota Motor Credit Corp. CP	COMMERCIAL PAPER		10/27/2020		100,000,000	1.76	\$99,727,667	\$99,977,200	\$249,533
Toyota Motor Credit Corp. CP	COMMERCIAL PAPER		10/29/2020		75,000,000	1.54	\$74,815,625	\$74,981,808	\$166,183
Toyota Motor Credit Corp. CP	COMMERCIAL PAPER		11/2/2020		75,000,000	1.54	\$74,803,125	\$74,979,656	\$176,531
Toyota Motor Credit Corp. CP	COMMERCIAL PAPER		11/5/2020		100,000,000	1.69	\$99,697,500	\$99,970,667	\$273,167
Toyota Motor Credit Corp. CP	COMMERCIAL PAPER		11/24/2020		50,000,000	0.26	\$49,969,306	\$49,977,334	\$8,028
Toyota Motor Credit Corp. CP	COMMERCIAL PAPER		12/1/2020		50,000,000	0.36	\$49,955,278	\$49,974,061	\$18,783
Toyota Motor Credit Corp. CP	COMMERCIAL PAPER		1/25/2021		50,000,000	0.29	\$49,942,833	\$49,947,121	\$4,288
U.S. Treasury Bill 12/17/2020	US TREASURY BILL	0.00	12/17/2020		37,000,000	0.11	\$36,988,068	\$36,987,628	-\$440
U.S. Treasury Bill 12/17/2020	US TREASURY BILL	0.00	12/17/2020		148,000,000	0.11	\$147,951,160	\$147,950,512	-\$648
U.S. Treasury Bill, 09/15/2020	US TREASURY BILL	0.00	9/15/2020		50,000,000	0.24	\$49,995,000	\$49,998,250	\$3,250
U.S. Treasury Bill, 09/15/2020	US TREASURY BILL	0.00	9/15/2020		75,000,000	0.25	\$74,992,188	\$74,997,375	\$5,188
U.S. Treasury Bill, 10/15/2020	US TREASURY BILL	0.00	10/15/2020		75,000,000	0.30	\$74,972,813	\$74,990,834	\$18,021
U.S. Treasury Bill, 10/20/2020	US TREASURY BILL	0.00	10/20/2020		105,000,000	0.15	\$104,978,854	\$104,985,351	\$6,497
U.S. Treasury Bill, 10/27/2020	US TREASURY BILL	0.00	10/27/2020		195,000,000	0.15	\$194,955,231	\$194,967,392	\$12,161
U.S. Treasury Bill, 11/03/2020	US TREASURY BILL	0.00	11/3/2020		275,000,000	0.13	\$274,936,444	\$274,956,688	\$20,243
U.S. Treasury Bill, 12/01/2020	US TREASURY BILL	0.00	12/1/2020		100,000,000	0.11	\$99,971,889	\$99,975,986	\$4,097
Westpac Banking Corp. Ltd., Sydney, Dec 04, 2020	VARIABLE RATE COMMERCIAL PAPER - 4-2	0.48	12/4/2020	9/4/2020	150,000,000	0.49	\$150,000,000	\$150,065,130	\$65,130
Westpac Banking Corp. Ltd., Sydney, Dec 07, 2020	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.46	12/7/2020	9/7/2020	150,000,000	0.47	\$150,000,000	\$150,067,959	\$67,959
Westpac Banking Corp. Ltd., Sydney, Dec 11, 2020	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.46	12/11/2020	9/11/2020	18,000,000	0.47	\$18,000,000	\$18,008,410	\$8,410
Westpac Banking Corp. Ltd., Sydney, Feb 05, 2021	VARIABLE RATE COMMERCIAL PAPER - 4-2	0.28	2/5/2021	11/5/2020	25,000,000	0.54	\$24,989,768	\$25,003,205	\$13,436
<i>Total Value of Assets</i>					<i>14,325,388,960</i>		<i>\$14,320,021,022</i>	<i>\$14,326,765,705</i>	<i>\$6,744,683</i>

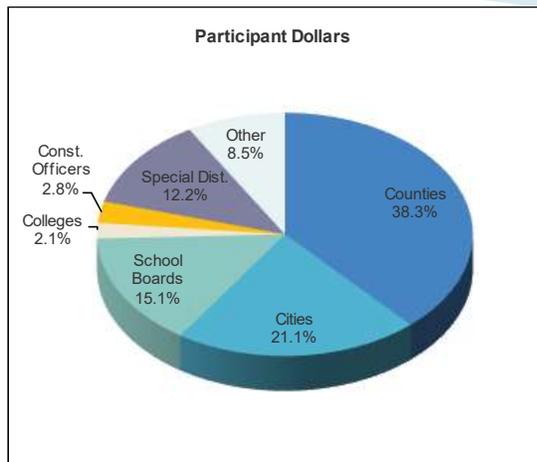
**Notes:** The data included in this report is unaudited. Amounts above are the value of investments. Income accruals, payables and uninvested cash are not included. Amortizations/accretions are reported with a one-day lag in the above valuations.

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

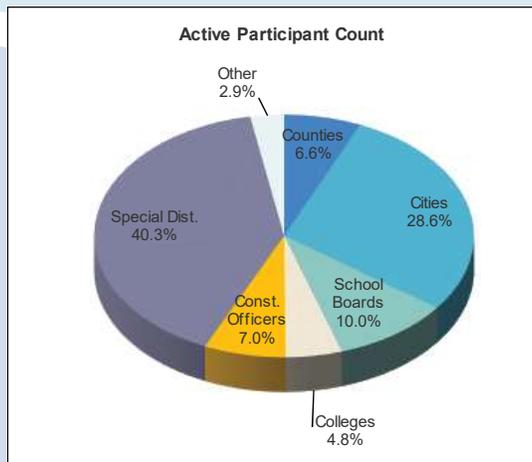
<sup>2</sup> Amortized cost is calculated using a straight line method.

**PARTICIPANT CONCENTRATION DATA - AS OF AUGUST 2020**

Participant Balance	Share of Total Fund	Share of Participant Count	Participant Balance	Share of Total Fund	Share of Participant Count
<b>All Participants</b>	<b>100.0%</b>	<b>100.0%</b>	<b>Colleges &amp; Universities</b>	<b>2.1%</b>	<b>4.8%</b>
Top 10	36.2%	1.4%	Top 10	1.9%	1.4%
\$100 million or more	60.2%	4.6%	\$100 million or more	0.0%	0.0%
\$10 million up to \$100 million	34.6%	17.9%	\$10 million up to \$100 million	1.8%	1.0%
\$1 million up to \$10 million	4.7%	23.2%	\$1 million up to \$10 million	0.3%	1.4%
Under \$1 million	0.5%	54.2%	Under \$1 million	0.02%	2.5%
<b>Counties</b>	<b>38.3%</b>	<b>6.6%</b>	<b>Constitutional Officers</b>	<b>2.8%</b>	<b>7.0%</b>
Top 10	31.2%	1.4%	Top 10	1.5%	1.4%
\$100 million or more	35.3%	2.0%	\$100 million or more	1.7%	0.3%
\$10 million up to \$100 million	2.7%	1.4%	\$10 million up to \$100 million	0.5%	0.5%
\$1 million up to \$10 million	0.3%	1.2%	\$1 million up to \$10 million	0.5%	2.5%
Under \$1 million	0.0%	1.9%	Under \$1 million	0.0%	3.7%
<b>Municipalities</b>	<b>21.1%</b>	<b>28.6%</b>	<b>Special Districts</b>	<b>12.2%</b>	<b>40.3%</b>
Top 10	8.3%	1.4%	Top 10	7.4%	1.4%
\$100 million or more	5.6%	0.8%	\$100 million or more	4.7%	0.5%
\$10 million up to \$100 million	13.7%	7.2%	\$10 million up to \$100 million	5.9%	3.6%
\$1 million up to \$10 million	1.6%	7.7%	\$1 million up to \$10 million	1.2%	7.5%
Under \$1 million	0.1%	12.8%	Under \$1 million	0.3%	28.7%
<b>School Boards</b>	<b>15.1%</b>	<b>10.0%</b>	<b>Other</b>	<b>8.5%</b>	<b>2.9%</b>
Top 10	9.6%	1.4%	Top 10	8.2%	1.4%
\$100 million or more	6.1%	0.5%	\$100 million or more	6.7%	0.4%
\$10 million up to \$100 million	8.4%	3.6%	\$10 million up to \$100 million	1.6%	0.7%
\$1 million up to \$10 million	0.5%	2.2%	\$1 million up to \$10 million	0.2%	0.8%
Under \$1 million	0.0%	3.7%	Under \$1 million	0.0%	1.0%



**Total Fund Value: \$14,273,565,461**



**Total Active Participant Count: 732**

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

## COMPLIANCE WITH INVESTMENT POLICY FOR AUGUST 2020

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

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

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

## TRADING ACTIVITY FOR AUGUST 2020

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
<i>Buys</i>								
ANGLESEA FUNDING LLC	02/16/21	08/19/20	08/20/20	50,000,000	50,000,000	0	50,000,000	0
ANGLESEA FUNDING LLC	02/16/21	08/19/20	08/20/20	38,000,000	38,000,000	0	38,000,000	0
ANGLESEA FUNDING LLC	02/12/21	08/20/20	08/21/20	10,000,000	10,000,000	0	10,000,000	0
ANTALIS S,A, CPABS4CPABS4	08/13/20	08/05/20	08/06/20	50,000,000	49,998,736	0	49,998,736	0
ANTALIS S,A, CPABS4CPABS4	08/13/20	08/05/20	08/06/20	25,000,000	24,999,368	0	24,999,368	0
ANTALIS S,A, CPABS4CPABS4	08/20/20	08/13/20	08/13/20	50,000,000	49,998,833	0	49,998,833	0
ANTALIS S,A, CPABS4CPABS4	08/20/20	08/13/20	08/13/20	25,000,000	24,999,417	0	24,999,417	0
ANTALIS S,A, CPABS4CPABS4	08/28/20	08/20/20	08/20/20	43,380,000	43,378,747	0	43,378,747	0
BARTON CAPITAL S,A,CPABS4	08/10/20	08/03/20	08/03/20	50,000,000	49,998,639	0	49,998,639	0
BARTON CAPITAL S,A,CPABS4	08/10/20	08/03/20	08/03/20	50,000,000	49,998,639	0	49,998,639	0
BARTON CAPITAL S,A,CPABS4	08/10/20	08/03/20	08/03/20	50,000,000	49,998,639	0	49,998,639	0
BARTON CAPITAL S,A,CPABS4	08/14/20	08/07/20	08/07/20	50,000,000	49,998,736	0	49,998,736	0
BARTON CAPITAL S,A,CPABS4	08/21/20	08/14/20	08/14/20	50,000,000	49,998,736	0	49,998,736	0
BARTON CAPITAL S,A,CPABS4	09/09/20	08/03/20	08/03/20	50,000,000	49,991,778	0	49,991,778	0
BARTON CAPITAL S,A,CPABS4	09/09/20	08/03/20	08/03/20	50,000,000	49,991,778	0	49,991,778	0
BARTON CAPITAL S,A,CPABS4	09/09/20	08/03/20	08/03/20	50,000,000	49,991,778	0	49,991,778	0
BARTON CAPITAL S,A,CPABS4	09/14/20	08/10/20	08/10/20	50,000,000	49,993,194	0	49,993,194	0
BARTON CAPITAL S,A,CPABS4	09/14/20	08/10/20	08/10/20	25,000,000	24,996,597	0	24,996,597	0
BARTON CAPITAL S,A,CPABS4	09/14/20	08/10/20	08/10/20	50,000,000	49,993,194	0	49,993,194	0
BEDFORD ROW FUNDINGCPABS4	12/02/20	08/05/20	08/05/20	42,800,000	42,773,119	0	42,773,119	0
N,V,BANK NEDERLANDCP4-2	08/24/20	08/17/20	08/17/20	25,000,000	24,999,465	0	24,999,465	0
CRC FUNDING, LLC CPCPABS4	03/08/21	08/31/20	08/31/20	17,000,000	16,982,150	0	16,982,150	0
CANADIAN IMPERIAL BCDYAN	09/01/21	08/28/20	09/01/20	50,000,000	50,000,000	0	50,000,000	0
CHARTA, LLC CPABS4-CPABS4	03/02/21	08/25/20	08/25/20	15,000,000	14,984,250	0	14,984,250	0
CIESCO, LLC CPABS4-CPABS4	02/26/21	08/21/20	08/21/20	25,000,000	24,972,438	0	24,972,438	0
COLLATERALIZED COMMCPABS3	02/03/21	08/04/20	08/04/20	20,000,000	19,973,567	0	19,973,567	0
COLLATERALIZED COMMCPABS3	02/17/21	08/17/20	08/17/20	25,000,000	24,968,056	0	24,968,056	0
FMS WERTMANAGEMENT CP4-2	03/03/21	08/31/20	08/31/20	50,000,000	49,948,889	0	49,948,889	0
FMS WERTMANAGEMENT CP4-2	03/03/21	08/31/20	08/31/20	50,000,000	49,948,889	0	49,948,889	0
FOUNDATION PROPERTIES INC	09/01/35	08/13/20	08/14/20	231,000	231,000	32	231,032	0
GLENCOVE FUNDING LLC, FEB	02/05/21	08/07/20	08/10/20	50,000,000	50,000,000	0	50,000,000	0
GLENCOVE FUNDING LLC, FEB	02/05/21	08/07/20	08/10/20	50,000,000	50,000,000	0	50,000,000	0
GLENCOVE FUNDING LLC, FEB	02/05/21	08/07/20	08/10/20	30,000,000	30,000,000	0	30,000,000	0
GOTHAM FUNDING CORPCPABS4	08/10/20	08/05/20	08/05/20	15,000,000	14,999,792	0	14,999,792	0
GOTHAM FUNDING CORPCPABS4	08/24/20	08/17/20	08/17/20	50,000,000	49,998,833	0	49,998,833	0
GOTHAM FUNDING CORPCPABS4	08/24/20	08/17/20	08/17/20	40,000,000	39,999,067	0	39,999,067	0
LONGSHIP FUNDING LLCPABS4	08/18/20	08/11/20	08/11/20	50,000,000	49,998,931	0	49,998,931	0
LONGSHIP FUNDING LLCPABS4	08/18/20	08/11/20	08/11/20	50,000,000	49,998,931	0	49,998,931	0
LONGSHIP FUNDING LLCPABS4	08/25/20	08/18/20	08/18/20	50,000,000	49,998,833	0	49,998,833	0
LONGSHIP FUNDING LLCPABS4	08/25/20	08/18/20	08/18/20	50,000,000	49,998,833	0	49,998,833	0
LONGSHIP FUNDING LLCPABS4	09/08/20	08/25/20	08/25/20	50,000,000	49,997,667	0	49,997,667	0
LONGSHIP FUNDING LLCPABS4	09/08/20	08/25/20	08/25/20	50,000,000	49,997,667	0	49,997,667	0
LONGSHIP FUNDING LLCPABS4	09/08/20	08/27/20	08/27/20	21,800,000	21,799,128	0	21,799,128	0
LONGSHIP FUNDING LLCPABS4	11/17/20	08/17/20	08/17/20	50,000,000	49,978,278	0	49,978,278	0
MANHATTAN ASSET FUNCPCABS4	09/03/20	08/10/20	08/10/20	27,000,000	26,997,300	0	26,997,300	0
NRW,BANK CP4-2CP4-2	08/24/20	08/17/20	08/17/20	50,000,000	49,998,931	0	49,998,931	0
NRW,BANK CP4-2CP4-2	08/24/20	08/17/20	08/17/20	50,000,000	49,998,931	0	49,998,931	0

## TRADING ACTIVITY FOR AUGUST 2020

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
NRW,BANK CP4-2CP4-2	08/31/20	08/24/20	08/24/20	50,000,000	49,998,931	0	49,998,931	0
NRW,BANK CP4-2CP4-2	08/31/20	08/24/20	08/24/20	50,000,000	49,998,931	0	49,998,931	0
NRW,BANK CP4-2CP4-2	12/01/20	08/28/20	08/28/20	50,000,000	49,977,569	0	49,977,569	0
NRW,BANK CP4-2CP4-2	12/01/20	08/28/20	08/28/20	25,000,000	24,988,785	0	24,988,785	0
NRW,BANK CP4-2CP4-2	12/01/20	08/28/20	08/28/20	25,000,000	24,988,785	0	24,988,785	0
NRW,BANK CP4-2CP4-2	12/03/20	08/31/20	08/31/20	50,000,000	49,977,806	0	49,977,806	0
NATIONWIDE BUILDINGCP4-2	09/04/20	08/04/20	08/04/20	50,000,000	49,993,542	0	49,993,542	0
NATIONWIDE BUILDINGCP4-2	09/04/20	08/04/20	08/04/20	50,000,000	49,993,542	0	49,993,542	0
NEDERLANDSE WATERSCCP4-2	08/25/20	08/17/20	08/18/20	50,000,000	49,998,833	0	49,998,833	0
NEDERLANDSE WATERSCCP4-2	08/25/20	08/17/20	08/18/20	50,000,000	49,998,833	0	49,998,833	0
NEDERLANDSE WATERSCCP4-2	08/25/20	08/17/20	08/18/20	50,000,000	49,998,833	0	49,998,833	0
NEDERLANDSE WATERSCCP4-2	08/25/20	08/17/20	08/18/20	50,000,000	49,998,833	0	49,998,833	0
NEDERLANDSE WATERSCCP4-2	08/26/20	08/18/20	08/19/20	50,000,000	49,998,833	0	49,998,833	0
NEDERLANDSE WATERSCCP4-2	08/26/20	08/18/20	08/19/20	50,000,000	49,998,833	0	49,998,833	0
NEDERLANDSE WATERSCCP4-2	08/26/20	08/19/20	08/19/20	50,000,000	49,998,833	0	49,998,833	0
NORDEA BANK ABP CP4CP4-2	11/25/20	08/26/20	08/26/20	25,000,000	24,989,257	0	24,989,257	0
OLD LINE FUNDING, LLC, FE	02/22/21	08/11/20	08/11/20	50,000,000	49,932,292	0	49,932,292	0
OLD LINE FUNDING, LLC, FE	02/25/21	08/25/20	08/25/20	25,000,000	24,971,889	0	24,971,889	0
SOCIETE GENERALE, PCP4-2	08/18/20	08/11/20	08/11/20	25,000,000	24,999,465	0	24,999,465	0
SOCIETE GENERALE, PCP4-2	08/19/20	08/12/20	08/12/20	50,000,000	49,998,931	0	49,998,931	0
SOCIETE GENERALE, PCP4-2	08/19/20	08/12/20	08/12/20	50,000,000	49,998,931	0	49,998,931	0
SOCIETE GENERALE, PCP4-2	08/19/20	08/12/20	08/12/20	50,000,000	49,998,931	0	49,998,931	0
SOCIETE GENERALE, PCP4-2	08/19/20	08/12/20	08/12/20	50,000,000	49,998,931	0	49,998,931	0
SOCIETE GENERALE, PCP4-2	08/20/20	08/13/20	08/13/20	50,000,000	49,998,931	0	49,998,931	0
SOCIETE GENERALE, PCP4-2	08/20/20	08/13/20	08/13/20	10,000,000	9,999,786	0	9,999,786	0
SUMITOMO MITSUI TRUCDYAN	10/15/20	08/17/20	08/17/20	25,000,000	25,000,000	0	25,000,000	0
SUMITOMO MITSUI BANCDYAN	10/02/20	08/04/20	08/04/20	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI BANCDYAN	10/02/20	08/04/20	08/04/20	20,000,000	20,000,000	0	20,000,000	0
SUMITOMO MITSUI BANCDYAN	10/02/20	08/04/20	08/04/20	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI BANCDYAN	10/02/20	08/04/20	08/04/20	50,000,000	50,000,000	0	50,000,000	0
TORONTO DOMINION BACDYAN	03/04/21	08/31/20	08/31/20	50,000,000	50,000,000	0	50,000,000	0
TORONTO DOMINION BACDYAN	03/04/21	08/31/20	08/31/20	50,000,000	50,000,000	0	50,000,000	0
TORONTO DOMINION BACP4-2	08/11/20	08/04/20	08/04/20	50,000,000	49,998,736	0	49,998,736	0
TORONTO DOMINION BACP4-2	08/11/20	08/04/20	08/04/20	50,000,000	49,998,736	0	49,998,736	0
TORONTO DOMINION BACP4-2	08/18/20	08/11/20	08/11/20	50,000,000	49,998,833	0	49,998,833	0
UNITED STATES TREASURY BILL	12/17/20	08/18/20	08/20/20	37,000,000	36,986,852	0	36,986,852	0
UNITED STATES TREASURY BILL	12/17/20	08/18/20	08/20/20	50,000,000	49,981,819	0	49,981,819	0
UNITED STATES TREASURY BILL	12/17/20	08/18/20	08/20/20	33,000,000	32,988,001	0	32,988,001	0
UNITED STATES TREASURY BILL	12/17/20	08/18/20	08/20/20	50,000,000	49,981,819	0	49,981,819	0
UNITED STATES TREASURY BILL	12/17/20	08/18/20	08/20/20	15,000,000	14,994,546	0	14,994,546	0
UNITED STATES CASH MANAGEMENT BILL	12/01/20	08/12/20	08/18/20	50,000,000	49,983,958	0	49,983,958	0
UNITED STATES CASH MANAGEMENT BILL	12/01/20	08/12/20	08/18/20	50,000,000	49,983,958	0	49,983,958	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	08/03/20	08/03/20	6,954,126	6,954,126	0	6,954,126	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	08/06/20	08/06/20	8,671,643	8,671,643	0	8,671,643	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	08/11/20	08/11/20	9,238,215	9,238,215	0	9,238,215	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	08/14/20	08/14/20	14,307,406	14,307,406	0	14,307,406	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	08/19/20	08/19/20	7,318,037	7,318,037	0	7,318,037	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	08/20/20	08/20/20	2,267,256	2,267,256	0	2,267,256	0

## TRADING ACTIVITY FOR AUGUST 2020

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
DREYFUS GOVT CASH MGMT FUND	02/01/22	08/24/20	08/24/20	4,848,413	4,848,413	0	4,848,413	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	08/28/20	08/28/20	4,332,485	4,332,485	0	4,332,485	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	08/31/20	08/31/20	53,597,739	53,597,739	0	53,597,739	0
MIZUHO TRIPARTY	08/04/20	08/03/20	08/03/20	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	08/04/20	08/03/20	08/03/20	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	08/04/20	08/03/20	08/03/20	400,000,000	400,000,000	0	400,000,000	0
MIZUHO TRIPARTY	08/05/20	08/04/20	08/04/20	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	08/05/20	08/04/20	08/04/20	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	08/05/20	08/04/20	08/04/20	500,000,000	500,000,000	0	500,000,000	0
BANK OF AMERICA TRIPARTY	08/06/20	08/05/20	08/05/20	515,000,000	515,000,000	0	515,000,000	0
MIZUHO TRIPARTY	08/06/20	08/05/20	08/05/20	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	08/06/20	08/05/20	08/05/20	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	08/07/20	08/06/20	08/06/20	450,000,000	450,000,000	0	450,000,000	0
MIZUHO TRIPARTY	08/07/20	08/06/20	08/06/20	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	08/07/20	08/06/20	08/06/20	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	08/10/20	08/07/20	08/07/20	450,000,000	450,000,000	0	450,000,000	0
MIZUHO TRIPARTY	08/10/20	08/07/20	08/07/20	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	08/10/20	08/07/20	08/07/20	100,000,000	100,000,000	0	100,000,000	0
MIZUHO TRIPARTY	08/11/20	08/10/20	08/10/20	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	08/11/20	08/10/20	08/10/20	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	08/11/20	08/10/20	08/10/20	375,000,000	375,000,000	0	375,000,000	0
MIZUHO TRIPARTY	08/12/20	08/11/20	08/11/20	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	08/12/20	08/11/20	08/11/20	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	08/12/20	08/11/20	08/11/20	575,000,000	575,000,000	0	575,000,000	0
BANK OF AMERICA TRIPARTY	08/13/20	08/12/20	08/12/20	475,000,000	475,000,000	0	475,000,000	0
MIZUHO TRIPARTY	08/13/20	08/12/20	08/12/20	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	08/13/20	08/12/20	08/12/20	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	08/14/20	08/13/20	08/13/20	725,000,000	725,000,000	0	725,000,000	0
MIZUHO TRIPARTY	08/14/20	08/13/20	08/13/20	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	08/14/20	08/13/20	08/13/20	100,000,000	100,000,000	0	100,000,000	0
MIZUHO TRIPARTY	08/17/20	08/14/20	08/14/20	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	08/17/20	08/14/20	08/14/20	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	08/17/20	08/14/20	08/14/20	700,000,000	700,000,000	0	700,000,000	0
MIZUHO TRIPARTY	08/18/20	08/17/20	08/17/20	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	08/18/20	08/17/20	08/17/20	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	08/18/20	08/17/20	08/17/20	450,000,000	450,000,000	0	450,000,000	0
BANK OF AMERICA TRIPARTY	08/19/20	08/18/20	08/18/20	545,000,000	545,000,000	0	545,000,000	0
MIZUHO TRIPARTY	08/19/20	08/18/20	08/18/20	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	08/19/20	08/18/20	08/18/20	100,000,000	100,000,000	0	100,000,000	0
MIZUHO TRIPARTY	08/20/20	08/19/20	08/19/20	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	08/20/20	08/19/20	08/19/20	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	08/20/20	08/19/20	08/19/20	400,000,000	400,000,000	0	400,000,000	0
BANK OF AMERICA TRIPARTY	08/21/20	08/20/20	08/20/20	350,000,000	350,000,000	0	350,000,000	0
MIZUHO TRIPARTY	08/21/20	08/20/20	08/20/20	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	08/21/20	08/20/20	08/20/20	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	08/24/20	08/21/20	08/21/20	435,000,000	435,000,000	0	435,000,000	0
MIZUHO TRIPARTY	08/24/20	08/21/20	08/21/20	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	08/24/20	08/21/20	08/21/20	100,000,000	100,000,000	0	100,000,000	0

## TRADING ACTIVITY FOR AUGUST 2020

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
BANK OF AMERICA TRIPARTY	08/25/20	08/24/20	08/24/20	375,000,000	375,000,000	0	375,000,000	0
MIZUHO TRIPARTY	08/25/20	08/24/20	08/24/20	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	08/25/20	08/24/20	08/24/20	100,000,000	100,000,000	0	100,000,000	0
MIZUHO TRIPARTY	08/26/20	08/25/20	08/25/20	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	08/26/20	08/25/20	08/25/20	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	08/26/20	08/25/20	08/25/20	445,000,000	445,000,000	0	445,000,000	0
MIZUHO TRIPARTY	08/27/20	08/26/20	08/26/20	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	08/27/20	08/26/20	08/26/20	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	08/27/20	08/26/20	08/26/20	500,000,000	500,000,000	0	500,000,000	0
BANK OF AMERICA TRIPARTY	08/28/20	08/27/20	08/27/20	595,000,000	595,000,000	0	595,000,000	0
MIZUHO TRIPARTY	08/28/20	08/27/20	08/27/20	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	08/28/20	08/27/20	08/27/20	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	08/31/20	08/28/20	08/28/20	585,000,000	585,000,000	0	585,000,000	0
MIZUHO TRIPARTY	08/31/20	08/28/20	08/28/20	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	08/31/20	08/28/20	08/28/20	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	09/01/20	08/31/20	08/31/20	510,000,000	510,000,000	0	510,000,000	0
MIZUHO TRIPARTY	09/01/20	08/31/20	08/31/20	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	09/01/20	08/31/20	08/31/20	100,000,000	100,000,000	0	100,000,000	0
<i>Total Buys</i>				25,701,746,320	25,701,099,395	32	25,701,099,428	0
<i>Cash Closes</i>								
ANGLESEA FUNDING LLC	11/23/20	08/20/20	08/20/20	88,000,000	88,000,000	24,736	88,024,736	0
ANGLESEA FUNDING LLC	11/25/20	08/21/20	08/21/20	10,000,000	10,000,000	2,028	10,002,028	0
GLENCOVE FUNDING LLC	11/13/20	08/10/20	08/10/20	30,000,000	30,000,000	37,494	30,037,494	0
OLD LINE FUNDING LLC	09/09/20	08/11/20	08/11/20	50,000,000	50,000,000	486	50,000,486	0
OLD LINE FUNDING LLC	10/09/20	08/25/20	08/25/20	75,000,000	74,866,875	0	74,866,875	0
<i>Total Cash Closes</i>				253,000,000	252,866,875	64,744	252,931,619	0
<i>Deposits</i>								
AUSTRALIA NEW ZEATD 0.13 20200811	08/11/20	08/04/20	08/04/20	370,000,000	370,000,000	0	370,000,000	0
RABOBANK NEDERLAND,TD 0.12 20200811	08/11/20	08/04/20	08/04/20	250,000,000	250,000,000	0	250,000,000	0
ABN AMRO BANK NV,ATD 0.12 20200811	08/11/20	08/04/20	08/04/20	400,000,000	400,000,000	0	400,000,000	0
ABN AMRO BANK NV,ATD 0.12 20200812	08/12/20	08/05/20	08/05/20	35,000,000	35,000,000	0	35,000,000	0
RABOBANK NEDERLAND,TD 0.12 20200812	08/12/20	08/05/20	08/05/20	100,000,000	100,000,000	0	100,000,000	0
AUSTRALIA NEW ZEATD 0.13 20200812	08/12/20	08/05/20	08/05/20	360,000,000	360,000,000	0	360,000,000	0
ABN AMRO BANK NV,ATD 0.12 20200813	08/13/20	08/06/20	08/06/20	300,000,000	300,000,000	0	300,000,000	0
MIZUHO BANK LTD,TDTD 0.09 20200810	08/10/20	08/07/20	08/07/20	150,000,000	150,000,000	0	150,000,000	0
MIZUHO BANK LTD,TDTD 0.09 20200811	08/11/20	08/10/20	08/10/20	200,000,000	200,000,000	0	200,000,000	0
RABOBANK NEDERLAND,TD 0.11 20200818	08/18/20	08/11/20	08/11/20	250,000,000	250,000,000	0	250,000,000	0
AUSTRALIA NEW ZEATD 0.13 20200818	08/18/20	08/11/20	08/11/20	370,000,000	370,000,000	0	370,000,000	0
ABN AMRO BANK NV,ATD 0.12 20200818	08/18/20	08/11/20	08/11/20	390,000,000	390,000,000	0	390,000,000	0
ABN AMRO BANK NV,ATD 0.12 20200819	08/19/20	08/12/20	08/12/20	35,000,000	35,000,000	0	35,000,000	0
RABOBANK NEDERLAND,TD 0.11 20200819	08/19/20	08/12/20	08/12/20	100,000,000	100,000,000	0	100,000,000	0
AUSTRALIA NEW ZEATD 0.13 20200819	08/19/20	08/12/20	08/12/20	360,000,000	360,000,000	0	360,000,000	0
ABN AMRO BANK NV,ATD 0.12 20200820	08/20/20	08/13/20	08/13/20	100,000,000	100,000,000	0	100,000,000	0
RABOBANK NEDERLAND,TD 0.11 20200825	08/25/20	08/18/20	08/18/20	400,000,000	400,000,000	0	400,000,000	0
AUSTRALIA NEW ZEATD 0.13 20200825	08/25/20	08/18/20	08/18/20	350,000,000	350,000,000	0	350,000,000	0
ABN AMRO BANK NV,ATD 0.12 20200826	08/26/20	08/19/20	08/19/20	400,000,000	400,000,000	0	400,000,000	0

## TRADING ACTIVITY FOR AUGUST 2020

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
AUSTRALIA NEW ZEATD 0.13 20200826	08/26/20	08/19/20	08/19/20	370,000,000	370,000,000	0	370,000,000	0
ABN AMRO BANK NV,ATD 0.11 20200827	08/27/20	08/20/20	08/20/20	100,000,000	100,000,000	0	100,000,000	0
RABOBANK NEDERLAND,TD 0.11 20200831	08/31/20	08/24/20	08/24/20	150,000,000	150,000,000	0	150,000,000	0
MIZUHO BANK LTD,TDTD 0.09 20200826	08/26/20	08/25/20	08/25/20	100,000,000	100,000,000	0	100,000,000	0
AUSTRALIA NEW ZEATD 0.13 20200901	09/01/20	08/25/20	08/25/20	340,000,000	340,000,000	0	340,000,000	0
RABOBANK NEDERLAND,TD 0.11 20200901	09/01/20	08/25/20	08/25/20	500,000,000	500,000,000	0	500,000,000	0
MIZUHO BANK LTD,TDTD 0.09 20200827	08/27/20	08/26/20	08/26/20	100,000,000	100,000,000	0	100,000,000	0
AUSTRALIA NEW ZEATD 0.12 20200902	09/02/20	08/26/20	08/26/20	375,000,000	375,000,000	0	375,000,000	0
ABN AMRO BANK NV,ATD 0.11 20200902	09/02/20	08/26/20	08/26/20	500,000,000	500,000,000	0	500,000,000	0
ABN AMRO BANK NV,ATD 0.11 20200903	09/03/20	08/27/20	08/27/20	100,000,000	100,000,000	0	100,000,000	0
ABN AMRO BANK NV,ATD 0.11 20200908	09/08/20	08/31/20	08/31/20	105,000,000	105,000,000	0	105,000,000	0
<i>Total Deposits</i>				<i>7,660,000,000</i>	<i>7,660,000,000</i>	<i>0</i>	<i>7,660,000,000</i>	<i>0</i>
<i>Maturities</i>								
ANTALIS S,A, CPABS4CPABS4	08/03/20	08/03/20	08/03/20	3,250,000	3,250,000	0	3,250,000	0
ANTALIS S,A, CPABS4CPABS4	08/06/20	08/06/20	08/06/20	75,000,000	75,000,000	0	75,000,000	0
ANTALIS S,A, CPABS4CPABS4	08/07/20	08/07/20	08/07/20	42,740,000	42,740,000	0	42,740,000	0
ANTALIS S,A, CPABS4CPABS4	08/13/20	08/13/20	08/13/20	75,000,000	75,000,000	0	75,000,000	0
ANTALIS S,A, CPABS4CPABS4	08/20/20	08/20/20	08/20/20	75,000,000	75,000,000	0	75,000,000	0
ANTALIS S,A, CPABS4CPABS4	08/28/20	08/28/20	08/28/20	43,380,000	43,380,000	0	43,380,000	0
BARTON CAPITAL S,A,CPABS4	08/07/20	08/07/20	08/07/20	75,000,000	75,000,000	0	75,000,000	0
BARTON CAPITAL S,A,CPABS4	08/10/20	08/10/20	08/10/20	150,000,000	150,000,000	0	150,000,000	0
BARTON CAPITAL S,A,CPABS4	08/14/20	08/14/20	08/14/20	50,000,000	50,000,000	0	50,000,000	0
BARTON CAPITAL S,A,CPABS4	08/21/20	08/21/20	08/21/20	50,000,000	50,000,000	0	50,000,000	0
BEDFORD ROW FUNDINGCPABS4	08/05/20	08/05/20	08/05/20	75,000,000	75,000,000	0	75,000,000	0
BEDFORD ROW FUNDING CORP	08/20/20	08/20/20	08/20/20	35,000,000	35,000,000	0	35,000,000	0
N,V,BANK NEDERLANDCP4-2	08/24/20	08/24/20	08/24/20	25,000,000	25,000,000	0	25,000,000	0
CRC FUNDING, LLC CPCPABS4	08/11/20	08/11/20	08/11/20	30,000,000	30,000,000	0	30,000,000	0
CHARTA, LLC CPABS4-CPABS4	08/17/20	08/17/20	08/17/20	25,000,000	25,000,000	0	25,000,000	0
CHARTA, LLC CPABS4-CPABS4	08/31/20	08/31/20	08/31/20	50,000,000	50,000,000	0	50,000,000	0
CHEVRON CORP, CP4-2CP4-2	08/31/20	08/31/20	08/31/20	75,000,000	75,000,000	0	75,000,000	0
CIESCO, LLC CPABS4-CPABS4	08/19/20	08/19/20	08/19/20	100,000,000	100,000,000	0	100,000,000	0
COLLATERALIZED COMMCPABS3	08/03/20	08/03/20	08/03/20	60,000,000	60,000,000	0	60,000,000	0
COLLATERALIZED COMMCPABS3	08/04/20	08/04/20	08/04/20	20,000,000	20,000,000	0	20,000,000	0
COLLATERALIZED COMMCPABS3	08/12/20	08/12/20	08/12/20	50,000,000	50,000,000	0	50,000,000	0
DZ BANK AG DEUTSCHEECD	08/21/20	08/21/20	08/21/20	65,000,000	65,000,000	0	65,000,000	0
DZ BANK AG DEUTSCHECDYAN	08/05/20	08/05/20	08/05/20	44,000,000	44,000,000	0	44,000,000	0
DZ BANK AG DEUTSCHECDYAN	08/12/20	08/12/20	08/12/20	150,000,000	150,000,000	0	150,000,000	0
GOTHAM FUNDING CORPCPABS4	08/10/20	08/10/20	08/10/20	15,000,000	15,000,000	0	15,000,000	0
GOTHAM FUNDING CORPCPABS4	08/24/20	08/24/20	08/24/20	90,000,000	90,000,000	0	90,000,000	0
LONGSHIP FUNDING LLCPABS4	08/11/20	08/11/20	08/11/20	28,500,000	28,500,000	0	28,500,000	0
LONGSHIP FUNDING LLCPABS4	08/12/20	08/12/20	08/12/20	21,000,000	21,000,000	0	21,000,000	0
LONGSHIP FUNDING LLCPABS4	08/17/20	08/17/20	08/17/20	50,000,000	50,000,000	0	50,000,000	0
LONGSHIP FUNDING LLCPABS4	08/18/20	08/18/20	08/18/20	100,000,000	100,000,000	0	100,000,000	0
LONGSHIP FUNDING LLCPABS4	08/19/20	08/19/20	08/19/20	48,100,000	48,100,000	0	48,100,000	0
LONGSHIP FUNDING LLCPABS4	08/25/20	08/25/20	08/25/20	100,000,000	100,000,000	0	100,000,000	0

## TRADING ACTIVITY FOR AUGUST 2020

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
MANHATTAN ASSET FUNCPABS4	08/03/20	08/03/20	08/03/20	115,000,000	115,000,000	0	115,000,000	0
MANHATTAN ASSET FUNCPABS4	08/10/20	08/10/20	08/10/20	34,081,000	34,081,000	0	34,081,000	0
MIZUHO BANK LTD,CDYAN	08/03/20	08/03/20	08/03/20	100,000,000	100,000,000	0	100,000,000	0
MIZUHO BANK LTD,CDYAN	08/04/20	08/04/20	08/04/20	100,000,000	100,000,000	0	100,000,000	0
MIZUHO BANK LTD,CDYAN	08/11/20	08/11/20	08/11/20	50,000,000	50,000,000	0	50,000,000	0
MUFG BANK LTD, CPCP	08/28/20	08/28/20	08/28/20	107,500,000	107,500,000	0	107,500,000	0
NRW,BANK CP4-2CP4-2	08/24/20	08/24/20	08/24/20	100,000,000	100,000,000	0	100,000,000	0
NRW,BANK CP4-2CP4-2	08/31/20	08/31/20	08/31/20	100,000,000	100,000,000	0	100,000,000	0
NATIONWIDE BUILDINGCP4-2	08/04/20	08/04/20	08/04/20	200,000,000	200,000,000	0	200,000,000	0
NEDERLANDSE WATERSCCP4-2	08/04/20	08/04/20	08/04/20	200,000,000	200,000,000	0	200,000,000	0
NEDERLANDSE WATERSCCP4-2	08/05/20	08/05/20	08/05/20	100,000,000	100,000,000	0	100,000,000	0
NEDERLANDSE WATERSCCP4-2	08/25/20	08/25/20	08/25/20	200,000,000	200,000,000	0	200,000,000	0
NEDERLANDSE WATERSCCP4-2	08/26/20	08/26/20	08/26/20	150,000,000	150,000,000	0	150,000,000	0
SOCIETE GENERALE, PCP4-2	08/18/20	08/18/20	08/18/20	25,000,000	25,000,000	0	25,000,000	0
SOCIETE GENERALE, PCP4-2	08/19/20	08/19/20	08/19/20	200,000,000	200,000,000	0	200,000,000	0
SOCIETE GENERALE, PCP4-2	08/20/20	08/20/20	08/20/20	60,000,000	60,000,000	0	60,000,000	0
THUNDER BAY FUNDINGCPABS4	08/20/20	08/20/20	08/20/20	58,000,000	58,000,000	0	58,000,000	0
TORONTO DOMINION BACP4-2	08/11/20	08/11/20	08/11/20	100,000,000	100,000,000	0	100,000,000	0
TORONTO DOMINION BACP4-2	08/18/20	08/18/20	08/18/20	50,000,000	50,000,000	0	50,000,000	0
UNITED STATES TREASURY BILL	08/13/20	08/13/20	08/13/20	201,000,000	201,000,000	0	201,000,000	0
BANK OF AMERICA TRIPARTY	08/03/20	08/03/20	08/03/20	350,000,000	350,000,000	0	350,000,000	0
MIZUHO TRIPARTY	08/03/20	08/03/20	08/03/20	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	08/03/20	08/03/20	08/03/20	100,000,000	100,000,000	0	100,000,000	0
MIZUHO TRIPARTY	08/04/20	08/04/20	08/04/20	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	08/04/20	08/04/20	08/04/20	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	08/04/20	08/04/20	08/04/20	400,000,000	400,000,000	0	400,000,000	0
MIZUHO TRIPARTY	08/05/20	08/05/20	08/05/20	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	08/05/20	08/05/20	08/05/20	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	08/05/20	08/05/20	08/05/20	500,000,000	500,000,000	0	500,000,000	0
BANK OF AMERICA TRIPARTY	08/06/20	08/06/20	08/06/20	515,000,000	515,000,000	0	515,000,000	0
MIZUHO TRIPARTY	08/06/20	08/06/20	08/06/20	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	08/06/20	08/06/20	08/06/20	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	08/07/20	08/07/20	08/07/20	450,000,000	450,000,000	0	450,000,000	0
MIZUHO TRIPARTY	08/07/20	08/07/20	08/07/20	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	08/07/20	08/07/20	08/07/20	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	08/10/20	08/10/20	08/10/20	450,000,000	450,000,000	0	450,000,000	0
MIZUHO TRIPARTY	08/10/20	08/10/20	08/10/20	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	08/10/20	08/10/20	08/10/20	100,000,000	100,000,000	0	100,000,000	0
MIZUHO TRIPARTY	08/11/20	08/11/20	08/11/20	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	08/11/20	08/11/20	08/11/20	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	08/11/20	08/11/20	08/11/20	375,000,000	375,000,000	0	375,000,000	0
MIZUHO TRIPARTY	08/12/20	08/12/20	08/12/20	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	08/12/20	08/12/20	08/12/20	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	08/12/20	08/12/20	08/12/20	575,000,000	575,000,000	0	575,000,000	0
BANK OF AMERICA TRIPARTY	08/13/20	08/13/20	08/13/20	475,000,000	475,000,000	0	475,000,000	0
MIZUHO TRIPARTY	08/13/20	08/13/20	08/13/20	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	08/13/20	08/13/20	08/13/20	100,000,000	100,000,000	0	100,000,000	0

## TRADING ACTIVITY FOR AUGUST 2020

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
BANK OF AMERICA TRIPARTY	08/14/20	08/14/20	08/14/20	725,000,000	725,000,000	0	725,000,000	0
MIZUHO TRIPARTY	08/14/20	08/14/20	08/14/20	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	08/14/20	08/14/20	08/14/20	100,000,000	100,000,000	0	100,000,000	0
MIZUHO TRIPARTY	08/17/20	08/17/20	08/17/20	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	08/17/20	08/17/20	08/17/20	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	08/17/20	08/17/20	08/17/20	700,000,000	700,000,000	0	700,000,000	0
MIZUHO TRIPARTY	08/18/20	08/18/20	08/18/20	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	08/18/20	08/18/20	08/18/20	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	08/18/20	08/18/20	08/18/20	450,000,000	450,000,000	0	450,000,000	0
BANK OF AMERICA TRIPARTY	08/19/20	08/19/20	08/19/20	545,000,000	545,000,000	0	545,000,000	0
MIZUHO TRIPARTY	08/19/20	08/19/20	08/19/20	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	08/19/20	08/19/20	08/19/20	100,000,000	100,000,000	0	100,000,000	0
MIZUHO TRIPARTY	08/20/20	08/20/20	08/20/20	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	08/20/20	08/20/20	08/20/20	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	08/20/20	08/20/20	08/20/20	400,000,000	400,000,000	0	400,000,000	0
BANK OF AMERICA TRIPARTY	08/21/20	08/21/20	08/21/20	350,000,000	350,000,000	0	350,000,000	0
MIZUHO TRIPARTY	08/21/20	08/21/20	08/21/20	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	08/21/20	08/21/20	08/21/20	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	08/24/20	08/24/20	08/24/20	435,000,000	435,000,000	0	435,000,000	0
MIZUHO TRIPARTY	08/24/20	08/24/20	08/24/20	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	08/24/20	08/24/20	08/24/20	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	08/25/20	08/25/20	08/25/20	375,000,000	375,000,000	0	375,000,000	0
MIZUHO TRIPARTY	08/25/20	08/25/20	08/25/20	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	08/25/20	08/25/20	08/25/20	100,000,000	100,000,000	0	100,000,000	0
MIZUHO TRIPARTY	08/26/20	08/26/20	08/26/20	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	08/26/20	08/26/20	08/26/20	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	08/26/20	08/26/20	08/26/20	445,000,000	445,000,000	0	445,000,000	0
MIZUHO TRIPARTY	08/27/20	08/27/20	08/27/20	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	08/27/20	08/27/20	08/27/20	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	08/27/20	08/27/20	08/27/20	500,000,000	500,000,000	0	500,000,000	0
BANK OF AMERICA TRIPARTY	08/28/20	08/28/20	08/28/20	595,000,000	595,000,000	0	595,000,000	0
MIZUHO TRIPARTY	08/28/20	08/28/20	08/28/20	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	08/28/20	08/28/20	08/28/20	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	08/31/20	08/31/20	08/31/20	585,000,000	585,000,000	0	585,000,000	0
MIZUHO TRIPARTY	08/31/20	08/31/20	08/31/20	450,000,000	450,000,000	0	450,000,000	0
HSBC TRIPARTY	08/31/20	08/31/20	08/31/20	100,000,000	100,000,000	0	100,000,000	0
RABOBANK NEDERLAND,TD 0.12 20200803	08/03/20	08/03/20	08/03/20	200,000,000	200,000,000	0	200,000,000	0
AUSTRALIA NEW ZEATD 0.13 20200804	08/04/20	08/04/20	08/04/20	400,000,000	400,000,000	0	400,000,000	0
ABN AMRO BANK NV,ATD 0.12 20200804	08/04/20	08/04/20	08/04/20	400,000,000	400,000,000	0	400,000,000	0
RABOBANK NEDERLAND,TD 0.12 20200804	08/04/20	08/04/20	08/04/20	150,000,000	150,000,000	0	150,000,000	0
AUSTRALIA NEW ZEATD 0.13 20200805	08/05/20	08/05/20	08/05/20	345,000,000	345,000,000	0	345,000,000	0
ABN AMRO BANK NV,ATD 0.12 20200806	08/06/20	08/06/20	08/06/20	300,000,000	300,000,000	0	300,000,000	0
RABOBANK NEDERLAND,TD 0.12 20200807	08/07/20	08/07/20	08/07/20	100,000,000	100,000,000	0	100,000,000	0
AUSTRALIA NEW ZEATD 0.13 20200811	08/11/20	08/11/20	08/11/20	370,000,000	370,000,000	0	370,000,000	0
RABOBANK NEDERLAND,TD 0.12 20200811	08/11/20	08/11/20	08/11/20	250,000,000	250,000,000	0	250,000,000	0
ABN AMRO BANK NV,ATD 0.12 20200811	08/11/20	08/11/20	08/11/20	400,000,000	400,000,000	0	400,000,000	0
ABN AMRO BANK NV,ATD 0.12 20200812	08/12/20	08/12/20	08/12/20	35,000,000	35,000,000	0	35,000,000	0

## TRADING ACTIVITY FOR AUGUST 2020

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
RABOBANK NEDERLAND,TD 0.12 20200812	08/12/20	08/12/20	08/12/20	100,000,000	100,000,000	0	100,000,000	0
AUSTRALIA NEW ZEATD 0.13 20200812	08/12/20	08/12/20	08/12/20	360,000,000	360,000,000	0	360,000,000	0
ABN AMRO BANK NV,ATD 0.12 20200813	08/13/20	08/13/20	08/13/20	300,000,000	300,000,000	0	300,000,000	0
MIZUHO BANK LTD,TDTD 0.09 20200810	08/10/20	08/10/20	08/10/20	150,000,000	150,000,000	0	150,000,000	0
MIZUHO BANK LTD,TDTD 0.09 20200811	08/11/20	08/11/20	08/11/20	200,000,000	200,000,000	0	200,000,000	0
RABOBANK NEDERLAND,TD 0.11 20200818	08/18/20	08/18/20	08/18/20	250,000,000	250,000,000	0	250,000,000	0
AUSTRALIA NEW ZEATD 0.13 20200818	08/18/20	08/18/20	08/18/20	370,000,000	370,000,000	0	370,000,000	0
ABN AMRO BANK NV,ATD 0.12 20200818	08/18/20	08/18/20	08/18/20	390,000,000	390,000,000	0	390,000,000	0
ABN AMRO BANK NV,ATD 0.12 20200819	08/19/20	08/19/20	08/19/20	35,000,000	35,000,000	0	35,000,000	0
RABOBANK NEDERLAND,TD 0.11 20200819	08/19/20	08/19/20	08/19/20	100,000,000	100,000,000	0	100,000,000	0
AUSTRALIA NEW ZEATD 0.13 20200819	08/19/20	08/19/20	08/19/20	360,000,000	360,000,000	0	360,000,000	0
ABN AMRO BANK NV,ATD 0.12 20200820	08/20/20	08/20/20	08/20/20	100,000,000	100,000,000	0	100,000,000	0
RABOBANK NEDERLAND,TD 0.11 20200825	08/25/20	08/25/20	08/25/20	400,000,000	400,000,000	0	400,000,000	0
AUSTRALIA NEW ZEATD 0.13 20200825	08/25/20	08/25/20	08/25/20	350,000,000	350,000,000	0	350,000,000	0
ABN AMRO BANK NV,ATD 0.12 20200826	08/26/20	08/26/20	08/26/20	400,000,000	400,000,000	0	400,000,000	0
AUSTRALIA NEW ZEATD 0.13 20200826	08/26/20	08/26/20	08/26/20	370,000,000	370,000,000	0	370,000,000	0
ABN AMRO BANK NV,ATD 0.11 20200827	08/27/20	08/27/20	08/27/20	100,000,000	100,000,000	0	100,000,000	0
RABOBANK NEDERLAND,TD 0.11 20200831	08/31/20	08/31/20	08/31/20	150,000,000	150,000,000	0	150,000,000	0
MIZUHO BANK LTD,TDTD 0.09 20200826	08/26/20	08/26/20	08/26/20	100,000,000	100,000,000	0	100,000,000	0
MIZUHO BANK LTD,TDTD 0.09 20200827	08/27/20	08/27/20	08/27/20	100,000,000	100,000,000	0	100,000,000	0
<i>Total Maturities</i>				33,526,551,000	33,526,551,000	0	33,526,551,000	0
<i>Sells</i>								
DREYFUS GOVT CASH MGMT FUND	02/01/22	08/04/20	08/04/20	4,846,525	4,846,525	0	4,846,525	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	08/05/20	08/05/20	14,722,668	14,722,668	0	14,722,668	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	08/07/20	08/07/20	305,505	305,505	0	305,505	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	08/10/20	08/10/20	7,880,560	7,880,560	0	7,880,560	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	08/12/20	08/12/20	9,212,962	9,212,962	0	9,212,962	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	08/13/20	08/13/20	5,332,359	5,332,359	0	5,332,359	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	08/17/20	08/17/20	14,778,328	14,778,328	0	14,778,328	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	08/18/20	08/18/20	2,022,768	2,022,768	0	2,022,768	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	08/21/20	08/21/20	227,951	227,951	0	227,951	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	08/25/20	08/25/20	7,753,846	7,753,846	0	7,753,846	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	08/26/20	08/26/20	2,133,024	2,133,024	0	2,133,024	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	08/27/20	08/27/20	8,645,598	8,645,598	0	8,645,598	0
<i>Total Sells</i>				77,862,094	77,862,094	0	77,862,094	0



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## **Our Mission**

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