



## **MONTHLY SUMMARY REPORT**

**State Board of Administration of Florida**

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

## DISCLOSURE OF MATERIAL IMPACTS

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

### PRIME™ STATISTICS

(As of November 30, 2021)

Total Participants  
**744**

Florida PRIME™  
Total Participant Balance  
**\$17,097,909,427**

Total Number of Accounts  
**1,380**

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

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

## PORTFOLIO MANAGER COMMENTARY

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President Biden's public opinion rating has taken a hit recently, but the markets approved of his nomination of Federal Reserve Chair Jerome Powell to a second term. While the decision was a vote of confidence in his ability to navigate monetary policy in uncertain times, it had everything to do with continuity. Other than criticizing lawmakers for dragging their feet on new fiscal stimulus last fall, Powell has worked well with Congress. And despite defending various Fed stances, he has acknowledged worrisome developments such as rising inflation, giving him credibility with investors. Although Lael Brainard certainly is qualified, Powell was the right choice.

The persistence of the pandemic is one reason we need the status quo. The emergence of the omicron variant has highlighted that. But the most pressing motivation for continuity is the tapering of the Fed's monthly asset purchases, which began in mid-November with a reduction of \$10 billion of Treasuries and \$5 billion of mortgage-backed securities. It's crucial this succeeds without spooking the markets, and the selection of a new Fed chair might have done that. While policymakers left wiggle room for the path to be altered by implementing only two months of tapering, any deviation will need a delicate touch. Some Fed officials, including Powell yesterday, have suggested picking up the pace if inflation remains high. But if omicron or something else slows the economic recovery, or if inflation retreats, the Fed might have to pause it. That's enough uncertainty.

Viewed in this context, Brainard's nomination for vice chair isn't a consolation prize, but a shrewd move. For one, her reportedly more dovish stance could moderate a hawkish trend. Second, it elevates the issues of reform and regulation demanded by progressives. Lastly, it presents a succession plan, always a good idea when it comes to monetary policy. Of course, politicians are sure

to complicate that, whether through infighting or a cross-party struggle.

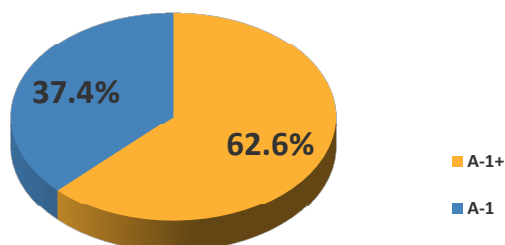
There's plenty of political theater at present. More important to the money markets is that lawmakers address the debt ceiling. They punted in October when they approved additional funds many thought would last until early December. Treasury Secretary Janet Yellen recently said mid-December is more likely and has acknowledged the Treasury's own wiggle room. Unfortunately, this takes pressure off Congress to act, but she had to calm investors. While the picture is clouded because of the typical haze of year-end activity, the possibility of a default remains very low. We hope there will be an agreement on a long-term solution rather than another short-term fix, but don't doubt it will be resolved.

The tax collection season for many participants in the Pool began in November, resulting in an increase in assets of \$2.4 billion that took the total to \$17.1 billion. The portfolio's gross yield was up 1 basis point to 14 basis points. Its weighted average maturity (WAM) remained at 49 days and its weighted average life (WAL) decreased by 2 days to 67 days. The likelihood that the Fed's monthly asset purchases will end soon allowed the portfolio manager to find value in 6- to 12-month securities. Due to the influx of funds, the portfolio's position in repurchase agreements increased.

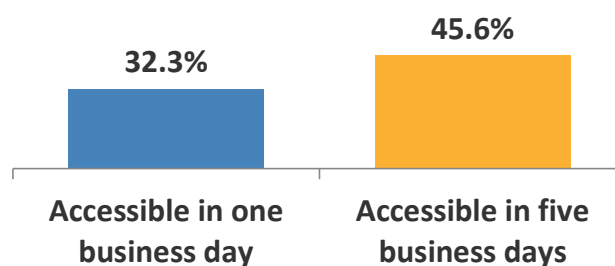
At the end of November, yields on 1-, 3-, 6- and 12-month U.S. Treasuries were 0.11%, 0.06%, 0.10% and 0.19%, respectively; the 1-, 3-, 6- and 12-month Bloomberg Short-Term Bank Yield Index rates (BSBY) were 0.06%, 0.17%, 0.23% and 0.37%, respectively; and the 1-, 3-, 6- and 12-month London interbank offered rates (Libor) were 0.09%, 0.17%, 0.24% and 0.38%, respectively.

## PORTFOLIO COMPOSITION FOR NOVEMBER 2021

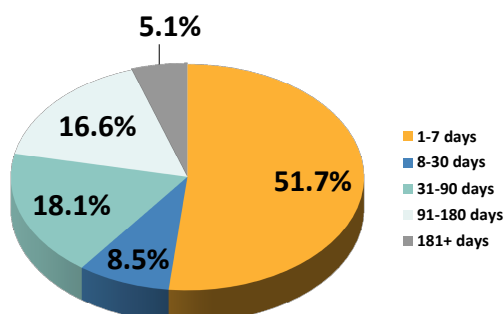
### CREDIT QUALITY COMPOSITION



### HIGHLY LIQUID HOLDINGS



### EFFECTIVE MATURITY SCHEDULE



### TOP HOLDINGS & AVG. MATURITY

1. Bank of Montreal	4.8%
2. ABN Amro Bank NV	4.8%
3. Sumitomo Mitsui Trust Holdings, Inc.	4.7%
4. Canadian Imperial Bank of Commerce	4.6%
5. Cooperative Rabobank UA	4.6%
6. Societe Generale, Paris	4.6%
7. Australia & New Zealand Banking Group, Melbourne	4.4%
8. Credit Agricole Group	4.4%
9. JPMorgan Chase & Co.	4.3%
10. Mizuho Financial Group, Inc.	4.3%

#### Average Effective Maturity (WAM)

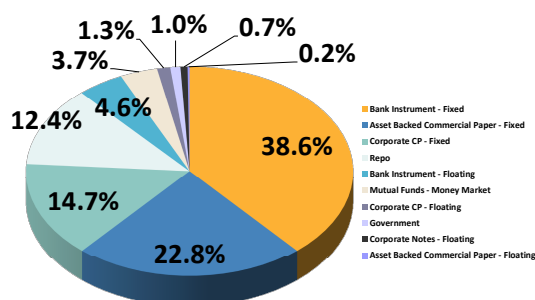
49 Days

#### Weighted Average Life (Spread WAL)

67 Days

Percentages based on total value of investments

### PORTFOLIO COMPOSITION



## FUND PERFORMANCE THROUGH NOVEMBER 2021

Florida PRIME Performance Data			
	Annualized Net Participant Yield <sup>1</sup>	Net-of-Fee Benchmark <sup>2</sup>	Above (Below) Benchmark
One Month	0.10%	0.03%	0.07%
Three Months	0.09%	0.03%	0.06%
One Year	0.13%	0.05%	0.08%
Three Years	1.16%	1.01%	0.15%
Five Years	1.35%	1.13%	0.22%
Ten Years	0.83%	0.63%	0.20%
Since 1/96	2.42%	2.21%	0.21%

Note: Net asset value at month end: \$17,097.3 million, which includes investments at market value, plus all cash, accrued interest receivable and payables.,

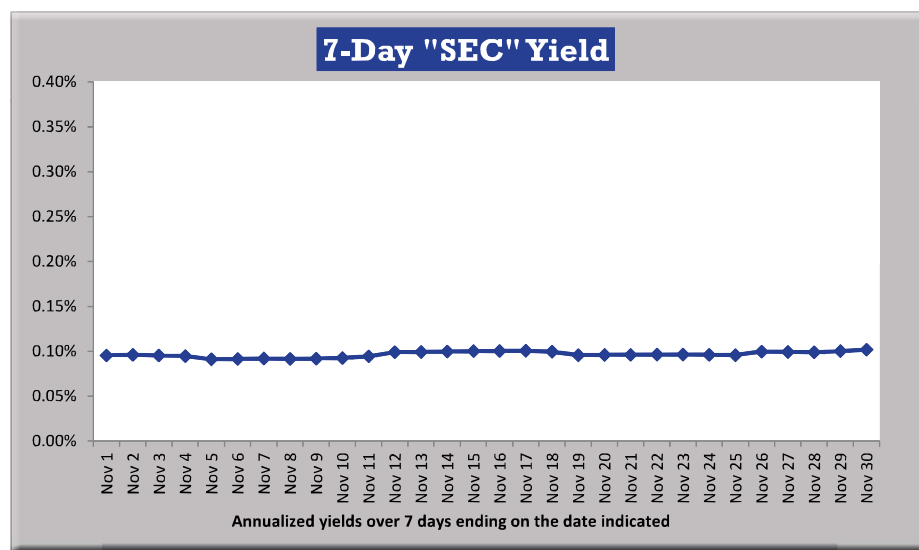
<sup>1</sup>Net of fees. Participant yield is calculated on a 365-day basis and includes adjustments for expenses and other accounting items to reflect realized earnings by participants.

<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 NOVEMBER 2021

Summary of Cash Flows		
Opening Balance (11/01/21)	\$	14,749,219,200
Participant Deposits		4,483,732,131
Gross Earnings		1,695,246
Participant Withdrawals		(2,136,326,229)
Fees		(410,921)
Closing Balance (11/30/21)	\$	17,097,909,427
<b>Net Change over Month</b>	<b>\$</b>	<b>2,348,690,227</b>

Detailed Fee Disclosure		
November	Amount	Basis Point Equivalent*
SBA Client Service, Account Mgt. & Fiduciary Oversight Fee	\$ 125,269.81	0.94
Federated Investment Management Fee	252,088.96	1.90
BNY Mellon Custodial Fee**	20,198.41	0.15
Bank of America Transfer Agent Fee	4,916.46	0.04
S&P Rating Maintenance Fee	3,863.01	0.03
Audit/External Review Fees	4,584.41	0.03
<b>Total Fees</b>	<b>\$ 410,921.06</b>	<b>3.10</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 \$15,923,564,314.

\*\*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 NOVEMBER 2021

Security Name	Security Classification	Cpn	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
ABN Amro Bank NV,Amsterdam TD	TIME DEPOSIT	0.08	12/1/2021		210,000,000	0.08	\$210,000,000	\$210,000,000	\$0
ABN Amro Bank NV,Amsterdam TD	TIME DEPOSIT	0.08	12/6/2021		615,000,000	0.08	\$615,000,000	\$615,000,000	\$0
Albion Capital LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/22/2022		103,587,000	0.22	\$103,533,825	\$103,540,109	\$6,284
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/6/2022		90,000,000	0.13	\$89,987,975	\$89,989,363	\$1,388
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/1/2022		75,000,000	0.13	\$74,982,938	\$74,979,788	-\$3,150
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/2/2022		100,000,000	0.16	\$99,971,556	\$99,972,444	\$888
Anglesea Funding LLC, .19%,Apr 20, 2022	COMMERCIAL PAPER ASSET BACKED CALLABLE	0.19	4/20/2022		50,000,000	0.19	\$50,000,000	\$49,992,752	-\$7,249
Anglesea Funding LLC, Apr 20, 2022	COMMERCIAL PAPER ASSET BACKED CALLABLE	0.18	4/20/2022	12/1/2021	30,000,000	0.03	\$30,000,000	\$29,995,652	-\$4,349
Antalis S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		12/6/2021		80,060,000	0.08	\$80,058,999	\$80,058,879	-\$120
Archer I LLC, Jun 01, 2060	VARIABLE RATE DEMAND NOTE	0.11	6/1/2060	12/2/2021	4,000,000	0.11	\$4,000,000	\$4,000,000	\$0
Australia & New Zealand Banking Group, Melbourne CP4-2	COMMERCIAL PAPER - 4-2		12/6/2021		50,000,000	0.18	\$49,998,500	\$49,999,417	\$917
Australia & New Zealand Banking Group, Melbourne TD	TIME DEPOSIT	0.09	12/1/2021		710,000,000	0.09	\$710,000,000	\$710,000,000	\$0
BWF Forge TL Properties Owner LLC, May 01, 2059	VARIABLE RATE DEMAND NOTE	0.11	5/1/2059	12/2/2021	5,000,000	0.11	\$5,000,000	\$5,000,000	\$0
Bank of America N.A.Triparty Repo Overnight Fixed	REPO TRIPARTY OVERNIGHT FIXED	0.06	12/1/2021		1,895,000,000	0.06	\$1,895,000,000	\$1,895,000,000	\$0
Bank of America N.A., May 02, 2022	VARIABLE RATE BANK NOTE	0.20	5/2/2022	12/1/2021	50,000,000	0.20	\$50,000,000	\$50,000,000	\$0
Bank of Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.20	2/14/2022		50,000,000	0.20	\$50,000,000	\$50,005,145	\$5,145
Bank of Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.24	3/15/2022		25,000,000	0.24	\$25,000,000	\$25,004,350	\$4,350
Bank of Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.24	3/17/2022		50,000,000	0.24	\$50,000,000	\$50,008,420	\$8,420
Bank of Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.24	3/23/2022		50,000,000	0.24	\$50,000,000	\$50,007,636	\$7,636
Bank of Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.21	7/26/2022		100,000,000	0.21	\$100,000,000	\$99,941,131	-\$58,869
Bank of Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.34	11/2/2022		100,000,000	0.34	\$100,000,000	\$99,955,134	-\$44,866
Bank of Montreal ECD (USD)	EURO CERTIFICATE OF DEPOSIT	0.11	12/14/2021		100,000,000	0.11	\$100,000,000	\$100,000,000	\$0
Bank of Montreal, Dec 27, 2021	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.29	12/27/2021	12/1/2021	100,000,000	0.29	\$100,000,000	\$100,014,395	\$14,395
Bank of Montreal, Jun 10, 2022	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.25	6/10/2022	12/1/2021	100,000,000	0.25	\$100,000,000	\$99,997,862	-\$2,138
Bank of Montreal, Nov 30, 2022	VARIABLE RATE COMMERCIAL PAPER - 4-2	0.30	11/30/2022	12/1/2021	100,000,000	0.30	\$100,000,000	\$100,000,000	\$0
Bank of Montreal, Oct 06, 2022	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.20	10/6/2022	12/1/2021	50,000,000	0.20	\$50,000,000	\$49,966,890	-\$33,110
Bank of Nova Scotia,Toronto CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.29	12/10/2021		100,000,000	0.29	\$100,000,000	\$100,005,827	\$5,827
Bank of Nova Scotia,Toronto CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.20	2/18/2022		50,000,000	0.20	\$50,000,000	\$50,005,194	\$5,194
Bank of Nova Scotia,Toronto CP4-2	COMMERCIAL PAPER - 4-2		5/5/2022		32,500,000	0.23	\$32,467,608	\$32,469,017	\$1,408
Bank of Nova Scotia,Toronto CP4-2	COMMERCIAL PAPER - 4-2		7/20/2022		48,750,000	0.20	\$48,687,167	\$48,664,861	-\$22,306
Bank of Nova Scotia,Toronto CP4-2	COMMERCIAL PAPER - 4-2		9/1/2022		50,000,000	0.20	\$49,923,611	\$49,889,618	-\$33,993
Bank of Nova Scotia,Toronto, Jun 13, 2022	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.25	6/13/2022	12/1/2021	100,000,000	0.25	\$100,000,000	\$100,008,112	\$8,112
Bank of Nova Scotia,Toronto, Oct 13, 2022	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.20	10/13/2022	12/1/2021	75,000,000	0.20	\$75,000,000	\$74,946,584	-\$53,417

See notes at end of table.



## INVENTORY OF HOLDINGS FOR NOVEMBER 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, Oct 20, 2022	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.20	10/20/2022	12/1/2021	10,000,000	0.20	\$10,000,000	\$9,992,272	-\$7,728
Barton Capital S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		12/6/2021		50,000,000	0.08	\$49,999,333	\$49,999,300	-\$33
Bedford Row Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/3/2022		75,000,000	0.21	\$74,985,125	\$74,994,830	\$9,705
Bedford Row Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/1/2022		35,000,000	0.15	\$34,986,729	\$34,985,756	-\$973
Bedford Row Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/18/2022		50,000,000	0.18	\$49,965,250	\$49,962,741	-\$2,510
Bedford Row Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		5/6/2022		10,000,000	0.24	\$9,989,533	\$9,990,580	\$1,047
Bennington Stark Capital Co., LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		12/2/2021		70,000,000	0.10	\$69,999,611	\$69,999,646	\$35
Bennington Stark Capital Co., LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		12/13/2021		25,000,000	0.11	\$24,999,007	\$24,999,106	\$99
Bruce T. Brown 2017 Irrevocable Trust, Series 2017, Oct 01, 2042	VARIABLE RATE DEMAND NOTE	0.12	10/1/2042	12/2/2021	5,185,000	0.12	\$5,185,000	\$5,185,000	\$0
CHARTA, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		12/3/2021		25,000,000	0.10	\$24,999,792	\$24,999,829	\$38
CIESCO, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/7/2022		20,000,000	0.15	\$19,994,250	\$19,994,020	-\$230
CRC Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		12/3/2021		35,000,000	0.10	\$34,999,708	\$34,999,761	\$53
CRC Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		12/6/2021		25,000,000	0.11	\$24,999,542	\$24,999,650	\$108
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.27	1/4/2022		75,000,000	0.27	\$75,000,000	\$75,013,108	\$13,108
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.24	4/6/2022		25,000,000	0.24	\$25,000,000	\$25,005,087	\$5,087
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.24	5/4/2022		85,000,000	0.24	\$85,000,000	\$85,013,791	\$13,791
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.35	11/2/2022		50,000,000	0.35	\$50,000,000	\$49,978,499	-\$21,502
Canadian Imperial Bank of Commerce CP4-2	COMMERCIAL PAPER - 4-2		12/1/2021		200,000,000	0.06	\$199,999,667	\$199,999,612	-\$55
Canadian Imperial Bank of Commerce, Dec 01, 2022	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.26	12/1/2022	12/1/2021	61,500,000	0.26	\$61,500,000	\$61,475,031	-\$24,969
Canadian Imperial Bank of Commerce, Jun 16, 2022	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.25	6/16/2022	12/1/2021	100,000,000	0.25	\$100,000,000	\$100,007,693	\$7,693
Canadian Imperial Bank of Commerce, Jun 17, 2022	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.25	6/17/2022	12/1/2021	100,000,000	0.25	\$100,000,000	\$100,007,728	\$7,728
Canadian Imperial Holdings, Inc. CP4-2	COMMERCIAL PAPER - 4-2		11/8/2022		102,900,000	0.36	\$102,556,857	\$102,516,660	-\$40,197
Chariot Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/5/2022		15,000,000	0.12	\$14,998,200	\$14,998,290	\$90
Chesham Finance LLC Series III CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		12/1/2021		562,000,000	0.07	\$561,998,907	\$561,998,736	-\$172
City Furniture, Inc., Aug 01, 2044	VARIABLE RATE DEMAND NOTE	0.10	8/1/2044	12/2/2021	42,500,000	0.10	\$42,500,000	\$42,500,000	\$0
Collateralized Commercial Paper FLEX Co., LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		5/12/2022		25,000,000	0.17	\$24,980,757	\$24,973,286	-\$7,471
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		12/2/2021		30,000,000	0.13	\$29,999,783	\$29,999,865	\$82
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		1/3/2022		90,000,000	0.16	\$89,986,400	\$89,990,395	\$3,995
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		1/3/2022		85,000,000	0.16	\$84,987,156	\$84,990,929	\$3,773
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		1/5/2022		43,000,000	0.16	\$42,993,120	\$42,995,098	\$1,978
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		1/24/2022		135,000,000	0.16	\$134,967,000	\$134,971,125	\$4,125
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		2/1/2022		112,000,000	0.15	\$111,970,600	\$111,970,208	-\$392
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		2/1/2022		39,000,000	0.16	\$38,989,080	\$38,989,626	\$546

See notes at end of table.

## INVENTORY OF HOLDINGS FOR NOVEMBER 2021

Security Name	Security Classification	Cpn	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		2/3/2022		35,000,000	0.16	\$34,989,889	\$34,990,331	\$442
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		2/8/2022		85,000,000	0.16	\$84,973,556	\$84,974,051	\$496
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		3/9/2022		20,000,000	0.17	\$19,990,650	\$19,990,320	-\$330
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		4/1/2022		50,000,000	0.16	\$49,972,889	\$49,967,467	-\$5,422
Cooperative Rabobank UA TD	TIME DEPOSIT	0.08	12/6/2021		800,000,000	0.08	\$800,000,000	\$800,000,000	\$0
Credit Agricole Corporate and Investment Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.08	12/1/2021		700,000,000	0.08	\$700,000,000	\$699,999,804	-\$196
Crown Point Capital Co., LLC, .16%, Apr 06, 2022	COMMERCIAL PAPER ASSET BACKED CALLABLE	0.16	4/6/2022		50,000,000	0.16	\$50,000,000	\$49,987,301	-\$12,699
DZ Bank AG Deutsche Zentral-Genossenschaftsbank CP4-2	COMMERCIAL PAPER - 4-2		1/26/2022		67,000,000	0.14	\$66,985,148	\$66,987,588	\$2,440
Dreyfus Government Cash Management Fund	OVERNIGHT MUTUAL FUND	0.03	12/1/2021		4,079,447	0.03	\$4,079,447	\$4,079,447	\$0
Erste Abwicklungsanstalt CP4-2	COMMERCIAL PAPER - 4-2		12/30/2021		50,000,000	0.10	\$49,996,042	\$49,996,667	\$625
Erste Abwicklungsanstalt CP4-2	COMMERCIAL PAPER - 4-2		2/15/2022		50,000,000	0.14	\$49,985,028	\$49,984,279	-\$749
FMS Wertmanagement AoR CP4-2	COMMERCIAL PAPER - 4-2		12/6/2021		132,161,000	0.10	\$132,158,797	\$132,159,458	\$660
FMS Wertmanagement AoR CP4-2	COMMERCIAL PAPER - 4-2		12/8/2021		69,000,000	0.10	\$68,998,467	\$68,998,911	\$445
Federated Hermes Institutional Prime Value Obligations Fund - Class IS	MUTUAL FUND MONEY MARKET	0.11	12/1/2021	12/1/2021	630,872,087	0.11	\$631,124,436	\$630,935,175	-\$189,262
Fiore Capital LLC, Series 2005-A, Aug 01, 2045	VARIABLE RATE DEMAND NOTE	0.10	8/1/2045	12/2/2021	9,995,000	0.10	\$9,995,000	\$9,995,000	\$0
Foundation Properties, Inc., Sep 01, 2035	VARIABLE RATE DEMAND NOTE	0.39	9/1/2035	12/2/2021	3,861,000	0.40	\$3,861,000	\$3,861,000	\$0
GTA Funding LLC, Apr 25, 2022	COMMERCIAL PAPER ASSET BACKED CALLABLE		4/25/2022		55,000,000	0.20	\$54,955,389	\$54,949,366	-\$6,022
Glencove Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		12/20/2021		75,000,000	0.11	\$74,995,417	\$74,995,958	\$542
Glencove Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		12/22/2021		30,000,000	0.12	\$29,997,818	\$29,998,185	\$367
HSBC Securities (USA), Inc. Repo Tri Party Overnight Fixed	REPO TRIPARTY OVERNIGHT FIXED	0.06	12/1/2021		100,000,000	0.06	\$100,000,000	\$100,000,000	\$0
Henry Andrew Brown, III 2017 Irrevocable Trust, Series 2017, Oct 01, 2042	VARIABLE RATE DEMAND NOTE	0.12	10/1/2042	12/2/2021	4,260,000	0.12	\$4,260,000	\$4,260,000	\$0
LMA-Americas LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		12/13/2021		7,000,000	0.11	\$6,999,722	\$6,999,775	\$53
LMA-Americas LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		12/16/2021		50,300,000	0.11	\$50,297,541	\$50,297,966	\$425
Longship Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/13/2022		10,000,000	0.12	\$9,998,533	\$9,996,712	-\$1,821
MUFG Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.13	1/26/2022		100,000,000	0.13	\$100,000,000	\$100,000,471	\$471
MUFG Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.18	2/18/2022		55,000,000	0.18	\$55,000,000	\$55,000,364	\$364
MUFG Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.18	2/18/2022		100,000,000	0.18	\$100,000,000	\$100,000,662	\$662
MUFG Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.19	2/23/2022		100,000,000	0.19	\$100,000,000	\$100,000,469	\$469
Manhattan Asset Funding Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		12/23/2021		58,345,000	0.10	\$58,341,272	\$58,341,235	-\$37
Manhattan Asset Funding Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/27/2022		35,000,000	0.16	\$34,990,978	\$34,991,767	\$790
Matchpoint Finance plc CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/10/2022		50,000,000	0.12	\$49,993,167	\$49,993,338	\$171
Mississippi Business Finance Corp., Kohler Project, Jun 01, 2022	VARIABLE RATE DEMAND NOTE	0.20	6/1/2022	12/2/2021	10,000,000	0.20	\$10,000,000	\$10,000,000	\$0

See notes at end of table.

## INVENTORY OF HOLDINGS FOR NOVEMBER 2021

Security Name	Security Classification	Cpn	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
Mizuho Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.11	12/16/2021		200,000,000	0.11	\$200,000,000	\$200,003,554	\$3,554
Mizuho Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.12	1/18/2022		120,000,000	0.12	\$120,000,000	\$120,000,977	\$977
Mizuho Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.18	2/14/2022		90,000,000	0.18	\$90,000,000	\$89,999,425	-\$575
Mizuho Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.22	3/15/2022		325,000,000	0.22	\$325,000,000	\$325,000,000	\$0
Mizuho Securities USA, Inc. - REPO TRIPARTY OVERNIGHT FIXED	REPO TRIPARTY OVERNIGHT FIXED	0.06	12/1/2021		150,000,000	0.06	\$150,000,000	\$150,000,000	\$0
Morofsky Legacy Irrevocable Trust, Sep 01, 2041	VARIABLE RATE DEMAND NOTE	0.15	9/1/2041	12/2/2021	6,260,000	0.15	\$6,260,000	\$6,260,000	\$0
National Australia Bank Ltd., Melbourne ECD	EURO CERTIFICATE OF DEPOSIT	0.11	12/2/2021		100,000,000	0.11	\$100,000,000	\$100,000,000	\$0
National Australia Bank Ltd., Melbourne ECD	EURO CERTIFICATE OF DEPOSIT	0.14	2/4/2022		100,000,000	0.14	\$100,000,000	\$100,000,000	\$0
Nationwide Building Society CP4-2	COMMERCIAL PAPER - 4-2		1/25/2022		300,000,000	0.20	\$299,909,000	\$299,928,600	\$19,600
Nederlandse Waterschapsbank NV CP4-2	COMMERCIAL PAPER - 4-2		12/13/2021		150,000,000	0.10	\$149,994,583	\$149,995,233	\$650
Nordea Bank Abp CP4-2	COMMERCIAL PAPER - 4-2		12/2/2021		100,000,000	0.12	\$99,999,361	\$99,999,611	\$250
Old Line Funding, LLC, Apr 01, 2022	COMMERCIAL PAPER ASSET BACKED CALLABLE		4/1/2022		90,000,000	0.22	\$89,932,900	\$89,944,795	\$11,895
Old Line Funding, LLC, Apr 05, 2022	COMMERCIAL PAPER ASSET BACKED CALLABLE		4/5/2022		50,000,000	0.23	\$49,959,750	\$49,967,800	\$8,050
Old Line Funding, LLC, Dec 15, 2021	COMMERCIAL PAPER ASSET BACKED CALLABLE		12/15/2021		50,000,000	0.11	\$49,997,708	\$49,998,334	\$625
Old Line Funding, LLC, Dec 28, 2021	COMMERCIAL PAPER ASSET BACKED CALLABLE		12/28/2021		50,000,000	0.12	\$49,995,333	\$49,996,228	\$895
Old Line Funding, LLC, Feb 02, 2022	COMMERCIAL PAPER ASSET BACKED CALLABLE		2/2/2022		10,000,000	0.15	\$9,997,333	\$9,997,458	\$124
Old Line Funding, LLC, Feb 02, 2022	COMMERCIAL PAPER ASSET BACKED CALLABLE		2/2/2022		50,000,000	0.16	\$49,985,778	\$49,987,289	\$1,511
Old Line Funding, LLC, Jan 24, 2022	COMMERCIAL PAPER ASSET BACKED CALLABLE		1/24/2022		90,000,000	0.15	\$89,979,375	\$89,982,125	\$2,750
Old Line Funding, LLC, Mar 14, 2022	COMMERCIAL PAPER ASSET BACKED CALLABLE		3/14/2022		150,000,000	0.19	\$149,917,667	\$149,926,767	\$9,100
Royal Bank of Canada CP4-2	COMMERCIAL PAPER - 4-2		7/12/2022		50,000,000	0.21	\$49,934,667	\$49,914,445	-\$20,222
Royal Bank of Canada CP4-2	COMMERCIAL PAPER - 4-2		10/14/2022		50,000,000	0.25	\$49,889,583	\$49,830,400	-\$59,183
Royal Bank of Canada, Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.30	12/1/2021		50,000,000	0.30	\$50,000,000	\$50,000,319	\$319
Royal Bank of Canada, Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.21	3/9/2022		25,000,000	0.21	\$25,000,000	\$25,001,629	\$1,629
Royal Bank of Canada, New York Branch CP4-2	COMMERCIAL PAPER - 4-2		3/18/2022		25,000,000	0.24	\$24,982,000	\$24,989,050	\$7,050
Royal Bank of Canada, New York Branch CP4-2	COMMERCIAL PAPER - 4-2		6/21/2022		83,500,000	0.21	\$83,401,122	\$83,377,109	-\$24,013
Royal Bank of Canada, New York Branch CP4-2	COMMERCIAL PAPER - 4-2		10/7/2022		50,000,000	0.22	\$49,904,972	\$49,838,885	-\$66,088
Royal Bank of Canada, New York Branch CP4-2	COMMERCIAL PAPER - 4-2		11/15/2022		50,000,000	0.41	\$49,805,556	\$49,799,722	-\$5,834
Royal Bank of Canada, New York Branch, Oct 06, 2022	VARIABLE RATE COMMERCIAL PAPER - 4-2	0.20	10/6/2022	12/1/2021	50,000,000	0.20	\$50,000,000	\$49,969,902	-\$30,099
Royal Bank of Canada, New York Branch, Oct 07, 2022	VARIABLE RATE COMMERCIAL PAPER - 4-2	0.20	10/7/2022	12/1/2021	75,000,000	0.20	\$75,000,000	\$74,954,060	-\$45,940
Scheel Investments, LLC, Sep 01, 2041	VARIABLE RATE DEMAND NOTE	0.12	9/1/2041	12/2/2021	6,720,000	0.12	\$6,720,000	\$6,720,000	\$0

See notes at end of table.

## INVENTORY OF HOLDINGS FOR NOVEMBER 2021

Security Name	Security Classification	Cpn	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		12/13/2021		42,000,000	0.11	\$41,998,332	\$41,998,650	\$318
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/6/2022		53,760,000	0.13	\$53,752,817	\$53,753,646	\$829
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/27/2022		50,000,000	0.17	\$49,986,306	\$49,988,239	\$1,933
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/9/2022		23,000,000	0.13	\$22,994,103	\$22,992,878	-\$1,225
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/18/2022		75,000,000	0.15	\$74,975,000	\$74,972,834	-\$2,166
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/22/2022		25,000,000	0.15	\$24,991,250	\$24,990,317	-\$933
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/2/2022		100,000,000	0.21	\$99,946,333	\$99,956,300	\$9,967
Starbird Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		12/1/2021		50,000,000	0.10	\$49,999,861	\$49,999,888	\$26
Starbird Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		12/9/2021		6,000,000	0.11	\$5,999,835	\$5,999,871	\$36
Sumitomo Mitsui Banking Corp. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.11	12/15/2021		145,000,000	0.11	\$145,000,000	\$145,002,416	\$2,416
Sumitomo Mitsui Banking Corp. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.20	2/28/2022		137,500,000	0.20	\$137,500,000	\$137,503,431	\$3,431
Sumitomo Mitsui Banking Corp. CP4-2	COMMERCIAL PAPER - 4-2		3/2/2022		125,000,000	0.20	\$124,936,111	\$124,941,541	\$5,430
Sumitomo Mitsui Trust Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.22	3/7/2022		200,000,000	0.22	\$200,000,000	\$200,009,690	\$9,690
Sumitomo Mitsui Trust Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.23	3/9/2022		100,000,000	0.23	\$100,000,000	\$100,006,869	\$6,869
Sumitomo Mitsui Trust Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.22	3/14/2022		175,000,000	0.22	\$175,000,000	\$175,003,537	\$3,537
Sumitomo Mitsui Trust Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.11	12/17/2021		82,000,000	0.11	\$82,000,000	\$82,001,548	\$1,548
Sumitomo Mitsui Trust Bank Ltd.(London) ECD	EURO CERTIFICATE OF DEPOSIT	0.13	12/16/2021		95,000,000	0.13	\$95,000,000	\$95,000,000	\$0
Sumitomo Mitsui Trust Bank Ltd.(London) ECD	EURO CERTIFICATE OF DEPOSIT	0.14	12/2/2021		85,000,000	0.14	\$85,000,000	\$85,000,000	\$0
Sumitomo Mitsui Trust Bank Ltd.(London) ECD	EURO CERTIFICATE OF DEPOSIT	0.15	12/1/2021		75,000,000	0.15	\$75,000,000	\$75,000,000	\$0
Svenska Handelsbanken, Stockholm CP4-2	COMMERCIAL PAPER - 4-2		5/3/2022		77,220,000	0.21	\$77,152,282	\$77,154,595	\$2,312
Taxable Tender Option Bond Trust 2021-MIZ9082TX, (Series 2021-MIZ-9082TX), 09/01/2023	MUNICIPAL VARIABLE RATE DEMAND NOTE	0.34	9/1/2023	12/1/2021	13,200,000	0.34	\$13,200,000	\$13,200,000	\$0
The Tammi R. Sitz Irrevocable Life Insurance Trust, Nov 01, 2046	VARIABLE RATE DEMAND NOTE	0.12	11/1/2046	12/2/2021	5,950,000	0.12	\$5,950,000	\$5,950,000	\$0
Thunder Bay Funding, LLC, Dec 15, 2021	COMMERCIAL PAPER ASSET BACKED CALLABLE		12/15/2021		50,000,000	0.11	\$49,997,708	\$49,998,125	\$417
Thunder Bay Funding, LLC, Feb 02, 2022	COMMERCIAL PAPER ASSET BACKED CALLABLE		2/2/2022		50,000,000	0.16	\$49,985,778	\$49,988,178	\$2,400
Thunder Bay Funding, LLC, Feb 07, 2022	COMMERCIAL PAPER ASSET BACKED CALLABLE		2/7/2022		50,000,000	0.16	\$49,984,667	\$49,986,967	\$2,300
Thunder Bay Funding, LLC, Mar 03, 2022	COMMERCIAL PAPER ASSET BACKED CALLABLE		3/3/2022		50,000,000	0.16	\$49,979,333	\$49,954,525	-\$24,808
Thunder Bay Funding, LLC, Mar 14, 2022	COMMERCIAL PAPER ASSET BACKED CALLABLE		3/14/2022		100,000,000	0.19	\$99,945,111	\$99,951,178	\$6,067
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.24	4/1/2022		100,000,000	0.24	\$100,000,000	\$100,006,312	\$6,312

See notes at end of table.

## INVENTORY OF HOLDINGS FOR NOVEMBER 2021

Security Name	Security Classification	Cpn	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.22	10/14/2022		10,000,000	0.22	\$10,000,000	\$9,986,782	-\$13,218
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.32	11/23/2022		72,500,000	0.32	\$72,500,000	\$72,439,580	-\$60,420
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.32	11/23/2022		70,000,000	0.32	\$70,000,000	\$69,941,671	-\$58,329
Toronto Dominion Bank CP4-2	COMMERCIAL PAPER - 4-2		4/20/2022		50,000,000	0.25	\$49,951,042	\$49,957,504	\$6,462
Toronto Dominion Bank CP4-2	COMMERCIAL PAPER - 4-2		4/29/2022		50,000,000	0.24	\$49,950,000	\$49,954,167	\$4,166
Toronto Dominion Bank CP4-2	COMMERCIAL PAPER - 4-2		5/3/2022		200,000,000	0.24	\$199,794,667	\$199,807,500	\$12,833
Toronto Dominion Bank CP4-2	COMMERCIAL PAPER - 4-2		5/4/2022		7,500,000	0.24	\$7,492,250	\$7,492,670	\$420
Toronto Dominion Bank, Jun 09, 2022	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.25	6/9/2022	12/1/2021	50,000,000	0.25	\$50,000,000	\$50,004,238	\$4,238
Toyota Credit Canada Inc. CP	COMMERCIAL PAPER		4/25/2022		47,000,000	0.21	\$46,959,972	\$46,977,317	\$17,346
Toyota Credit De Puerto Rico Corp. CP	COMMERCIAL PAPER		3/4/2022		25,000,000	0.16	\$24,989,556	\$24,993,407	\$3,851
Toyota Finance Australia Ltd. CP	COMMERCIAL PAPER		3/31/2022		150,000,000	0.25	\$149,875,000	\$149,934,459	\$59,459
Toyota Motor Finance (Netherlands) B.V. CP	COMMERCIAL PAPER		2/4/2022		40,000,000	0.15	\$39,989,000	\$39,991,787	\$2,787
U.S. Treasury Floater, 04/30/2023	US TREASURY FLOATING RATE NOTE	0.08	4/30/2023	12/7/2021	100,000,000	0.08	\$100,011,461	\$100,002,178	-\$9,283
U.S. Treasury Floater, 04/30/2023	US TREASURY FLOATING RATE NOTE	0.08	4/30/2023	12/7/2021	75,000,000	0.08	\$75,007,521	\$75,001,634	-\$5,888
UnitedHealth Group, Inc. CP4-2	COMMERCIAL PAPER - 4-2		12/30/2021		23,100,000	0.13	\$23,097,498	\$23,097,690	\$193
Westpac Banking Corp. Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.18	12/1/2021		50,000,000	0.18	\$50,000,000	\$50,000,139	\$139
Westpac Banking Corp. Ltd., Sydney CP4-2	COMMERCIAL PAPER - 4-2		3/25/2022		25,000,000	0.24	\$24,980,833	\$24,989,778	\$8,944
Wylie Bice Life Insurance Trust, Aug 01, 2046	VARIABLE RATE DEMAND NOTE	0.12	8/1/2046	12/2/2021	7,625,000	0.12	\$7,625,000	\$7,625,000	\$0
<b>Total Value of Assets</b>					<b>17,248,690,534</b>		<b>\$17,246,148,086</b>	<b>\$17,245,541,645</b>	<b>-\$606,441</b>

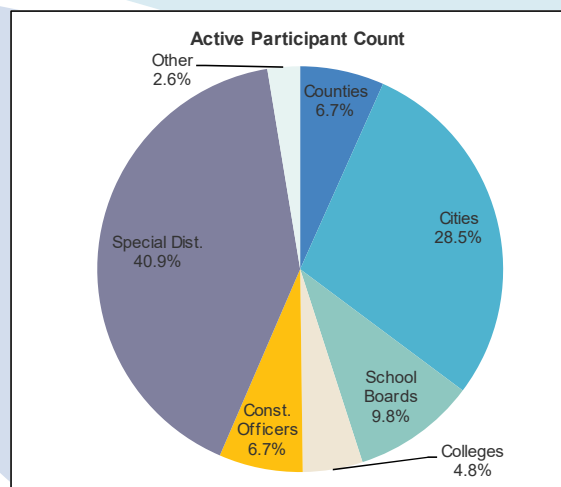
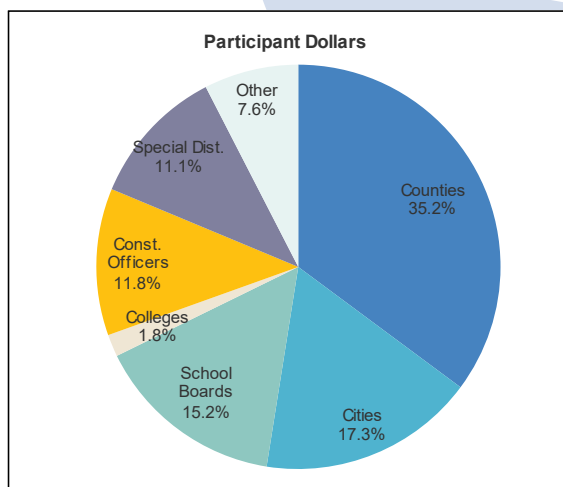
**Notes:** The data included in this report is unaudited. Amounts above are the value of investments. Income accruals, payables and uninvested cash are not included. Amortizations/accretions are reported with a one-day lag in the above valuations.

<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 NOVEMBER 2021

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>1.8%</b>	<b>4.8%</b>
Top 10	37.9%	1.4%	Top 10	1.7%	1.4%
\$100 million or more	66.8%	5.5%	\$100 million or more	0.0%	0.0%
\$10 million up to \$100 million	29.1%	17.9%	\$10 million up to \$100 million	1.6%	1.1%
\$1 million up to \$10 million	3.7%	21.8%	\$1 million up to \$10 million	0.2%	1.2%
Under \$1 million	0.4%	54.8%	Under \$1 million	0.01%	2.5%
<b>Counties</b>	<b>35.2%</b>	<b>6.7%</b>	<b>Constitutional Officers</b>	<b>11.8%</b>	<b>6.7%</b>
Top 10	29.0%	1.4%	Top 10	1.7%	1.4%
\$100 million or more	31.9%	1.9%	\$100 million or more	10.9%	0.5%
\$10 million up to \$100 million	3.0%	1.4%	\$10 million up to \$100 million	0.6%	0.7%
\$1 million up to \$10 million	0.3%	1.5%	\$1 million up to \$10 million	0.3%	1.6%
Under \$1 million	0.0%	1.9%	Under \$1 million	0.0%	3.8%
<b>Municipalities</b>	<b>17.3%</b>	<b>28.5%</b>	<b>Special Districts</b>	<b>11.1%</b>	<b>40.9%</b>
Top 10	6.5%	1.4%	Top 10	7.0%	1.4%
\$100 million or more	4.9%	1.0%	\$100 million or more	5.1%	0.8%
\$10 million up to \$100 million	10.8%	7.2%	\$10 million up to \$100 million	4.7%	3.0%
\$1 million up to \$10 million	1.5%	7.5%	\$1 million up to \$10 million	1.1%	7.5%
Under \$1 million	0.1%	12.8%	Under \$1 million	0.3%	29.6%
<b>School Boards</b>	<b>15.2%</b>	<b>9.8%</b>	<b>Other</b>	<b>7.6%</b>	<b>2.6%</b>
Top 10	9.7%	1.4%	Top 10	7.5%	1.4%
\$100 million or more	7.8%	0.8%	\$100 million or more	6.2%	0.4%
\$10 million up to \$100 million	7.2%	4.0%	\$10 million up to \$100 million	1.2%	0.5%
\$1 million up to \$10 million	0.3%	1.8%	\$1 million up to \$10 million	0.1%	0.7%
Under \$1 million	0.0%	3.3%	Under \$1 million	0.0%	1.0%



**Total Fund Value: \$17,097,909,427**

**Total Active Participant Count: 733**

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

## COMPLIANCE WITH INVESTMENT POLICY FOR NOVEMBER 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 NOVEMBER 2021

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
<b>Buys</b>								
ALBION CAPITAL LLC CPABS4	02/22/22	11/29/21	11/29/21	50,000,000	49,974,028	0	49,974,028	0
ALBION CAPITAL LLC CPABS4	02/22/22	11/29/21	11/29/21	50,000,000	49,974,028	0	49,974,028	0
ALBION CAPITAL LLC CPABS4	02/22/22	11/29/21	11/29/21	3,587,000	3,585,137	0	3,585,137	0
ANTALIS S.A, CPABS4CPABS4	11/12/21	11/05/21	11/05/21	50,000,000	49,999,222	0	49,999,222	0
ANTALIS S.A, CPABS4CPABS4	11/12/21	11/05/21	11/05/21	23,670,000	23,669,632	0	23,669,632	0
ANTALIS S.A, CPABS4CPABS4	11/15/21	11/05/21	11/05/21	50,000,000	49,998,958	0	49,998,958	0
ANTALIS S.A, CPABS4CPABS4	11/15/21	11/05/21	11/05/21	40,000,000	39,999,167	0	39,999,167	0
ANTALIS S.A, CPABS4CPABS4	11/19/21	11/12/21	11/12/21	50,000,000	49,999,222	0	49,999,222	0
ANTALIS S.A, CPABS4CPABS4	11/19/21	11/12/21	11/12/21	23,010,000	23,009,642	0	23,009,642	0
ANTALIS S.A, CPABS4CPABS4	11/22/21	11/12/21	11/15/21	50,000,000	49,999,271	0	49,999,271	0
ANTALIS S.A, CPABS4CPABS4	11/22/21	11/12/21	11/15/21	40,000,000	39,999,417	0	39,999,417	0
ANTALIS S.A, CPABS4CPABS4	11/29/21	11/22/21	11/22/21	50,000,000	49,999,271	0	49,999,271	0
ANTALIS S.A, CPABS4CPABS4	11/29/21	11/22/21	11/22/21	40,330,000	40,329,412	0	40,329,412	0
ANTALIS S.A, CPABS4CPABS4	12/06/21	11/29/21	11/29/21	50,000,000	49,999,271	0	49,999,271	0
ANTALIS S.A, CPABS4CPABS4	12/06/21	11/29/21	11/29/21	30,060,000	30,059,562	0	30,059,562	0
BANK OF AMERICA MAY 2 2022	05/02/22	11/02/21	11/02/21	50,000,000	50,000,000	0	50,000,000	0
BANK OF MONTREAL CDCDYAN	11/02/22	11/02/21	11/02/21	50,000,000	50,000,000	0	50,000,000	0
BANK OF MONTREAL CDCDYAN	11/02/22	11/02/21	11/02/21	50,000,000	50,000,000	0	50,000,000	0
BANK OF MONTREAL	11/30/22	11/30/21	11/30/21	50,000,000	50,000,000	0	50,000,000	0
BANK OF MONTREAL	11/30/22	11/30/21	11/30/21	50,000,000	50,000,000	0	50,000,000	0
BARTON CAPITAL S.A,CPABS4	12/06/21	11/29/21	11/29/21	50,000,000	49,999,222	0	49,999,222	0
BENNINGTON STARK CACPAABS4	12/02/21	11/02/21	11/02/21	30,000,000	29,997,500	0	29,997,500	0
BENNINGTON STARK CACPAABS4	12/02/21	11/04/21	11/04/21	40,000,000	39,996,889	0	39,996,889	0
BNG BANK N.Y, CP4-2CP4-2	11/10/21	11/03/21	11/03/21	31,500,000	31,499,633	0	31,499,633	0
CANADIAN IMPERIAL BCDYAN	11/02/22	11/02/21	11/02/21	50,000,000	50,000,000	0	50,000,000	0
CANADIAN IMPERIAL BANK OF COMMERCE/NEW YORK NY	12/01/22	11/18/21	11/18/21	50,000,000	50,000,000	0	50,000,000	0
CANADIAN IMPERIAL BANK OF COMMERCE/NEW YORK NY	12/01/22	11/18/21	11/18/21	11,500,000	11,500,000	0	11,500,000	0
CANADIAN IMPERIAL BCP4-2	11/09/21	11/08/21	11/08/21	50,000,000	49,999,903	0	49,999,903	0
CANADIAN IMPERIAL BCP4-2	11/09/21	11/08/21	11/08/21	50,000,000	49,999,903	0	49,999,903	0
CANADIAN IMPERIAL BCP4-2	11/09/21	11/08/21	11/08/21	50,000,000	49,999,903	0	49,999,903	0
CANADIAN IMPERIAL BCP4-2	11/09/21	11/08/21	11/08/21	50,000,000	49,999,903	0	49,999,903	0
CANADIAN IMPERIAL BCP4-2	11/16/21	11/15/21	11/15/21	50,000,000	49,999,903	0	49,999,903	0
CANADIAN IMPERIAL BCP4-2	11/16/21	11/15/21	11/15/21	40,000,000	39,999,922	0	39,999,922	0
CANADIAN IMPERIAL BCP4-2	11/16/21	11/15/21	11/15/21	50,000,000	49,999,903	0	49,999,903	0
CANADIAN IMPERIAL BCP4-2	11/16/21	11/15/21	11/15/21	50,000,000	49,999,903	0	49,999,903	0
CANADIAN IMPERIAL BCP4-2	12/01/21	11/30/21	11/30/21	50,000,000	49,999,917	0	49,999,917	0
CANADIAN IMPERIAL BCP4-2	12/01/21	11/30/21	11/30/21	50,000,000	49,999,917	0	49,999,917	0
CANADIAN IMPERIAL BCP4-2	12/01/21	11/30/21	11/30/21	50,000,000	49,999,917	0	49,999,917	0
CANADIAN IMPERIAL BCP4-2	12/01/21	11/30/21	11/30/21	50,000,000	49,999,917	0	49,999,917	0
CANADIAN IMPERIAL HCP4-2	11/08/22	11/09/21	11/09/21	2,900,000	2,889,737	0	2,889,737	0
CANADIAN IMPERIAL HCP4-2	11/08/22	11/09/21	11/09/21	50,000,000	49,823,056	0	49,823,056	0
CANADIAN IMPERIAL HCP4-2	11/08/22	11/09/21	11/09/21	50,000,000	49,823,056	0	49,823,056	0
CHESHAM FINANCE LLCCPABS4	11/02/21	11/01/21	11/01/21	21,000,000	20,999,959	0	20,999,959	0
CHESHAM FINANCE LLCCPABS4	11/02/21	11/01/21	11/01/21	50,000,000	49,999,903	0	49,999,903	0
CHESHAM FINANCE LLCCPABS4	11/02/21	11/01/21	11/01/21	50,000,000	49,999,903	0	49,999,903	0
CHESHAM FINANCE LLCCPABS4	11/02/21	11/01/21	11/01/21	8,500,000	8,499,983	0	8,499,983	0
CHESHAM FINANCE LLCCPABS4	11/02/21	11/01/21	11/01/21	50,000,000	49,999,903	0	49,999,903	0
CHESHAM FINANCE LLCCPABS4	11/03/21	11/02/21	11/02/21	50,000,000	49,999,903	0	49,999,903	0
CHESHAM FINANCE LLCCPABS4	11/03/21	11/02/21	11/02/21	50,000,000	49,999,903	0	49,999,903	0
CHESHAM FINANCE LLCCPABS4	11/03/21	11/02/21	11/02/21	17,000,000	16,999,967	0	16,999,967	0
CHESHAM FINANCE LLCCPABS4	11/03/21	11/02/21	11/02/21	50,000,000	49,999,903	0	49,999,903	0
CHESHAM FINANCE LLCCPABS4	11/04/21	11/03/21	11/03/21	50,000,000	49,999,903	0	49,999,903	0
CHESHAM FINANCE LLCCPABS4	11/04/21	11/03/21	11/03/21	50,000,000	49,999,903	0	49,999,903	0
CHESHAM FINANCE LLCCPABS4	11/04/21	11/03/21	11/03/21	50,000,000	49,999,903	0	49,999,903	0
CHESHAM FINANCE LLCCPABS4	11/04/21	11/03/21	11/03/21	11,000,000	10,999,979	0	10,999,979	0
CHESHAM FINANCE LLCCPABS4	11/05/21	11/04/21	11/04/21	50,000,000	49,999,903	0	49,999,903	0



## TRADING ACTIVITY FOR NOVEMBER 2021

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
CHESHAM FINANCE LLCCPABS4	11/05/21	11/04/21	11/04/21	27,000,000	26,999,948	0	26,999,948	0
CHESHAM FINANCE LLCCPABS4	11/05/21	11/04/21	11/04/21	50,000,000	49,999,903	0	49,999,903	0
CHESHAM FINANCE LLCCPABS4	11/05/21	11/04/21	11/04/21	50,000,000	49,999,903	0	49,999,903	0
CHESHAM FINANCE LLCCPABS4	11/05/21	11/04/21	11/04/21	50,000,000	49,999,903	0	49,999,903	0
CHESHAM FINANCE LLCCPABS4	11/08/21	11/05/21	11/05/21	50,000,000	49,999,708	0	49,999,708	0
CHESHAM FINANCE LLCCPABS4	11/08/21	11/05/21	11/05/21	50,000,000	49,999,708	0	49,999,708	0
CHESHAM FINANCE LLCCPABS4	11/08/21	11/05/21	11/05/21	35,000,000	34,999,796	0	34,999,796	0
CHESHAM FINANCE LLCCPABS4	11/08/21	11/05/21	11/05/21	50,000,000	49,999,708	0	49,999,708	0
CHESHAM FINANCE LLCCPABS4	11/08/21	11/05/21	11/05/21	50,000,000	49,999,708	0	49,999,708	0
CHESHAM FINANCE LLCCPABS4	11/09/21	11/08/21	11/08/21	50,000,000	49,999,903	0	49,999,903	0
CHESHAM FINANCE LLCCPABS4	11/09/21	11/08/21	11/08/21	50,000,000	49,999,903	0	49,999,903	0
CHESHAM FINANCE LLCCPABS4	11/09/21	11/08/21	11/08/21	50,000,000	49,999,903	0	49,999,903	0
CHESHAM FINANCE LLCCPABS4	11/09/21	11/08/21	11/08/21	2,000,000	1,999,996	0	1,999,996	0
CHESHAM FINANCE LLCCPABS4	11/10/21	11/09/21	11/09/21	50,000,000	49,999,903	0	49,999,903	0
CHESHAM FINANCE LLCCPABS4	11/10/21	11/09/21	11/09/21	5,000,000	4,999,990	0	4,999,990	0
CHESHAM FINANCE LLCCPABS4	11/10/21	11/09/21	11/09/21	50,000,000	49,999,903	0	49,999,903	0
CHESHAM FINANCE LLCCPABS4	11/10/21	11/09/21	11/09/21	50,000,000	49,999,903	0	49,999,903	0
CHESHAM FINANCE LLCCPABS4	11/10/21	11/09/21	11/09/21	50,000,000	49,999,903	0	49,999,903	0
CHESHAM FINANCE LLCCPABS4	11/12/21	11/10/21	11/10/21	50,000,000	49,999,806	0	49,999,806	0
CHESHAM FINANCE LLCCPABS4	11/12/21	11/10/21	11/10/21	50,000,000	49,999,806	0	49,999,806	0
CHESHAM FINANCE LLCCPABS4	11/12/21	11/10/21	11/10/21	50,000,000	49,999,806	0	49,999,806	0
CHESHAM FINANCE LLCCPABS4	11/12/21	11/10/21	11/10/21	5,000,000	4,999,981	0	4,999,981	0
CHESHAM FINANCE LLCCPABS4	11/15/21	11/12/21	11/12/21	50,000,000	49,999,708	0	49,999,708	0
CHESHAM FINANCE LLCCPABS4	11/15/21	11/12/21	11/12/21	50,000,000	49,999,708	0	49,999,708	0
CHESHAM FINANCE LLCCPABS4	11/15/21	11/12/21	11/12/21	50,000,000	49,999,708	0	49,999,708	0
CHESHAM FINANCE LLCCPABS4	11/15/21	11/12/21	11/12/21	26,000,000	25,999,848	0	25,999,848	0
CHESHAM FINANCE LLCCPABS4	11/16/21	11/15/21	11/15/21	50,000,000	49,999,903	0	49,999,903	0
CHESHAM FINANCE LLCCPABS4	11/16/21	11/15/21	11/15/21	46,000,000	45,999,911	0	45,999,911	0
CHESHAM FINANCE LLCCPABS4	11/16/21	11/15/21	11/15/21	50,000,000	49,999,903	0	49,999,903	0
CHESHAM FINANCE LLCCPABS4	11/16/21	11/15/21	11/15/21	50,000,000	49,999,903	0	49,999,903	0
CHESHAM FINANCE LLCCPABS4	11/17/21	11/16/21	11/16/21	50,000,000	49,999,903	0	49,999,903	0
CHESHAM FINANCE LLCCPABS4	11/17/21	11/16/21	11/16/21	50,000,000	49,999,903	0	49,999,903	0
CHESHAM FINANCE LLCCPABS4	11/17/21	11/16/21	11/16/21	50,000,000	49,999,903	0	49,999,903	0
CHESHAM FINANCE LLCCPABS4	11/17/21	11/16/21	11/16/21	50,000,000	49,999,903	0	49,999,903	0
CHESHAM FINANCE LLCCPABS4	11/17/21	11/16/21	11/16/21	19,000,000	18,999,963	0	18,999,963	0
CHESHAM FINANCE LLCCPABS4	11/18/21	11/17/21	11/17/21	50,000,000	49,999,903	0	49,999,903	0
CHESHAM FINANCE LLCCPABS4	11/18/21	11/17/21	11/17/21	50,000,000	49,999,903	0	49,999,903	0
CHESHAM FINANCE LLCCPABS4	11/18/21	11/17/21	11/17/21	45,000,000	44,999,913	0	44,999,913	0
CHESHAM FINANCE LLCCPABS4	11/18/21	11/17/21	11/17/21	50,000,000	49,999,903	0	49,999,903	0
CHESHAM FINANCE LLCCPABS4	11/18/21	11/17/21	11/17/21	50,000,000	49,999,903	0	49,999,903	0
CHESHAM FINANCE LLCCPABS4	11/18/21	11/17/21	11/17/21	44,000,000	43,999,914	0	43,999,914	0
CHESHAM FINANCE LLCCPABS4	11/19/21	11/18/21	11/18/21	50,000,000	49,999,903	0	49,999,903	0
CHESHAM FINANCE LLCCPABS4	11/19/21	11/18/21	11/18/21	22,000,000	21,999,957	0	21,999,957	0
CHESHAM FINANCE LLCCPABS4	11/19/21	11/18/21	11/18/21	50,000,000	49,999,903	0	49,999,903	0
CHESHAM FINANCE LLCCPABS4	11/19/21	11/18/21	11/18/21	50,000,000	49,999,903	0	49,999,903	0
CHESHAM FINANCE LLCCPABS4	11/22/21	11/19/21	11/19/21	50,000,000	49,999,708	0	49,999,708	0
CHESHAM FINANCE LLCCPABS4	11/22/21	11/19/21	11/19/21	50,000,000	49,999,708	0	49,999,708	0
CHESHAM FINANCE LLCCPABS4	11/22/21	11/19/21	11/19/21	22,000,000	21,999,872	0	21,999,872	0
CHESHAM FINANCE LLCCPABS4	11/22/21	11/19/21	11/19/21	50,000,000	49,999,708	0	49,999,708	0
CHESHAM FINANCE LLCCPABS4	11/22/21	11/19/21	11/19/21	50,000,000	49,999,708	0	49,999,708	0
CHESHAM FINANCE LLCCPABS4	11/23/21	11/22/21	11/22/21	50,000,000	49,999,903	0	49,999,903	0
CHESHAM FINANCE LLCCPABS4	11/23/21	11/22/21	11/22/21	50,000,000	49,999,903	0	49,999,903	0
CHESHAM FINANCE LLCCPABS4	11/23/21	11/22/21	11/22/21	12,000,000	11,999,977	0	11,999,977	0
CHESHAM FINANCE LLCCPABS4	11/23/21	11/22/21	11/22/21	50,000,000	49,999,903	0	49,999,903	0
CHESHAM FINANCE LLCCPABS4	11/23/21	11/22/21	11/22/21	50,000,000	49,999,903	0	49,999,903	0

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## TRADING ACTIVITY FOR NOVEMBER 2021

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
CREDIT INDUSTRIEL ECP4-2	11/29/21	11/22/21	11/22/21	50,000,000	49,999,319	0	49,999,319	0
CREDIT INDUSTRIEL ECP4-2	11/29/21	11/22/21	11/22/21	50,000,000	49,999,319	0	49,999,319	0
CREDIT INDUSTRIEL ECP4-2	11/29/21	11/22/21	11/22/21	50,000,000	49,999,319	0	49,999,319	0
CREDIT INDUSTRIEL ECP4-2	11/29/21	11/22/21	11/22/21	50,000,000	49,999,319	0	49,999,319	0
CREDIT INDUSTRIEL ECP4-2	11/30/21	11/29/21	11/29/21	50,000,000	49,999,903	0	49,999,903	0
CREDIT INDUSTRIEL ECP4-2	11/30/21	11/29/21	11/29/21	50,000,000	49,999,903	0	49,999,903	0
CREDIT INDUSTRIEL ECP4-2	11/30/21	11/29/21	11/29/21	50,000,000	49,999,903	0	49,999,903	0
CREDIT INDUSTRIEL ECP4-2	11/30/21	11/29/21	11/29/21	50,000,000	49,999,903	0	49,999,903	0
CREDIT INDUSTRIEL ECP4-2	11/30/21	11/29/21	11/29/21	50,000,000	49,999,903	0	49,999,903	0
CREDIT INDUSTRIEL ECP4-2	11/30/21	11/29/21	11/29/21	50,000,000	49,999,903	0	49,999,903	0
CREDIT INDUSTRIEL ECP4-2	11/30/21	11/29/21	11/29/21	50,000,000	49,999,903	0	49,999,903	0
CREDIT INDUSTRIEL ECP4-2	11/30/21	11/29/21	11/29/21	50,000,000	49,999,903	0	49,999,903	0
CREDIT INDUSTRIEL ECP4-2	11/30/21	11/29/21	11/29/21	50,000,000	49,999,903	0	49,999,903	0
CREDIT INDUSTRIEL ECP4-2	11/30/21	11/29/21	11/29/21	50,000,000	49,999,903	0	49,999,903	0
CREDIT INDUSTRIEL ECP4-2	11/30/21	11/29/21	11/29/21	50,000,000	49,999,903	0	49,999,903	0
CREDIT INDUSTRIEL ECP4-2	11/30/21	11/29/21	11/29/21	50,000,000	49,999,903	0	49,999,903	0
CREDIT INDUSTRIEL ECP4-2	11/30/21	11/29/21	11/29/21	50,000,000	49,999,903	0	49,999,903	0
CREDIT INDUSTRIEL ECP4-2	11/30/21	11/29/21	11/29/21	50,000,000	49,999,903	0	49,999,903	0
CREDIT INDUSTRIEL ECP4-2	11/30/21	11/29/21	11/29/21	50,000,000	49,999,903	0	49,999,903	0
CREDIT INDUSTRIEL ECP4-2	11/30/21	11/29/21	11/29/21	50,000,000	49,999,903	0	49,999,903	0
ERSTE ABWICKLUNGSANCP4-2	12/30/21	11/18/21	11/18/21	50,000,000	49,994,458	0	49,994,458	0
GLENCOVE FUNDING LLC PABS4	12/22/21	11/01/21	11/01/21	30,000,000	29,994,943	0	29,994,943	0
MUFG BANK LTD, CDYACDYAN	02/18/22	11/08/21	11/08/21	50,000,000	50,000,000	0	50,000,000	0
MUFG BANK LTD, CDYACDYAN	02/18/22	11/08/21	11/08/21	5,000,000	5,000,000	0	5,000,000	0
MUFG BANK LTD, CDYACDYAN	02/18/22	11/09/21	11/10/21	50,000,000	50,000,000	0	50,000,000	0
MUFG BANK LTD, CDYACDYAN	02/18/22	11/09/21	11/10/21	50,000,000	50,000,000	0	50,000,000	0
MUFG BANK LTD, CDYACDYAN	02/23/22	11/15/21	11/16/21	50,000,000	50,000,000	0	50,000,000	0
MUFG BANK LTD, CDYACDYAN	02/23/22	11/15/21	11/16/21	50,000,000	50,000,000	0	50,000,000	0
MANHATTAN ASSET FUNCPABS4	12/23/21	11/04/21	11/04/21	50,000,000	49,993,194	0	49,993,194	0
MANHATTAN ASSET FUNCPABS4	12/23/21	11/04/21	11/04/21	8,345,000	8,343,864	0	8,343,864	0
MIZUHO FLOATER/RESIDUAL TRUST	09/01/23	11/02/21	11/02/21	13,200,000	13,200,000	0	13,200,000	0
MIZUHO BANK LTD, CDCDYAN	02/14/22	11/01/21	11/01/21	50,000,000	50,000,000	0	50,000,000	0
MIZUHO BANK LTD, CDCDYAN	02/14/22	11/01/21	11/01/21	40,000,000	40,000,000	0	40,000,000	0
MIZUHO BANK LTD, CDCDYAN	03/15/22	11/30/21	11/30/21	50,000,000	50,000,000	0	50,000,000	0
MIZUHO BANK LTD, CDCDYAN	03/15/22	11/30/21	11/30/21	50,000,000	50,000,000	0	50,000,000	0
MIZUHO BANK LTD, CDCDYAN	03/15/22	11/30/21	11/30/21	50,000,000	50,000,000	0	50,000,000	0
MIZUHO BANK LTD, CDCDYAN	03/15/22	11/30/21	11/30/21	50,000,000	50,000,000	0	50,000,000	0
MIZUHO BANK LTD, CDCDYAN	03/15/22	11/30/21	11/30/21	25,000,000	25,000,000	0	25,000,000	0
MIZUHO BANK LTD, CDCDYAN	03/15/22	11/30/21	11/30/21	50,000,000	50,000,000	0	50,000,000	0
MIZUHO BANK LTD, CDCDYAN	03/15/22	11/30/21	11/30/21	50,000,000	50,000,000	0	50,000,000	0
NATIONWIDE BUILDINGCP4-2	01/25/22	11/29/21	11/29/21	50,000,000	49,984,563	0	49,984,563	0
NATIONWIDE BUILDINGCP4-2	01/25/22	11/29/21	11/29/21	50,000,000	49,984,563	0	49,984,563	0
NATIONWIDE BUILDINGCP4-2	01/25/22	11/29/21	11/29/21	50,000,000	49,984,563	0	49,984,563	0
NATIONWIDE BUILDINGCP4-2	01/25/22	11/29/21	11/29/21	50,000,000	49,984,563	0	49,984,563	0
NATIONWIDE BUILDINGCP4-2	01/25/22	11/29/21	11/29/21	50,000,000	49,984,563	0	49,984,563	0
OLD LINE FUNDING, LLC	03/14/22	11/05/21	11/08/21	50,000,000	49,966,750	0	49,966,750	0
OLD LINE FUNDING, LLC	03/14/22	11/05/21	11/08/21	50,000,000	49,966,750	0	49,966,750	0
OLD LINE FUNDING, LLC	03/14/22	11/05/21	11/08/21	50,000,000	49,966,750	0	49,966,750	0
OLD LINE FUNDING, LLC	04/01/22	11/18/21	11/18/21	50,000,000	49,959,056	0	49,959,056	0
OLD LINE FUNDING, LLC	04/01/22	11/18/21	11/18/21	40,000,000	39,967,244	0	39,967,244	0
OLD LINE FUNDING, LLC, AP	04/05/22	11/22/21	11/22/21	50,000,000	49,957,194	0	49,957,194	0
ROYAL BANK OF CANADCP4-2	11/15/22	11/16/21	11/16/21	50,000,000	49,797,778	0	49,797,778	0
SHEFFIELD RECEIVABLECPABS4	01/27/22	11/24/21	11/24/21	50,000,000	49,984,889	0	49,984,889	0
SHEFFIELD RECEIVABLECPABS4	03/02/22	11/30/21	11/30/21	50,000,000	49,973,167	0	49,973,167	0
SHEFFIELD RECEIVABLECPABS4	03/02/22	11/30/21	11/30/21	50,000,000	49,973,167	0	49,973,167	0
SUMITOMO MITSUI BANCP4-2	03/02/22	11/17/21	11/17/21	50,000,000	49,970,833	0	49,970,833	0
SUMITOMO MITSUI BANCP4-2	03/02/22	11/17/21	11/17/21	50,000,000	49,970,833	0	49,970,833	0
SUMITOMO MITSUI BANCP4-2	03/02/22	11/17/21	11/17/21	25,000,000	24,985,417	0	24,985,417	0
SUMITOMO MITSUI TRUCDYAN	03/07/22	11/22/21	11/22/21	50,000,000	50,000,000	0	50,000,000	0

## TRADING ACTIVITY FOR NOVEMBER 2021

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
SUMITOMO MITSUI TRUCDYAN	03/07/22	11/22/21	11/22/21	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	03/07/22	11/22/21	11/22/21	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	03/07/22	11/22/21	11/22/21	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	03/09/22	11/24/21	11/24/21	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	03/09/22	11/24/21	11/24/21	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	03/14/22	11/29/21	11/29/21	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	03/14/22	11/29/21	11/29/21	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	03/14/22	11/29/21	11/29/21	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	03/14/22	11/29/21	11/29/21	25,000,000	25,000,000	0	25,000,000	0
SUMITOMO MITSUI BANC DYAN	02/28/22	11/16/21	11/16/21	35,000,000	35,000,000	0	35,000,000	0
SUMITOMO MITSUI BANC DYAN	02/28/22	11/16/21	11/16/21	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI BANC DYAN	02/28/22	11/16/21	11/16/21	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI BANC DYAN	02/28/22	11/16/21	11/16/21	2,500,000	2,500,000	0	2,500,000	0
SVENSKA HANDELSBANKCP4-2	05/03/22	11/01/21	11/01/21	50,000,000	49,947,896	0	49,947,896	0
SVENSKA HANDELSBANKCP4-2	05/03/22	11/01/21	11/01/21	27,220,000	27,191,634	0	27,191,634	0
TAMMI R SITZ IRREVOCABLE LIFE INSURANCE TRUST/THE	11/01/46	11/02/21	11/03/21	5,950,000	5,950,000	0	5,950,000	0
THUNDER BAY FUNDING, LLC	03/14/22	11/05/21	11/08/21	50,000,000	49,966,750	0	49,966,750	0
THUNDER BAY FUNDING, LLC	03/14/22	11/05/21	11/08/21	50,000,000	49,966,750	0	49,966,750	0
TOYOTA FINANCE AUSTCP	03/31/22	11/29/21	12/01/21	50,000,000	49,958,333	0	49,958,333	0
TOYOTA FINANCE AUSTCP	03/31/22	11/29/21	12/01/21	50,000,000	49,958,333	0	49,958,333	0
TOYOTA FINANCE AUSTCP	03/31/22	11/29/21	12/01/21	50,000,000	49,958,333	0	49,958,333	0
WESTPAC BANKING CORCP4-2	11/18/21	11/12/21	11/12/21	15,000,000	14,999,850	0	14,999,850	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	11/01/21	11/01/21	742,726	742,726	0	742,726	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	11/04/21	11/04/21	9,193	9,193	0	9,193	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	11/05/21	11/05/21	152,968	152,968	0	152,968	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	11/09/21	11/09/21	767,496	767,496	0	767,496	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	11/10/21	11/10/21	164,920	164,920	0	164,920	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	11/12/21	11/12/21	244,961	244,961	0	244,961	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	11/15/21	11/15/21	268,489	268,489	0	268,489	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	11/22/21	11/22/21	557,274	557,274	0	557,274	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	11/24/21	11/24/21	1,171,484	1,171,484	0	1,171,484	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	11/26/21	11/26/21	1,011	1,011	0	1,011	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	11/29/21	11/29/21	537,614	537,614	0	537,614	0
MIZUHO TRIPARTY	11/02/21	11/01/21	11/01/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	11/02/21	11/01/21	11/01/21	55,000,000	55,000,000	0	55,000,000	0
MIZUHO TRIPARTY	11/03/21	11/02/21	11/02/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	11/03/21	11/02/21	11/02/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	11/03/21	11/02/21	11/02/21	70,000,000	70,000,000	0	70,000,000	0
MIZUHO TRIPARTY	11/04/21	11/03/21	11/03/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	11/04/21	11/03/21	11/03/21	15,000,000	15,000,000	0	15,000,000	0
MIZUHO TRIPARTY	11/05/21	11/04/21	11/04/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	11/05/21	11/04/21	11/04/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	11/05/21	11/04/21	11/04/21	8,000,000	8,000,000	0	8,000,000	0
MIZUHO TRIPARTY	11/08/21	11/05/21	11/05/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	11/08/21	11/05/21	11/05/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	11/08/21	11/05/21	11/05/21	10,000,000	10,000,000	0	10,000,000	0
MIZUHO TRIPARTY	11/09/21	11/08/21	11/08/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	11/09/21	11/08/21	11/08/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	11/09/21	11/08/21	11/08/21	80,000,000	80,000,000	0	80,000,000	0
MIZUHO TRIPARTY	11/10/21	11/09/21	11/09/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	11/10/21	11/09/21	11/09/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	11/10/21	11/09/21	11/09/21	348,000,000	348,000,000	0	348,000,000	0
MIZUHO TRIPARTY	11/12/21	11/10/21	11/10/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	11/12/21	11/10/21	11/10/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	11/12/21	11/10/21	11/10/21	87,000,000	87,000,000	0	87,000,000	0
MIZUHO TRIPARTY	11/15/21	11/12/21	11/12/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	11/15/21	11/12/21	11/12/21	100,000,000	100,000,000	0	100,000,000	0

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Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
BANK OF AMERICA TRIPARTY	11/15/21	11/12/21	11/12/21	301,000,000	301,000,000	0	301,000,000	0
MIZUHO TRIPARTY	11/16/21	11/15/21	11/15/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	11/16/21	11/15/21	11/15/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	11/16/21	11/15/21	11/15/21	58,000,000	58,000,000	0	58,000,000	0
MIZUHO TRIPARTY	11/17/21	11/16/21	11/16/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	11/17/21	11/16/21	11/16/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	11/17/21	11/16/21	11/16/21	134,000,000	134,000,000	0	134,000,000	0
MIZUHO TRIPARTY	11/18/21	11/17/21	11/17/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	11/18/21	11/17/21	11/17/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	11/18/21	11/17/21	11/17/21	53,000,000	53,000,000	0	53,000,000	0
MIZUHO TRIPARTY	11/19/21	11/18/21	11/18/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	11/19/21	11/18/21	11/18/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	11/19/21	11/18/21	11/18/21	164,000,000	164,000,000	0	164,000,000	0
MIZUHO TRIPARTY	11/22/21	11/19/21	11/19/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	11/22/21	11/19/21	11/19/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	11/22/21	11/19/21	11/19/21	215,000,000	215,000,000	0	215,000,000	0
MIZUHO TRIPARTY	11/23/21	11/22/21	11/22/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	11/23/21	11/22/21	11/22/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	11/23/21	11/22/21	11/22/21	70,000,000	70,000,000	0	70,000,000	0
MIZUHO TRIPARTY	11/24/21	11/23/21	11/23/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	11/24/21	11/23/21	11/23/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	11/24/21	11/23/21	11/23/21	498,000,000	498,000,000	0	498,000,000	0
MIZUHO TRIPARTY	11/29/21	11/24/21	11/24/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	11/29/21	11/24/21	11/24/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	11/29/21	11/24/21	11/24/21	1,141,000,000	1,141,000,000	0	1,141,000,000	0
MIZUHO TRIPARTY	11/30/21	11/29/21	11/29/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	11/30/21	11/29/21	11/29/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	11/30/21	11/29/21	11/29/21	660,000,000	660,000,000	0	660,000,000	0
MIZUHO TRIPARTY	12/01/21	11/30/21	11/30/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	12/01/21	11/30/21	11/30/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/01/21	11/30/21	11/30/21	1,895,000,000	1,895,000,000	0	1,895,000,000	0
MIZUHO BANK LTD,TDTD 0.07 20211115	11/15/21	11/12/21	11/12/21	310,000,000	310,000,000	0	310,000,000	0
Total Buys				31,224,990,137	31,223,556,459	0	31,223,556,459	0
Cash Closes								
OLD LINE FUNDING, LLC	12/20/21	11/08/21	11/08/21	100,000,000	99,987,167	0	99,987,167	0
THUNDER BAY FUNDING, LLC	12/09/21	11/08/21	11/08/21	100,000,000	99,989,667	0	99,989,667	0
TORONTO-DOMINION BANK/NY	02/16/22	11/16/21	11/16/21	55,000,000	55,000,000	0	55,000,000	0
Total Cash Closes				255,000,000	254,976,833	0	254,976,833	0
Deposits								
MIZUHO BANK LTD,TDTD 0.07 20211116	11/16/21	11/15/21	11/15/21	310,000,000	310,000,000	0	310,000,000	0
ABN AMRO BANK NV,ATD 0.08 20211122	11/22/21	11/15/21	11/15/21	530,000,000	530,000,000	0	530,000,000	0
MIZUHO BANK LTD,TDTD 0.07 20211109	11/09/21	11/08/21	11/08/21	135,000,000	135,000,000	0	135,000,000	0
CREDIT AGRICOLE CORTD 0.07 20211109	11/09/21	11/08/21	11/08/21	670,000,000	670,000,000	0	670,000,000	0
ABN AMRO BANK NV,ATD 0.08 20211115	11/15/21	11/08/21	11/08/21	525,000,000	525,000,000	0	525,000,000	0
MIZUHO BANK LTD,TDTD 0.07 20211122	11/22/21	11/19/21	11/19/21	300,000,000	300,000,000	0	300,000,000	0
SVENSKA HANDELSBANKTD 0.06 20211122	11/22/21	11/19/21	11/19/21	600,000,000	600,000,000	0	600,000,000	0
COOPERATIEVE RABOBATD 0.08 20211129	11/29/21	11/19/21	11/19/21	750,000,000	750,000,000	0	750,000,000	0
ABN AMRO BANK NV,ATD 0.08 20211108	11/08/21	11/01/21	11/01/21	190,000,000	190,000,000	0	190,000,000	0
CREDIT AGRICOLE CORTD 0.07 20211102	11/02/21	11/01/21	11/01/21	220,000,000	220,000,000	0	220,000,000	0
SVENSKA HANDELSBANKTD 0.06 20211102	11/02/21	11/01/21	11/01/21	250,000,000	250,000,000	0	250,000,000	0
COOPERATIEVE RABOBATD 0.08 20211119	11/19/21	11/12/21	11/12/21	735,000,000	735,000,000	0	735,000,000	0
SVENSKA HANDELSBANKTD 0.06 20211124	11/24/21	11/23/21	11/23/21	675,000,000	675,000,000	0	675,000,000	0
ABN AMRO BANK NV,ATD 0.08 20211124	12/01/21	11/23/21	11/23/21	210,000,000	210,000,000	0	210,000,000	0
MIZUHO BANK LTD,TDTD 0.07 20211124	11/24/21	11/23/21	11/23/21	300,000,000	300,000,000	0	300,000,000	0
COOPERATIEVE RABOBATD 0.08 20211112	11/12/21	11/05/21	11/05/21	165,000,000	165,000,000	0	165,000,000	0
SVENSKA HANDELSBANKTD 0.06 20211108	11/08/21	11/05/21	11/05/21	250,000,000	250,000,000	0	250,000,000	0
CREDIT AGRICOLE CORTD 0.07 20211108	11/08/21	11/05/21	11/05/21	670,000,000	670,000,000	0	670,000,000	0
ABN AMRO BANK NV,ATD 0.08 20211108	11/08/21	11/05/21	11/05/21	325,000,000	325,000,000	0	325,000,000	0
ABN AMRO BANK NV,ATD 0.08 20211123	11/23/21	11/16/21	11/16/21	200,000,000	200,000,000	0	200,000,000	0
MIZUHO BANK LTD,TDTD 0.07 20211117	11/17/21	11/16/21	11/16/21	300,000,000	300,000,000	0	300,000,000	0



# TRADING ACTIVITY FOR NOVEMBER 2021

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
SVENSKA HANDELSBANKTD 0.06 20211117	11/17/21	11/16/21	11/16/21	160,000,000	160,000,000	0	160,000,000	0
ABN AMRO BANK NV,ATD 0.08 20211116	11/16/21	11/09/21	11/09/21	200,000,000	200,000,000	0	200,000,000	0
MIZUHO BANK LTD,TDTD 0.07 20211110	11/10/21	11/09/21	11/09/21	135,000,000	135,000,000	0	135,000,000	0
SVENSKA HANDELSBANKTD 0.06 20211103	11/03/21	11/02/21	11/02/21	250,000,000	250,000,000	0	250,000,000	0
CREDIT AGRICOLE CORTD 0.07 20211103	11/03/21	11/02/21	11/02/21	675,000,000	675,000,000	0	675,000,000	0
ABN AMRO BANK NV,ATD 0.08 20211109	11/09/21	11/02/21	11/02/21	200,000,000	200,000,000	0	200,000,000	0
AUSTRALIA NEW ZEATD 0.085 20211201	12/01/21	11/24/21	11/24/21	710,000,000	710,000,000	0	710,000,000	0
SVENSKA HANDELSBANKTD 0.06 20211129	11/29/21	11/24/21	11/24/21	680,000,000	680,000,000	0	680,000,000	0
MIZUHO BANK LTD,TDTD 0.07 20211129	11/29/21	11/24/21	11/24/21	360,000,000	360,000,000	0	360,000,000	0
MIZUHO BANK LTD,TDTD 0.07 20211118	11/18/21	11/17/21	11/17/21	315,000,000	315,000,000	0	315,000,000	0
SVENSKA HANDELSBANKTD 0.06 20211118	11/18/21	11/17/21	11/17/21	200,000,000	200,000,000	0	200,000,000	0
AUSTRALIA NEW ZEATD 0.085 20211124	11/24/21	11/17/21	11/17/21	675,000,000	675,000,000	0	675,000,000	0
AUSTRALIA NEW ZEATD 0.085 20211117	11/17/21	11/10/21	11/10/21	650,000,000	650,000,000	0	650,000,000	0
MIZUHO BANK LTD,TDTD 0.07 20211112	11/12/21	11/10/21	11/10/21	140,000,000	140,000,000	0	140,000,000	0
SVENSKA HANDELSBANKTD 0.06 20211112	11/12/21	11/10/21	11/10/21	230,000,000	230,000,000	0	230,000,000	0
MIZUHO BANK LTD,TDTD 0.07 20211123	11/23/21	11/22/21	11/22/21	250,000,000	250,000,000	0	250,000,000	0
AUSTRALIA NEW ZEATD 0.085 20211110	11/10/21	11/03/21	11/03/21	650,000,000	650,000,000	0	650,000,000	0
SVENSKA HANDELSBANKTD 0.06 20211104	11/04/21	11/03/21	11/03/21	350,000,000	350,000,000	0	350,000,000	0
CREDIT AGRICOLE CORTD 0.07 20211104	11/04/21	11/03/21	11/03/21	675,000,000	675,000,000	0	675,000,000	0
SVENSKA HANDELSBANKTD 0.06 20211119	11/19/21	11/18/21	11/18/21	500,000,000	500,000,000	0	500,000,000	0
MIZUHO BANK LTD,TDTD 0.07 20211119	11/19/21	11/18/21	11/18/21	315,000,000	315,000,000	0	315,000,000	0
COOPERATIEVE RABOBATD 0.08 20211206	12/06/21	11/29/21	11/29/21	800,000,000	800,000,000	0	800,000,000	0
SVENSKA HANDELSBANKTD 0.06 20211130	11/30/21	11/29/21	11/29/21	725,000,000	725,000,000	0	725,000,000	0
MIZUHO BANK LTD,TDTD 0.07 20211130	11/30/21	11/29/21	11/29/21	300,000,000	300,000,000	0	300,000,000	0
ABN AMRO BANK NV,ATD 0.08 20211206	12/06/21	11/29/21	11/29/21	615,000,000	615,000,000	0	615,000,000	0
SVENSKA HANDELSBANKTD 0.06 20211123	11/23/21	11/22/21	11/22/21	650,000,000	650,000,000	0	650,000,000	0
ABN AMRO BANK NV,ATD 0.08 20211129	11/29/21	11/22/21	11/22/21	550,000,000	550,000,000	0	550,000,000	0
COOPERATIEVE RABOBATD 0.08 20211112	11/12/21	11/04/21	11/04/21	560,000,000	560,000,000	0	560,000,000	0
CREDIT AGRICOLE CORTD 0.07 20211105	11/05/21	11/04/21	11/04/21	670,000,000	670,000,000	0	670,000,000	0
MIZUHO BANK LTD,TDTD 0.07 20211105	11/05/21	11/04/21	11/04/21	135,000,000	135,000,000	0	135,000,000	0
Total Deposits				21,635,000,000	21,635,000,000	0	21,635,000,000	0
Maturities								
ALBION CAPITAL LLC CPABS4	11/24/21	11/24/21	11/24/21	11,000,000	11,000,000	0	11,000,000	0
ALBION CAPITAL LLC CPABS4	11/29/21	11/29/21	11/29/21	84,000,000	84,000,000	0	84,000,000	0
ANTALIS S,A, CPABS4CPABS4	11/05/21	11/05/21	11/05/21	163,670,000	163,670,000	0	163,670,000	0
ANTALIS S,A, CPABS4CPABS4	11/12/21	11/12/21	11/12/21	73,670,000	73,670,000	0	73,670,000	0
ANTALIS S,A, CPABS4CPABS4	11/15/21	11/15/21	11/15/21	90,000,000	90,000,000	0	90,000,000	0
ANTALIS S,A, CPABS4CPABS4	11/19/21	11/19/21	11/19/21	73,010,000	73,010,000	0	73,010,000	0
ANTALIS S,A, CPABS4CPABS4	11/22/21	11/22/21	11/22/21	90,000,000	90,000,000	0	90,000,000	0
ANTALIS S,A, CPABS4CPABS4	11/29/21	11/29/21	11/29/21	90,330,000	90,330,000	0	90,330,000	0
ATLANTIC ASSET SECUCPABS4	11/23/21	11/23/21	11/23/21	50,000,000	50,000,000	0	50,000,000	0
BARTON CAPITAL S,A,CPABS4	11/19/21	11/19/21	11/19/21	45,000,000	45,000,000	0	45,000,000	0
BENNINGTON STARK CACPABS4	11/02/21	11/02/21	11/02/21	20,000,000	20,000,000	0	20,000,000	0
BNG BANK N,V, CP4-2CP4-2	11/03/21	11/03/21	11/03/21	20,000,000	20,000,000	0	20,000,000	0
BNG BANK N,V, CP4-2CP4-2	11/05/21	11/05/21	11/05/21	33,000,000	33,000,000	0	33,000,000	0
BNG BANK N,V, CP4-2CP4-2	11/10/21	11/10/21	11/10/21	31,500,000	31,500,000	0	31,500,000	0
CANADIAN IMPERIAL BCP4-2	11/09/21	11/09/21	11/09/21	200,000,000	200,000,000	0	200,000,000	0
CANADIAN IMPERIAL BCP4-2	11/16/21	11/16/21	11/16/21	190,000,000	190,000,000	0	190,000,000	0
CHESHAM FINANCE LLCCPABS4	11/01/21	11/01/21	11/01/21	55,000,000	55,000,000	0	55,000,000	0
CHESHAM FINANCE LLCCPABS4	11/02/21	11/02/21	11/02/21	179,500,000	179,500,000	0	179,500,000	0
CHESHAM FINANCE LLCCPABS4	11/03/21	11/03/21	11/03/21	217,000,000	217,000,000	0	217,000,000	0
CHESHAM FINANCE LLCCPABS4	11/04/21	11/04/21	11/04/21	211,000,000	211,000,000	0	211,000,000	0
CHESHAM FINANCE LLCCPABS4	11/05/21	11/05/21	11/05/21	227,000,000	227,000,000	0	227,000,000	0
CHESHAM FINANCE LLCCPABS4	11/08/21	11/08/21	11/08/21	235,000,000	235,000,000	0	235,000,000	0
CHESHAM FINANCE LLCCPABS4	11/09/21	11/09/21	11/09/21	202,000,000	202,000,000	0	202,000,000	0
CHESHAM FINANCE LLCCPABS4	11/10/21	11/10/21	11/10/21	205,000,000	205,000,000	0	205,000,000	0
CHESHAM FINANCE LLCCPABS4	11/12/21	11/12/21	11/12/21	205,000,000	205,000,000	0	205,000,000	0
CHESHAM FINANCE LLCCPABS4	11/15/21	11/15/21	11/15/21	176,000,000	176,000,000	0	176,000,000	0
CHESHAM FINANCE LLCCPABS4	11/16/21	11/16/21	11/16/21	196,000,000	196,000,000	0	196,000,000	0

## TRADING ACTIVITY FOR NOVEMBER 2021

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
CHESHAM FINANCE LLCPCAB54	11/17/21	11/17/21	11/17/21	319,000,000	319,000,000	0	319,000,000	0
CHESHAM FINANCE LLCPCAB54	11/18/21	11/18/21	11/18/21	289,000,000	289,000,000	0	289,000,000	0
CHESHAM FINANCE LLCPCAB54	11/19/21	11/19/21	11/19/21	172,000,000	172,000,000	0	172,000,000	0
CHESHAM FINANCE LLCPCAB54	11/22/21	11/22/21	11/22/21	272,000,000	272,000,000	0	272,000,000	0
CHESHAM FINANCE LLCPCAB54	11/23/21	11/23/21	11/23/21	262,000,000	262,000,000	0	262,000,000	0
CHESHAM FINANCE LLCPCAB54	11/24/21	11/24/21	11/24/21	310,000,000	310,000,000	0	310,000,000	0
CHESHAM FINANCE LLCPCAB54	11/29/21	11/29/21	11/29/21	310,000,000	310,000,000	0	310,000,000	0
CHESHAM FINANCE LLCPCAB54	11/30/21	11/30/21	11/30/21	260,000,000	260,000,000	0	260,000,000	0
CHESHAM FINANCE LLCPCAB54	11/01/21	11/01/21	11/01/21	49,000,000	49,000,000	0	49,000,000	0
CHESHAM FINANCE LLCPCAB54	11/03/21	11/03/21	11/03/21	19,000,000	19,000,000	0	19,000,000	0
CHESHAM FINANCE LLCPCAB54	11/15/21	11/15/21	11/15/21	42,000,000	42,000,000	0	42,000,000	0
CHESHAM FINANCE LLCPCAB54	11/16/21	11/16/21	11/16/21	73,000,000	73,000,000	0	73,000,000	0
CHESHAM FINANCE LLCPCAB54	11/17/21	11/17/21	11/17/21	31,500,000	31,500,000	0	31,500,000	0
CHESHAM FINANCE LLCPCAB54	11/18/21	11/18/21	11/18/21	64,600,000	64,600,000	0	64,600,000	0
CHESHAM FINANCE LLCPCAB54	11/23/21	11/23/21	11/23/21	81,500,000	81,500,000	0	81,500,000	0
CHESHAM FINANCE LLCPCAB54	11/30/21	11/30/21	11/30/21	90,500,000	90,500,000	0	90,500,000	0
CREDIT AGRICOLE CORCDYAN	11/01/21	11/01/21	11/01/21	200,000,000	200,000,000	0	200,000,000	0
CREDIT AGRICOLE CORCDYAN	11/02/21	11/02/21	11/02/21	460,000,000	460,000,000	0	460,000,000	0
CREDIT AGRICOLE CORCDYAN	11/16/21	11/16/21	11/16/21	650,000,000	650,000,000	0	650,000,000	0
CREDIT AGRICOLE CORCDYAN	11/23/21	11/23/21	11/23/21	670,000,000	670,000,000	0	670,000,000	0
CREDIT INDUSTRIEL ECP4-2	11/08/21	11/08/21	11/08/21	725,000,000	725,000,000	0	725,000,000	0
CREDIT INDUSTRIEL ECP4-2	11/09/21	11/09/21	11/09/21	725,000,000	725,000,000	0	725,000,000	0
CREDIT INDUSTRIEL ECP4-2	11/10/21	11/10/21	11/10/21	725,000,000	725,000,000	0	725,000,000	0
CREDIT INDUSTRIEL ECP4-2	11/12/21	11/12/21	11/12/21	725,000,000	725,000,000	0	725,000,000	0
CREDIT INDUSTRIEL ECP4-2	11/15/21	11/15/21	11/15/21	725,000,000	725,000,000	0	725,000,000	0
CREDIT INDUSTRIEL ECP4-2	11/16/21	11/16/21	11/16/21	730,000,000	730,000,000	0	730,000,000	0
CREDIT INDUSTRIEL ECP4-2	11/17/21	11/17/21	11/17/21	725,000,000	725,000,000	0	725,000,000	0
CREDIT INDUSTRIEL ECP4-2	11/18/21	11/18/21	11/18/21	725,000,000	725,000,000	0	725,000,000	0
CREDIT INDUSTRIEL ECP4-2	11/19/21	11/19/21	11/19/21	725,000,000	725,000,000	0	725,000,000	0
CREDIT INDUSTRIEL ECP4-2	11/22/21	11/22/21	11/22/21	725,000,000	725,000,000	0	725,000,000	0
CREDIT INDUSTRIEL ECP4-2	11/29/21	11/29/21	11/29/21	700,000,000	700,000,000	0	700,000,000	0
CREDIT INDUSTRIEL ECP4-2	11/30/21	11/30/21	11/30/21	800,000,000	800,000,000	0	800,000,000	0
SUMITOMO MITSUI TRUECD	11/17/21	11/17/21	11/17/21	100,000,000	100,000,000	0	100,000,000	0
NATIONAL AUSTRALIA ECD	11/22/21	11/22/21	11/22/21	100,000,000	100,000,000	0	100,000,000	0
STANDARD CHARTERED ECD	11/01/21	11/01/21	11/01/21	150,000,000	150,000,000	0	150,000,000	0
DZ BANK AG DEUTSCHECP4-2	11/01/21	11/01/21	11/01/21	57,200,000	57,200,000	0	57,200,000	0
ERSTE ABWICKLUNGSANCP4-2	11/01/21	11/01/21	11/01/21	118,250,000	118,250,000	0	118,250,000	0
ERSTE ABWICKLUNGSANCP4-2	11/02/21	11/02/21	11/02/21	85,000,000	85,000,000	0	85,000,000	0
FMS WERTMANAGEMENT CP4-2	11/01/21	11/01/21	11/01/21	110,000,000	110,000,000	0	110,000,000	0
MUFG BANK LTD, CDYACDYAN	11/16/21	11/16/21	11/16/21	100,000,000	100,000,000	0	100,000,000	0
MANHATTAN ASSET FUNCPAB54	11/16/21	11/16/21	11/16/21	73,000,000	73,000,000	0	73,000,000	0
MIZUHO BANK LTD, CDYAN	11/12/21	11/12/21	11/12/21	70,000,000	70,000,000	0	70,000,000	0
MIZUHO BANK LTD, CDYAN	11/12/21	11/12/21	11/12/21	100,000,000	100,000,000	0	100,000,000	0
NRW, BANK CP4-2CP4-2	11/08/21	11/08/21	11/08/21	135,000,000	135,000,000	0	135,000,000	0
NORDEA BANK ABP CDYCDYAN	11/18/21	11/18/21	11/18/21	150,000,000	150,000,000	0	150,000,000	0
OLD LINE FUNDING, LCPAB54	11/18/21	11/18/21	11/18/21	50,000,000	50,000,000	0	50,000,000	0
OLD LINE FUNDING, LLC	11/08/21	11/08/21	11/08/21	50,000,000	50,000,000	0	50,000,000	0
ROYAL BANK OF CANADCDYAN	11/04/21	11/04/21	11/04/21	25,000,000	25,000,000	0	25,000,000	0
ROYAL BANK OF CANADCDYAN	11/15/21	11/15/21	11/15/21	25,000,000	25,000,000	0	25,000,000	0
ROYAL BANK OF CANADCDYAN	11/29/21	11/29/21	11/29/21	50,000,000	50,000,000	0	50,000,000	0
SHEFFIELD RECEIVABLCAB54	11/24/21	11/24/21	11/24/21	50,000,000	50,000,000	0	50,000,000	0
STARBIRD FUNDING COCPAB54	11/09/21	11/09/21	11/09/21	72,800,000	72,800,000	0	72,800,000	0
SUMITOMO MITSUI TRUCP4-2	11/02/21	11/02/21	11/02/21	45,000,000	45,000,000	0	45,000,000	0
SUMITOMO MITSUI TRUCDYAN	11/05/21	11/05/21	11/05/21	90,000,000	90,000,000	0	90,000,000	0
SUMITOMO MITSUI TRUCDYAN	11/12/21	11/12/21	11/12/21	75,000,000	75,000,000	0	75,000,000	0
SUMITOMO MITSUI TRUCDYAN	11/16/21	11/16/21	11/16/21	100,000,000	100,000,000	0	100,000,000	0
UNITED STATES CASH MANAGEMENT BILL	11/02/21	11/02/21	11/02/21	250,000,000	250,000,000	0	250,000,000	0
WESTPAC BANKING CORCP4-2	11/18/21	11/18/21	11/18/21	15,000,000	15,000,000	0	15,000,000	0
MIZUHO TRIPARTY	11/01/21	11/01/21	11/01/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	11/01/21	11/01/21	11/01/21	100,000,000	100,000,000	0	100,000,000	0

## TRADING ACTIVITY FOR NOVEMBER 2021

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
BANK OF AMERICA TRIPARTY	11/01/21	11/01/21	11/01/21	585,000,000	585,000,000	0	585,000,000	0
MIZUHO TRIPARTY	11/02/21	11/02/21	11/02/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	11/02/21	11/02/21	11/02/21	55,000,000	55,000,000	0	55,000,000	0
MIZUHO TRIPARTY	11/03/21	11/03/21	11/03/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	11/03/21	11/03/21	11/03/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	11/03/21	11/03/21	11/03/21	70,000,000	70,000,000	0	70,000,000	0
MIZUHO TRIPARTY	11/04/21	11/04/21	11/04/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	11/04/21	11/04/21	11/04/21	15,000,000	15,000,000	0	15,000,000	0
MIZUHO TRIPARTY	11/05/21	11/05/21	11/05/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	11/05/21	11/05/21	11/05/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	11/05/21	11/05/21	11/05/21	8,000,000	8,000,000	0	8,000,000	0
MIZUHO TRIPARTY	11/08/21	11/08/21	11/08/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	11/08/21	11/08/21	11/08/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	11/08/21	11/08/21	11/08/21	10,000,000	10,000,000	0	10,000,000	0
MIZUHO TRIPARTY	11/09/21	11/09/21	11/09/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	11/09/21	11/09/21	11/09/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	11/09/21	11/09/21	11/09/21	80,000,000	80,000,000	0	80,000,000	0
MIZUHO TRIPARTY	11/10/21	11/10/21	11/10/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	11/10/21	11/10/21	11/10/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	11/10/21	11/10/21	11/10/21	348,000,000	348,000,000	0	348,000,000	0
MIZUHO TRIPARTY	11/12/21	11/12/21	11/12/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	11/12/21	11/12/21	11/12/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	11/12/21	11/12/21	11/12/21	87,000,000	87,000,000	0	87,000,000	0
MIZUHO TRIPARTY	11/15/21	11/15/21	11/15/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	11/15/21	11/15/21	11/15/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	11/15/21	11/15/21	11/15/21	301,000,000	301,000,000	0	301,000,000	0
MIZUHO TRIPARTY	11/16/21	11/16/21	11/16/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	11/16/21	11/16/21	11/16/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	11/16/21	11/16/21	11/16/21	58,000,000	58,000,000	0	58,000,000	0
MIZUHO TRIPARTY	11/17/21	11/17/21	11/17/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	11/17/21	11/17/21	11/17/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	11/17/21	11/17/21	11/17/21	134,000,000	134,000,000	0	134,000,000	0
MIZUHO TRIPARTY	11/18/21	11/18/21	11/18/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	11/18/21	11/18/21	11/18/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	11/18/21	11/18/21	11/18/21	53,000,000	53,000,000	0	53,000,000	0
MIZUHO TRIPARTY	11/19/21	11/19/21	11/19/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	11/19/21	11/19/21	11/19/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	11/19/21	11/19/21	11/19/21	164,000,000	164,000,000	0	164,000,000	0
MIZUHO TRIPARTY	11/22/21	11/22/21	11/22/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	11/22/21	11/22/21	11/22/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	11/22/21	11/22/21	11/22/21	215,000,000	215,000,000	0	215,000,000	0
MIZUHO TRIPARTY	11/23/21	11/23/21	11/23/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	11/23/21	11/23/21	11/23/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	11/23/21	11/23/21	11/23/21	70,000,000	70,000,000	0	70,000,000	0
MIZUHO TRIPARTY	11/24/21	11/24/21	11/24/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	11/24/21	11/24/21	11/24/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	11/24/21	11/24/21	11/24/21	498,000,000	498,000,000	0	498,000,000	0
MIZUHO TRIPARTY	11/29/21	11/29/21	11/29/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	11/29/21	11/29/21	11/29/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	11/29/21	11/29/21	11/29/21	1,141,000,000	1,141,000,000	0	1,141,000,000	0
MIZUHO TRIPARTY	11/30/21	11/30/21	11/30/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	11/30/21	11/30/21	11/30/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	11/30/21	11/30/21	11/30/21	660,000,000	660,000,000	0	660,000,000	0
MIZUHO BANK LTD,TDTD 0.07 20211116	11/16/21	11/16/21	11/16/21	310,000,000	310,000,000	0	310,000,000	0
ABN AMRO BANK NV,ATD 0.08 20211122	11/22/21	11/22/21	11/22/21	530,000,000	530,000,000	0	530,000,000	0
COOPERATIEVE RABOBATD 0.08 20211104	11/04/21	11/04/21	11/04/21	570,000,000	570,000,000	0	570,000,000	0
MIZUHO BANK LTD,TDTD 0.07 20211109	11/09/21	11/09/21	11/09/21	135,000,000	135,000,000	0	135,000,000	0
CREDIT AGRICOLE CORTD 0.07 20211109	11/09/21	11/09/21	11/09/21	670,000,000	670,000,000	0	670,000,000	0
ABN AMRO BANK NV,ATD 0.08 20211115	11/15/21	11/15/21	11/15/21	525,000,000	525,000,000	0	525,000,000	0
MIZUHO BANK LTD,TDTD 0.07 20211122	11/22/21	11/22/21	11/22/21	300,000,000	300,000,000	0	300,000,000	0

## TRADING ACTIVITY FOR NOVEMBER 2021

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
SVENSKA HANDELSBANKTD 0.06 20211122	11/22/21	11/22/21	11/22/21	600,000,000	600,000,000	0	600,000,000	0
COOPERATIEVE RABOBATD 0.08 20211129	11/29/21	11/29/21	11/29/21	750,000,000	750,000,000	0	750,000,000	0
MIZUHO BANK LTD,TDTD 0.07 20211115	11/15/21	11/15/21	11/15/21	310,000,000	310,000,000	0	310,000,000	0
ABN AMRO BANK NV,ATD 0.08 20211108	11/08/21	11/08/21	11/08/21	190,000,000	190,000,000	0	190,000,000	0
CREDIT AGRICOLE CORTD 0.07 20211102	11/02/21	11/02/21	11/02/21	220,000,000	220,000,000	0	220,000,000	0
SVENSKA HANDELSBANKTD 0.06 20211102	11/02/21	11/02/21	11/02/21	250,000,000	250,000,000	0	250,000,000	0
COOPERATIEVE RABOBATD 0.08 20211119	11/19/21	11/19/21	11/19/21	735,000,000	735,000,000	0	735,000,000	0
SVENSKA HANDELSBANKTD 0.06 20211124	11/24/21	11/24/21	11/24/21	675,000,000	675,000,000	0	675,000,000	0
MIZUHO BANK LTD,TDTD 0.07 20211124	11/24/21	11/24/21	11/24/21	300,000,000	300,000,000	0	300,000,000	0
COOPERATIEVE RABOBATD 0.08 20211112	11/12/21	11/12/21	11/12/21	165,000,000	165,000,000	0	165,000,000	0
SVENSKA HANDELSBANKTD 0.06 20211108	11/08/21	11/08/21	11/08/21	250,000,000	250,000,000	0	250,000,000	0
CREDIT AGRICOLE CORTD 0.07 20211108	11/08/21	11/08/21	11/08/21	670,000,000	670,000,000	0	670,000,000	0
ABN AMRO BANK NV,ATD 0.08 20211108	11/08/21	11/08/21	11/08/21	325,000,000	325,000,000	0	325,000,000	0
ABN AMRO BANK NV,ATD 0.08 20211123	11/23/21	11/23/21	11/23/21	200,000,000	200,000,000	0	200,000,000	0
MIZUHO BANK LTD,TDTD 0.07 20211117	11/17/21	11/17/21	11/17/21	300,000,000	300,000,000	0	300,000,000	0
SVENSKA HANDELSBANKTD 0.06 20211117	11/17/21	11/17/21	11/17/21	160,000,000	160,000,000	0	160,000,000	0
COOPERATIEVE RABOBATD 0.08 20211105	11/05/21	11/05/21	11/05/21	170,000,000	170,000,000	0	170,000,000	0
MIZUHO BANK LTD,TDTD 0.07 20211101	11/01/21	11/01/21	11/01/21	250,000,000	250,000,000	0	250,000,000	0
ABN AMRO BANK NV,ATD 0.08 20211105	11/05/21	11/05/21	11/05/21	343,000,000	343,000,000	0	343,000,000	0
ABN AMRO BANK NV,ATD 0.08 20211116	11/16/21	11/16/21	11/16/21	200,000,000	200,000,000	0	200,000,000	0
MIZUHO BANK LTD,TDTD 0.07 20211110	11/10/21	11/10/21	11/10/21	135,000,000	135,000,000	0	135,000,000	0
SVENSKA HANDELSBANKTD 0.06 20211103	11/03/21	11/03/21	11/03/21	250,000,000	250,000,000	0	250,000,000	0
CREDIT AGRICOLE CORTD 0.07 20211103	11/03/21	11/03/21	11/03/21	675,000,000	675,000,000	0	675,000,000	0
ABN AMRO BANK NV,ATD 0.08 20211109	11/09/21	11/09/21	11/09/21	200,000,000	200,000,000	0	200,000,000	0
ABN AMRO BANK NV,ATD 0.08 20211102	11/02/21	11/02/21	11/02/21	200,000,000	200,000,000	0	200,000,000	0
SVENSKA HANDELSBANKTD 0.06 20211129	11/29/21	11/29/21	11/29/21	680,000,000	680,000,000	0	680,000,000	0
MIZUHO BANK LTD,TDTD 0.07 20211129	11/29/21	11/29/21	11/29/21	360,000,000	360,000,000	0	360,000,000	0
MIZUHO BANK LTD,TDTD 0.07 20211118	11/18/21	11/18/21	11/18/21	315,000,000	315,000,000	0	315,000,000	0
SVENSKA HANDELSBANKTD 0.06 20211118	11/18/21	11/18/21	11/18/21	200,000,000	200,000,000	0	200,000,000	0
AUSTRALIA NEW ZEATD 0.085 20211124	11/24/21	11/24/21	11/24/21	675,000,000	675,000,000	0	675,000,000	0
AUSTRALIA NEW ZEATD 0.085 20211117	11/17/21	11/17/21	11/17/21	650,000,000	650,000,000	0	650,000,000	0
MIZUHO BANK LTD,TDTD 0.07 20211112	11/12/21	11/12/21	11/12/21	140,000,000	140,000,000	0	140,000,000	0
SVENSKA HANDELSBANKTD 0.06 20211112	11/12/21	11/12/21	11/12/21	230,000,000	230,000,000	0	230,000,000	0
MIZUHO BANK LTD,TDTD 0.07 20211123	11/23/21	11/23/21	11/23/21	250,000,000	250,000,000	0	250,000,000	0
AUSTRALIA NEW ZEATD 0.085 20211110	11/10/21	11/10/21	11/10/21	650,000,000	650,000,000	0	650,000,000	0
SVENSKA HANDELSBANKTD 0.06 20211104	11/04/21	11/04/21	11/04/21	350,000,000	350,000,000	0	350,000,000	0
CREDIT AGRICOLE CORTD 0.07 20211104	11/04/21	11/04/21	11/04/21	675,000,000	675,000,000	0	675,000,000	0
AUSTRALIA NEW ZEATD 0.085 20211103	11/03/21	11/03/21	11/03/21	670,000,000	670,000,000	0	670,000,000	0
SVENSKA HANDELSBANKTD 0.06 20211119	11/19/21	11/19/21	11/19/21	500,000,000	500,000,000	0	500,000,000	0
MIZUHO BANK LTD,TDTD 0.07 20211119	11/19/21	11/19/21	11/19/21	315,000,000	315,000,000	0	315,000,000	0
SVENSKA HANDELSBANKTD 0.06 20211130	11/30/21	11/30/21	11/30/21	725,000,000	725,000,000	0	725,000,000	0
MIZUHO BANK LTD,TDTD 0.07 20211130	11/30/21	11/30/21	11/30/21	300,000,000	300,000,000	0	300,000,000	0
ABN AMRO BANK NV,ATD 0.08 20211101	11/01/21	11/01/21	11/01/21	200,000,000	200,000,000	0	200,000,000	0
SVENSKA HANDELSBANKTD 0.06 20211123	11/23/21	11/23/21	11/23/21	650,000,000	650,000,000	0	650,000,000	0
ABN AMRO BANK NV,ATD 0.08 20211129	11/29/21	11/29/21	11/29/21	550,000,000	550,000,000	0	550,000,000	0
COOPERATIEVE RABOBATD 0.08 20211112	11/12/21	11/12/21	11/12/21	560,000,000	560,000,000	0	560,000,000	0
CREDIT AGRICOLE CORTD 0.07 20211105	11/05/21	11/05/21	11/05/21	670,000,000	670,000,000	0	670,000,000	0
MIZUHO BANK LTD,TDTD 0.07 20211105	11/05/21	11/05/21	11/05/21	135,000,000	135,000,000	0	135,000,000	0
Total Maturities				50,115,030,000	50,115,030,000	0	50,115,030,000	0
Sells								
DREYFUS GOVT CASH MGMT FUND	02/01/22	11/02/21	11/02/21	150,573	150,573	0	150,573	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	11/03/21	11/03/21	746,212	746,212	0	746,212	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	11/08/21	11/08/21	1,130,912	1,130,912	0	1,130,912	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	11/16/21	11/16/21	33,228	33,228	0	33,228	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	11/17/21	11/17/21	535,709	535,709	0	535,709	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	11/18/21	11/18/21	67,871	67,871	0	67,871	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	11/19/21	11/19/21	767,033	767,033	0	767,033	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	11/23/21	11/23/21	630,085	630,085	0	630,085	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	11/30/21	11/30/21	871,532	871,532	0	871,532	0
Total Sells				4,933,156	4,933,156	0	4,933,156	0





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## Our Mission

Our mission is to provide superior investment management and trust services by proactively and comprehensively managing risk and adhering to the highest ethical, fiduciary, and professional standards.

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