



MONTHLY SUMMARY REPORT

January 2018

State Board of Administration of Florida

CONTENTS

3	INTRODUCTION
3	DISCLOSURE OF MATERIAL IMPACTS
3	FACTS-AT-A-GLANCE
4	PORFOLIO MANAGER COMMENTARY
5	PORTFOLIO COMPOSITION
6	FUND PERFORMANCE
7	PRIME ACCOUNT SUMMARY
8	INVENTORY OF HOLDINGS
14	PARTICIPANT CONCENTRATION
15	COMPLIANCE
16	TRADE ACTIVITY

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 January 1, 2018, through January 31, 2018, 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 January 31, 2018)

Total Participants

735

Florida PRIME™ Assets

\$12,160,786,825

Total Number of Accounts

1,377

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

For an entity whose leader has essentially been let go (“You’re fired”) by the new boss, the Federal Reserve (Fed) is expected to have a smooth transition from Chair Janet Yellen to incoming head Jerome Powell. Down the road, Powell undoubtedly will put his stamp on policy, and probably in the realm of financial regulation. But in the short term, the shift should be like a copilot taking the controls when the pilot needs a break.

Of course, that doesn’t happen when the airplane is fighting turbulence. Powell benefits from an improving domestic economy and normalization policy that are going smoothly. We think he will rely on the central bank’s “data dependent” approach until he is more comfortable with the new position. After all, he has been on the Fed board for some time (since 2012) and has never dissented from the policy-setting Federal Open Market Committee (FOMC) statement under Yellen or former Chairman Ben Bernanke.

Given the amount of open seats on the FOMC—four now and five if New York Fed president William Dudley retires and the Senate doesn’t confirm, or delays the confirmation of, Marvin Goodfriend—Powell might be best served letting the Fed’s economic projections (known as the “dot plot”) and other expectations do the talking. That the tapering of the balance sheet has begun on a set path will help. The point here is that, in the short term, Powell has the luxury of a supportive structure in place for the transition and, frankly, that he should rely on it. Challenges are on the horizon, including the pace of rate hikes if inflation wakes up—or animal spirits rouse it—and the potential that wages finally take off.

Issuance was not a problem throughout month of

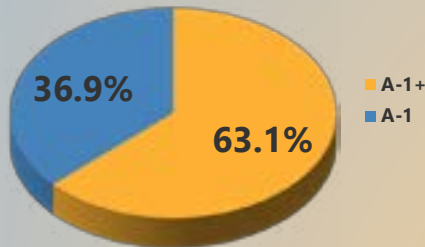
January, with plenty of floating-rate securities from banks, commercial paper issuers and government agencies. On the fixed-rate side, three months and under, we also found good value. Now on the other side of the December 2017 rate hike, the 1-month London interbank offered rate (Libor) was static in January at around 1.57%. But the 3-month area of the curve rose from 1.69% to 1.77% and the 6-month jumped from 1.84% to 1.97%, both starting to anticipate a likely March hike.

INVESTMENT STRATEGY

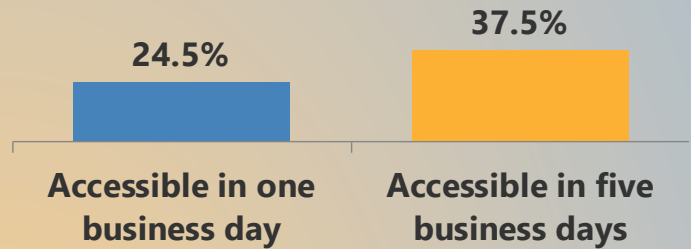
January is typically the peak of the tax-collecting season for participants in the Pool, and this year was no exception. Assets under management (AUM) jumped by \$1.1 billion, from \$11.4 billion at year-end 2017 to \$12.5 billion at the end of January 2018. These exceptional inflows, and the potential for multiple Fed hikes in 2018, prompted the Pool’s manager to lower the portfolio’s weighted average maturity (WAM) target range from 40-50 days to 30-40 days. The Pool’s actual WAM at month-end was 35 days and the weighted average life (WAL) was 73 days, in from 45 and 77, respectively. This was achieved in part by increasing the amount of repo agreements in the portfolio from 2% to 6% of total. The remainder of the portfolio composition ended January as follows: fixed-rate bank paper, 20% of total holdings (up 5% from December 2017); money market funds, 4% (down 4%); variable-rate instruments, 24% (down 3%); and fixed-rate commercial paper, 46% (down 2%). The gross yield of the pool grew 4 basis points to 1.62%.

PORTFOLIO COMPOSITION FOR JANUARY 31, 2018

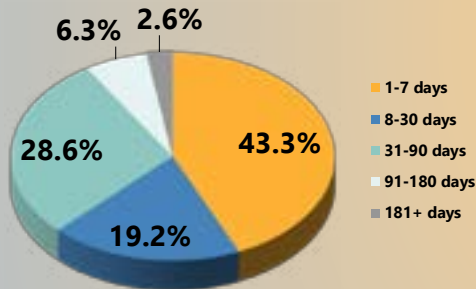
CREDIT QUALITY COMPOSITION



HIGHLY LIQUID HOLDINGS



EFFECTIVE MATURITY SCHEDULE



TOP HOLDINGS & AVG. MATURITY

1. DZ Bank AG Deutsche Zentral-Genossenschaftsbank	4.8%
2. Societe Generale, Paris	4.8%
3. Mitsubishi UFJ Financial Group, Inc.	4.8%
4. Standard Chartered PLC	4.8%
5. Royal Bank of Canada	4.8%
6. Wells Fargo & Co.	4.6%
7. Sumitomo Mitsui Financial Group, Inc.	4.3%
8. Bank of Nova Scotia, Toronto	4.1%
9. Svenska Handelsbanken, Stockholm	4.0%
10. Old Line Funding, LLC	3.7%

Average Effective Maturity (WAM) *

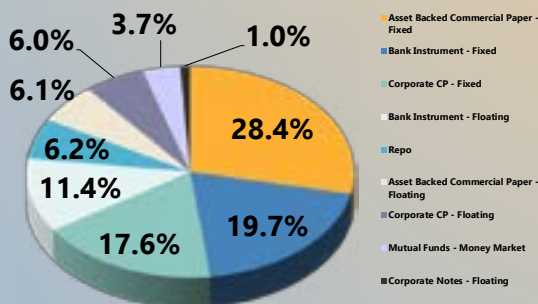
35.3 Days

Weighted Average Life (Spread WAL)

72.7 Days

Percentages based on total value of investments

PORTFOLIO COMPOSITION



FUND PERFORMANCE THROUGH JANUARY 31, 2018

Florida PRIME Performance Data			
	Net Participant Yield ¹	Net-of-Fee Benchmark ²	Above (Below) Benchmark
One Month	1.60%	1.30%	0.30%
Three Months	1.47%	1.19%	0.29%
One Year	1.27%	0.97%	0.30%
Three Years	0.75%	0.50%	0.25%
Five Years	0.52%	0.32%	0.20%
Ten Years	0.62%	0.46%	0.16%
Since 1/96	2.60%	2.38%	0.21%

Note: Net asset value at month end: \$12,160.2 million, which includes investments at market value, plus all cash, accrued interest receivable and payables.

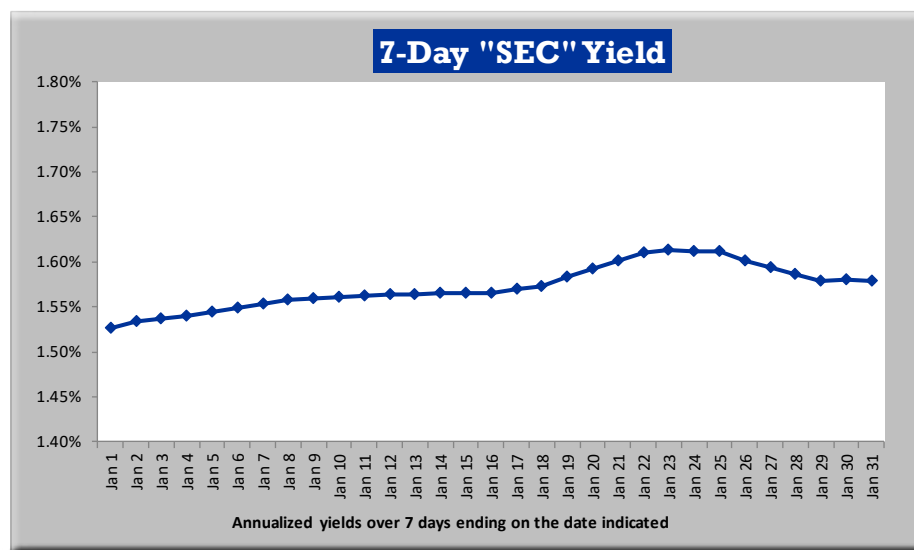
¹Net of fees. Participant yield is calculated on a 365-day basis and includes adjustments for expenses and other accounting items to reflect realized earnings by participants.

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

ABOUT ANNUALIZED YIELDS:

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

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



The 7-Day "SEC" Yield in the chart is calculated in accordance with the yield methodology set forth by SEC Rule 2a-7 for money market funds.

The 7-day yield = net income earned over a 7-day period / average units outstanding over the period / 7 times 365.

Note that unlike other performance measures, the SEC yield does not include realized gains and losses from sales of securities.

PRIME ACCOUNT SUMMARY FOR JANUARY 2018

Summary of Cash Flows		
Opening Balance (01/01/18)	\$	11,428,954,534
Participant Deposits		2,373,164,795
Gross Earnings		16,341,504
Participant Withdrawals		(1,657,352,252)
Fees		(321,757)
Closing Balance (01/31/18)	\$	12,160,786,825
Net Change over Month	\$	731,832,291

Detailed Fee Disclosure			
January		Amount	Basis Point Equivalent*
SBA Client Service, Account Mgt. & Fiduciary Oversight Fee	\$	100,453.04	1.02
Federated Investment Management Fee		192,996.92	1.96
BNY Mellon Custodial Fee**		14,126.72	0.14
Bank of America Transfer Agent Fee		5,323.60	0.05
S&P Rating Maintenance Fee		3,821.92	0.04
Audit/External Review Fees		5,034.49	0.05
Total Fees	\$	321,756.69	3.27

*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 \$11,794,870,679.

**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.

INVENTORY OF HOLDINGS FOR JANUARY 2018

Security Name	Security Classification	Cpn/Dis	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
ABN Amro Bank NV, Amsterdam TD	TIME DEPOSIT	1.46	2/6/2018		100,000,000	1.48	\$100,000,000	\$100,000,000	\$0
ASB Finance Ltd., Jun 05, 2018	VARIABLE RATE COMMERCIAL PAPER - 4-2	1.65	6/5/2018	3/7/2018	50,000,000	1.67	\$50,000,000	\$50,024,150	\$24,150
ASB Finance Ltd., Mar 12, 2018	VARIABLE RATE COMMERCIAL PAPER - 4-2	1.70	3/12/2018	2/12/2018	50,000,000	1.73	\$50,000,000	\$50,012,350	\$12,350
ASB Finance Ltd., May 17, 2018	VARIABLE RATE COMMERCIAL PAPER - 4-2	1.69	5/17/2018	2/19/2018	25,000,000	1.73	\$24,998,086	\$25,003,575	\$5,489
Albion Capital LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		2/16/2018		30,000,000	1.63	\$29,978,533	\$29,980,213	\$1,680
Albion Capital LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		2/20/2018		50,000,000	1.62	\$49,955,556	\$49,958,334	\$2,778
Albion Capital LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		2/26/2018		46,901,000	1.63	\$46,846,465	\$46,849,377	\$2,913
Albion Capital LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		2/27/2018		55,900,000	1.63	\$55,832,501	\$55,835,939	\$3,438
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		2/7/2018		50,000,000	1.60	\$49,984,736	\$49,986,263	\$1,526
Anglesea Funding LLC, Jun 04, 2018	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	1.86	6/4/2018	2/6/2018	25,000,000	1.58	\$25,000,000	\$25,000,001	\$1
Anglesea Funding LLC, Jun 08, 2018	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	1.83	6/8/2018	2/12/2018	70,000,000	1.86	\$70,000,000	\$70,030,310	\$30,310
Anglesea Funding LLC, Jun 11, 2018	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	1.84	6/11/2018	2/13/2018	20,000,000	1.87	\$20,000,000	\$19,999,844	-\$156
Anglesea Funding LLC, May 25, 2018	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	1.82	5/25/2018	2/28/2018	140,000,000	1.85	\$140,000,000	\$140,001,154	\$1,154
Antalis S.A. CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		2/1/2018		40,000,000	1.49	\$39,998,367	\$39,998,361	-\$5
Antalis S.A. CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		2/1/2018		24,270,000	1.50	\$24,269,002	\$24,269,006	\$3
Antalis S.A. CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		2/5/2018		44,470,000	1.64	\$44,459,994	\$44,460,828	\$834
Antalis S.A. CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		2/6/2018		45,540,000	1.49	\$45,528,843	\$45,528,706	-\$137
Antalis S.A. CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		2/7/2018		57,000,000	1.49	\$56,983,708	\$56,983,486	-\$222
Antalis S.A. CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		2/12/2018		45,000,000	1.62	\$44,976,000	\$44,977,455	\$1,455
Antalis S.A. CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		2/22/2018		39,000,000	1.62	\$38,961,867	\$38,963,225	\$1,359
Antalis S.A. CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		2/26/2018		100,000,000	1.62	\$99,884,444	\$99,887,261	\$2,817
Antalis S.A. CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		3/16/2018		50,000,000	1.68	\$49,899,167	\$49,900,878	\$1,711
Australia & New Zealand Banking Group, Melbourne CP4-2	COMMERCIAL PAPER - 4-2		6/12/2018		100,000,000	1.76	\$99,369,333	\$99,402,333	\$33,000
BMO Harris Bank, N.A. CD	CERTIFICATE OF DEPOSIT	1.52	2/13/2018		20,000,000	1.54	\$20,000,000	\$19,999,280	-\$720
Bank of America N.A. BNOTE	BANK NOTE	1.50	4/18/2018		59,000,000	1.52	\$59,000,000	\$58,989,775	-\$10,225
Bank of America N.A. Triparty Repo Overnight Fixed	REPO TRIPARTY OVERNIGHT FIXED	1.36	2/1/2018		765,000,000	1.38	\$765,000,000	\$765,000,000	\$0
Bank of America N.A., 1.65%, 03/26/2018	CORPORATE BOND	1.65	3/26/2018		11,305,000	1.61	\$11,305,452	\$11,305,000	-\$452
Bank of Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	1.42	3/19/2018		50,000,000	1.44	\$50,000,000	\$49,991,849	-\$8,152
Bank of Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	1.41	2/26/2018		51,250,000	1.43	\$51,250,000	\$51,247,557	-\$2,443
Bank of Montreal, Feb 22, 2019	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.84	2/22/2019	2/22/2018	50,000,000	1.87	\$50,000,000	\$49,998,200	-\$1,800
Bank of Montreal, Jan 04, 2019	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.83	1/4/2019	2/5/2018	50,000,000	1.84	\$50,000,000	\$49,994,650	-\$5,350
Bank of Montreal, Jan 07, 2019	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.83	1/7/2019	2/7/2018	49,000,000	1.83	\$49,000,000	\$48,993,630	-\$6,370

See notes at end of table.

INVENTORY OF HOLDINGS FOR JANUARY 2018

Security Name	Security Classification	Cpn/Dis	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
Bank of Montreal, Jan 11, 2019	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.80	1/11/2019	2/12/2018	60,000,000	1.83	\$60,000,069	\$59,990,220	-\$9,849
Bank of Montreal, May 23, 2018	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.62	5/23/2018	2/23/2018	25,000,000	1.65	\$25,000,000	\$25,016,175	\$16,175
Bank of Nova Scotia, Toronto CP4-2	COMMERCIAL PAPER - 4-2		3/19/2018		20,000,000	1.76	\$19,954,828	\$19,959,946	\$5,118
Bank of Nova Scotia, Toronto CP4-2	COMMERCIAL PAPER - 4-2		3/23/2018		15,000,000	1.48	\$14,969,188	\$14,967,233	-\$1,955
Bank of Nova Scotia, Toronto CP4-2	COMMERCIAL PAPER - 4-2		3/27/2018		100,000,000	1.50	\$99,775,417	\$99,763,194	-\$12,223
Bank of Nova Scotia, Toronto CP4-2	COMMERCIAL PAPER - 4-2		3/29/2018		100,000,000	1.80	\$99,719,750	\$99,753,950	\$34,200
Bank of Nova Scotia, Toronto CP4-2	COMMERCIAL PAPER - 4-2		4/2/2018		100,000,000	1.83	\$99,695,000	\$99,734,989	\$39,989
Bank of Nova Scotia, Toronto CP4-2	COMMERCIAL PAPER - 4-2		4/13/2018		73,000,000	1.50	\$72,785,380	\$72,765,232	-\$20,148
Bank of Nova Scotia, Toronto CP4-2	COMMERCIAL PAPER - 4-2		5/23/2018		25,000,000	1.51	\$24,884,889	\$24,865,911	-\$18,978
Bank of Nova Scotia, Toronto, Jul 02, 2018	VARIABLE RATE COMMERCIAL PAPER - 4-2	1.76	7/2/2018	2/2/2018	25,000,000	1.77	\$25,000,000	\$25,002,900	\$2,900
Bank of Nova Scotia, Toronto, Mar 09, 2018	VARIABLE RATE COMMERCIAL PAPER - 4-2	1.73	3/9/2018	2/9/2018	20,000,000	1.73	\$20,000,000	\$20,004,740	\$4,740
Bank of Tokyo-Mitsubishi UFJ Ltd. CP	COMMERCIAL PAPER		3/22/2018		55,000,000	1.67	\$54,874,722	\$54,874,951	\$229
Bank of Tokyo-Mitsubishi UFJ Ltd. CP	COMMERCIAL PAPER		7/10/2018		50,000,000	1.87	\$49,593,333	\$49,578,445	-\$14,889
Banque et Caisse d'Epargne de L'Etat CP	COMMERCIAL PAPER		3/6/2018		64,000,000	1.44	\$63,914,773	\$63,907,580	-\$7,193
Banque et Caisse d'Epargne de L'Etat CP	COMMERCIAL PAPER		3/9/2018		46,000,000	1.44	\$45,933,338	\$45,927,381	-\$5,957
Banque et Caisse d'Epargne de L'Etat CP	COMMERCIAL PAPER		3/9/2018		30,000,000	1.44	\$29,956,525	\$29,952,640	-\$3,885
Barton Capital S.A. CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		2/26/2018		15,000,000	1.73	\$14,981,583	\$14,982,775	\$1,192
Barton Capital S.A. CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		3/2/2018		75,000,000	1.68	\$74,896,875	\$74,900,000	\$3,125
Barton Capital S.A. CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		3/5/2018		50,000,000	1.68	\$49,924,375	\$49,925,796	\$1,421
Barton Capital S.A. CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		3/13/2018		50,000,000	1.68	\$49,906,042	\$49,904,903	-\$1,139
Barton Capital S.A. CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		3/16/2018		80,000,000	1.68	\$79,838,667	\$79,834,854	-\$3,813
Bedford Row Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		7/12/2018		50,000,000	1.62	\$49,644,500	\$49,573,400	-\$71,100
Bedford Row Funding Corp., Aug 03, 2018	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	1.76	8/3/2018	2/5/2018	20,000,000	1.77	\$20,000,000	\$19,997,680	-\$2,320
Bedford Row Funding Corp., Feb 08, 2018	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	2.07	2/8/2018	2/8/2018	25,000,000	2.07	\$25,000,000	\$25,003,450	\$3,450
Bedford Row Funding Corp., Jan 11, 2019	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	1.82	1/11/2019	2/12/2018	20,000,000	1.84	\$20,000,000	\$19,998,440	-\$1,560
Bedford Row Funding Corp., Jan 14, 2019	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	1.82	1/14/2019	2/14/2018	30,000,000	1.84	\$30,000,000	\$30,000,000	\$0
Bedford Row Funding Corp., Jun 28, 2018	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	1.83	6/28/2018	3/28/2018	23,000,000	1.85	\$23,000,000	\$23,015,295	\$15,295
Bedford Row Funding Corp., Mar 22, 2018	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	1.90	3/22/2018	2/22/2018	30,000,000	1.93	\$30,000,000	\$30,000,000	\$0
Bedford Row Funding Corp., Nov 09, 2018	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	1.81	11/9/2018	2/9/2018	13,000,000	1.81	\$13,000,000	\$13,000,364	\$364
Bedford Row Funding Corp., Nov 19, 2018	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	1.79	11/19/2018	2/20/2018	29,000,000	1.81	\$29,000,000	\$29,000,000	\$0
Bedford Row Funding Corp., Oct 01, 2018	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	1.83	10/1/2018	4/2/2018	80,000,000	1.86	\$80,000,000	\$80,000,000	\$0
Bedford Row Funding Corp., Oct 05, 2018	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	1.85	10/5/2018	4/5/2018	20,000,000	1.87	\$20,000,000	\$20,014,720	\$14,720
Bruce T. Brown 2017 Irrevocable Trust, Series 2017, Oct 01, 2024	VARIABLE RATE DEMAND NOTE	1.56	10/1/2024	2/1/2018	5,185,000	1.56	\$5,185,000	\$5,185,000	\$0
CAFCO, LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		2/1/2018		10,000,000	1.42	\$9,999,614	\$9,999,599	-\$15
CAFCO, LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		3/2/2018		25,000,000	1.43	\$24,970,833	\$24,967,917	-\$2,917

See notes at end of table.

INVENTORY OF HOLDINGS FOR JANUARY 2018

Security Name	Security Classification	Cpn/Dis	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
CAFCO, LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		3/26/2018		50,000,000	1.80	\$49,867,250	\$49,875,800	\$8,550
CHARTA, LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		2/9/2018		93,000,000	1.54	\$92,964,893	\$92,965,055	\$163
CHARTA, LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		6/7/2018		50,000,000	1.74	\$49,700,139	\$49,670,153	-\$29,986
CRC Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		2/21/2018		56,000,000	1.54	\$55,950,673	\$55,950,412	-\$261
CRC Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		2/26/2018		58,000,000	1.56	\$57,935,910	\$57,935,449	-\$461
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	1.57	7/3/2018		100,000,000	1.59	\$100,000,000	\$99,862,816	-\$137,184
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	1.57	7/5/2018		97,000,000	1.59	\$97,000,000	\$96,863,186	-\$136,814
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	1.59	7/9/2018		25,000,000	1.61	\$25,000,000	\$24,964,807	-\$35,194
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	1.76	11/13/2018		25,000,000	1.78	\$25,000,000	\$24,929,000	-\$71,000
Canadian Imperial Bank of Commerce, Apr 19, 2018	VARIABLE RATE COMMERCIAL PAPER - 4-2	1.89	4/19/2018	4/19/2018	50,000,000	1.92	\$50,000,000	\$50,032,200	\$32,200
Canadian Imperial Bank of Commerce, Nov 13, 2018	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.82	11/13/2018	2/13/2018	1,000,000	1.84	\$1,000,000	\$1,000,289	\$289
Canadian Imperial Bank of Commerce, Sep 13, 2018	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.81	9/13/2018	3/13/2018	24,000,000	1.71	\$24,019,463	\$24,002,820	-\$16,643
Citibank NA, New York CD	CERTIFICATE OF DEPOSIT	1.50	2/20/2018		45,000,000	1.52	\$45,000,000	\$44,999,775	-\$225
Citibank NA, New York, Aug 01, 2018	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.74	8/1/2018	2/1/2018	100,000,000	1.77	\$100,000,000	\$100,000,000	\$0
Citibank NA, New York, Jul 11, 2018	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.71	7/11/2018	2/12/2018	50,000,000	1.74	\$50,000,000	\$50,003,500	\$3,500
Collateralized Commercial Paper Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		6/15/2018		15,000,000	1.62	\$14,911,125	\$14,895,038	-\$16,088
Collateralized Commercial Paper Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		9/7/2018		105,000,000	1.94	\$103,792,763	\$103,718,667	-\$74,095
Collateralized Commercial Paper Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		9/7/2018		54,000,000	1.96	\$53,372,565	\$53,341,029	-\$31,536
Collateralized Commercial Paper Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		9/14/2018		75,000,000	2.11	\$74,034,792	\$74,050,800	\$16,008
Collateralized Commercial Paper Co. LLC, Jul 31, 2018	VARIABLE RATE COMMERCIAL PAPER-ABS 3A3	1.79	7/31/2018	2/28/2018	11,000,000	1.82	\$11,000,000	\$10,999,879	-\$121
Collateralized Commercial Paper Co. LLC, Jun 22, 2018	VARIABLE RATE COMMERCIAL PAPER-ABS 3A3	1.81	6/22/2018	3/22/2018	95,700,000	1.83	\$95,700,000	\$95,767,277	\$67,277
Collateralized Commercial Paper Co. LLC, May 23, 2018	VARIABLE RATE COMMERCIAL PAPER-ABS 3A3	1.78	5/23/2018	2/23/2018	25,000,000	1.81	\$25,000,000	\$25,009,675	\$9,675
Commonwealth Bank of Australia, Apr 27, 2018	VARIABLE RATE COMMERCIAL PAPER - 4-2	1.43	4/27/2018	4/27/2018	15,000,000	1.46	\$15,000,045	\$15,009,315	\$9,270
Commonwealth Bank of Australia, Dec 28, 2018	VARIABLE RATE COMMERCIAL PAPER - 4-2	1.83	12/28/2018	2/28/2018	50,000,000	1.85	\$50,000,000	\$50,006,200	\$6,200
Commonwealth Bank of Australia, Mar 29, 2018	VARIABLE RATE COMMERCIAL PAPER - 4-2	1.83	3/29/2018	3/29/2018	20,000,000	1.86	\$20,000,000	\$20,009,180	\$9,180
Commonwealth Bank of Australia, May 10, 2018	VARIABLE RATE COMMERCIAL PAPER - 4-2	1.75	5/10/2018	2/12/2018	70,000,000	1.78	\$70,000,000	\$70,026,250	\$26,250
Corporate Finance Managers, Inc., Series B, Feb 02, 2043	VARIABLE RATE DEMAND NOTE	1.60	2/2/2043	2/1/2018	7,815,000	1.60	\$7,815,000	\$7,815,000	\$0
DNB Bank ASA CP4-2	COMMERCIAL PAPER - 4-2		3/23/2018		25,000,000	1.62	\$24,943,688	\$24,944,219	\$531
DZ Bank AG Deutsche Zentral-Genossenschaftsbank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	1.39	2/2/2018		20,000,000	1.47	\$19,999,933	\$19,999,940	\$7
DZ Bank AG Deutsche Zentral-Genossenschaftsbank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	1.70	3/16/2018		50,000,000	1.72	\$50,000,000	\$50,005,450	\$5,450
DZ Bank AG Deutsche Zentral-Genossenschaftsbank CP4-2	COMMERCIAL PAPER - 4-2		2/1/2018		485,000,000	1.37	\$484,981,813	\$484,981,032	-\$781
DZ Bank AG Deutsche Zentral-Genossenschaftsbank CP4-2	COMMERCIAL PAPER - 4-2		3/22/2018		50,000,000	1.63	\$49,888,889	\$49,891,181	\$2,292
Dreyfus Government Cash Management Fund	OVERNIGHT MUTUAL FUND	1.21	2/1/2018	10/5/2016	6,026,081	1.23	\$6,026,081	\$6,026,081	\$0

See notes at end of table.

INVENTORY OF HOLDINGS FOR JANUARY 2018

Security Name	Security Classification	Cpn/Dis	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
Gotham Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		2/20/2018		50,000,000	1.54	\$49,958,056	\$49,957,834	-\$222
Gotham Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		3/7/2018		50,000,000	1.63	\$49,922,222	\$49,922,320	\$97
Gotham Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		3/8/2018		3,005,000	1.65	\$3,000,132	\$3,000,186	\$54
Gotham Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		3/9/2018		12,600,000	1.65	\$12,579,021	\$12,579,202	\$181
Gotham Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		3/13/2018		50,000,000	1.67	\$49,906,611	\$49,907,750	\$1,139
Gotham Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		3/15/2018		75,000,000	1.66	\$74,853,979	\$74,854,158	\$179
Gotham Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		3/21/2018		43,000,000	1.85	\$42,893,479	\$42,902,961	\$9,482
Gotham Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		5/1/2018		30,000,000	1.83	\$29,865,000	\$29,862,000	-\$3,000
Gulf Gate Apartments LLC, Series 2003, Sep 01, 2028	VARIABLE RATE DEMAND NOTE	1.60	9/1/2028	2/1/2018	7,550,000	1.60	\$7,550,000	\$7,550,000	\$0
Henry Andrew Brown, III 2017 Irrevocable Trust, Series 2017, Oct 01, 2042	VARIABLE RATE DEMAND NOTE	1.56	10/1/2042	2/1/2018	4,260,000	1.56	\$4,260,000	\$4,260,000	\$0
Institutional Prime Value Obligations Fund, Class IS	MUTUAL FUND MONEY MARKET	1.56	2/1/2018	2/1/2018	456,059,512	1.57	\$456,059,512	\$456,013,906	-\$45,606
LMA-Americas LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		2/1/2018		141,600,000	1.37	\$141,594,690	\$141,594,698	\$8
LMA-Americas LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		2/2/2018		80,000,000	1.51	\$79,993,378	\$79,993,951	\$573
LMA-Americas LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		2/2/2018		100,000,000	1.51	\$99,991,722	\$99,992,439	\$717
LMA-Americas LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		2/5/2018		50,000,000	1.52	\$49,989,583	\$49,990,264	\$681
LMA-Americas LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		2/16/2018		50,000,000	1.68	\$49,963,333	\$49,965,778	\$2,445
Long Island Power Authority -CPLOC -Series 2015 GR-1A	CALLABLE COMMERCIAL PAPER	0.00	10/9/2018		50,000,000	1.62	\$50,000,000	\$50,000,000	\$0
Los Angeles County Fair Association, Nov 01, 2039	VARIABLE RATE DEMAND NOTE	1.60	11/1/2039	2/7/2018	9,515,000	1.60	\$9,515,000	\$9,515,000	\$0
Malayan Banking Berhad, New York CPLOC	COMMERCIAL PAPER - LOC		2/5/2018		33,900,000	1.48	\$33,893,173	\$33,893,102	-\$71
Malayan Banking Berhad, New York CPLOC	COMMERCIAL PAPER - LOC		3/21/2018		83,000,000	1.73	\$82,807,947	\$82,817,324	\$9,376
Malayan Banking Berhad, New York CPLOC	COMMERCIAL PAPER - LOC		4/13/2018		5,000,000	1.61	\$4,984,200	\$4,983,060	-\$1,140
Manhattan Asset Funding Company LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		2/7/2018		184,000,000	1.46	\$183,948,480	\$183,947,407	-\$1,073
Manhattan Asset Funding Company LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		3/27/2018		73,179,000	1.83	\$72,977,758	\$72,992,851	\$15,093
Mike P. Sturdivant, Sr. Family Trust, Series 2016, Nov 01, 2036	VARIABLE RATE DEMAND NOTE	1.54	11/1/2036	2/1/2018	2,200,000	1.56	\$2,200,000	\$2,200,000	\$0
Mississippi Business Finance Corp., Kohler Project, Jun 01, 2022	VARIABLE RATE DEMAND NOTE	1.72	6/1/2022	2/1/2018	10,000,000	1.70	\$10,000,000	\$10,000,000	\$0
Mizuho Bank Ltd. CDEUR (Sydney)	CERTIFICATE OF DEPOSIT - EURO	0.00	4/19/2018		270,000,000	1.84	\$268,945,919	\$268,783,753	-\$162,167
Mizuho Bank Ltd. CDEUR (Sydney)	CERTIFICATE OF DEPOSIT - EURO	0.00	4/30/2018		50,000,000	1.86	\$49,777,329	\$49,774,770	-\$2,560
Mizuho Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	1.60	3/7/2018		75,000,000	1.62	\$75,000,000	\$75,002,775	\$2,775
Mizuho Bank Ltd., Mar 14, 2018	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.72	3/14/2018	2/14/2018	25,000,000	1.74	\$25,000,023	\$25,006,650	\$6,627
Mizuho Securities USA, Inc. - REPO TRIPARTY OVERNIGHT FIXED	REPO TRIPARTY OVERNIGHT FIXED	1.37	2/1/2018		15,000,000	1.39	\$15,000,000	\$15,000,000	\$0
NRVV.Bank CP4-2	COMMERCIAL PAPER - 4-2		3/5/2018		50,000,000	1.44	\$49,935,146	\$49,928,134	-\$7,012
National Australia Bank Ltd., Melbourne, Apr 06, 2018	VARIABLE RATE COMMERCIAL PAPER - 4-2	1.84	4/6/2018	4/6/2018	53,000,000	1.87	\$53,000,000	\$53,026,977	\$26,977

See notes at end of table.

INVENTORY OF HOLDINGS FOR JANUARY 2018

Security Name	Security Classification	Cpn/Dis	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
Nederlandse Waterschapsbank NV CP4-2	COMMERCIAL PAPER - 4-2		2/27/2018		5,000,000	1.43	\$4,994,750	\$4,994,270	-\$480
Netherlands, Government of CP4-2	COMMERCIAL PAPER - 4-2		2/7/2018		300,000,000	1.52	\$299,925,000	\$299,918,916	-\$6,084
Novant Health, Inc., Series 1997, Jun 01, 2022	VARIABLE RATE DEMAND NOTE	1.60	6/1/2022	2/7/2018	44,800,000	1.62	\$44,800,000	\$44,800,000	\$0
Novartis Securities Investment Ltd. CP4-2	COMMERCIAL PAPER - 4-2		2/2/2018		120,000,000	1.51	\$119,990,067	\$119,990,900	\$834
Old Line Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		3/14/2018		50,000,000	1.50	\$49,914,250	\$49,905,734	-\$8,517
Old Line Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		3/20/2018		20,000,000	1.45	\$19,962,133	\$19,956,427	-\$5,707
Old Line Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		3/20/2018		25,000,000	1.45	\$24,952,667	\$24,945,533	-\$7,133
Old Line Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		6/11/2018		40,000,000	1.74	\$39,752,556	\$39,730,577	-\$21,979
Old Line Funding, LLC, Apr 20, 2018	COMMERCIAL PAPER ASSET BACKED CALLABLE		4/20/2018		50,000,000	1.84	\$49,802,500	\$49,806,999	\$4,499
Old Line Funding, LLC, Apr 30, 2018	COMMERCIAL PAPER ASSET BACKED CALLABLE		4/30/2018		50,000,000	1.84	\$49,777,500	\$49,776,882	-\$618
Old Line Funding, LLC, Mar 19, 2018	COMMERCIAL PAPER ASSET BACKED CALLABLE		3/19/2018		50,000,000	1.59	\$49,898,167	\$49,893,532	-\$4,635
Old Line Funding, LLC, Mar 22, 2018	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	1.76	3/22/2018	3/22/2018	30,000,000	1.78	\$30,000,000	\$30,007,980	\$7,980
Old Line Funding, LLC, May 02, 2018	COMMERCIAL PAPER ASSET BACKED CALLABLE		5/2/2018		100,000,000	1.80	\$99,552,583	\$99,542,219	-\$10,364
Old Line Funding, LLC, Nov 29, 2018	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	1.79	11/29/2018	2/28/2018	50,000,000	1.81	\$50,000,000	\$50,000,000	\$0
Royal Bank of Canada, Dec 06, 2018	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.67	12/6/2018	3/6/2018	25,000,000	1.69	\$25,000,000	\$25,020,475	\$20,475
Royal Bank of Canada, Jan 03, 2019	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.84	1/3/2019	4/3/2018	50,000,000	1.87	\$50,000,000	\$50,039,750	\$39,750
Royal Bank of Canada, Jan 04, 2019	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.83	1/4/2019	2/5/2018	54,000,000	1.84	\$54,000,000	\$54,001,728	\$1,728
Royal Bank of Canada, Jan 08, 2019	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.83	1/8/2019	2/8/2018	30,000,000	1.83	\$30,000,000	\$30,000,300	\$300
Royal Bank of Canada, Jun 12, 2018	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.68	6/12/2018	3/12/2018	100,000,000	1.70	\$100,000,000	\$100,052,200	\$52,200
Sabri Arac, The Quarry Lane School Series 2005, Oct 01, 2035	VARIABLE RATE DEMAND NOTE	1.60	10/1/2035	2/1/2018	12,260,000	1.60	\$12,260,000	\$12,260,000	\$0
Societe Generale, Paris CP4-2	COMMERCIAL PAPER - 4-2		2/1/2018		85,000,000	1.36	\$84,996,836	\$84,996,478	-\$359
Standard Chartered Bank plc TD	TIME DEPOSIT	1.44	2/1/2018		300,000,000	1.46	\$300,000,000	\$300,000,000	\$0
Standard Chartered Bank plc TD	TIME DEPOSIT	1.44	2/7/2018		300,000,000	1.46	\$300,000,000	\$300,000,000	\$0
Starbird Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		2/20/2018		33,000,000	1.53	\$32,972,500	\$32,971,895	-\$605
Starbird Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		2/26/2018		50,000,000	1.56	\$49,944,750	\$49,943,631	-\$1,120
Starbird Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		3/1/2018		70,000,000	1.62	\$69,909,778	\$69,911,188	\$1,410
Starbird Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		3/6/2018		98,500,000	1.60	\$98,353,946	\$98,351,899	-\$2,047
Starbird Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		3/9/2018		50,000,000	1.58	\$49,920,347	\$49,917,727	-\$2,621
Starbird Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		4/3/2018		98,000,000	1.83	\$97,696,200	\$97,716,791	\$20,591
Sumitomo Mitsui Banking Corp., Jun 01, 2018	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.77	6/1/2018	2/1/2018	50,000,000	1.79	\$50,000,000	\$50,003,100	\$3,100
Sumitomo Mitsui Banking Corp., Jun 06, 2018	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.78	6/6/2018	2/6/2018	100,000,000	1.78	\$100,000,000	\$100,000,000	\$0
Sumitomo Mitsui Banking Corp., May 21, 2018	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.76	5/21/2018	2/21/2018	50,000,000	1.79	\$50,000,000	\$50,007,600	\$7,600
Sumitomo Mitsui Banking Corp., May 21, 2018	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.76	5/21/2018	2/21/2018	75,000,000	1.79	\$75,000,000	\$75,011,400	\$11,400
Sumitomo Mitsui Trust Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	1.65	3/16/2018		75,000,000	1.67	\$75,000,000	\$75,004,250	\$4,250
Sumitomo Mitsui Trust Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	1.43	2/1/2018		200,000,000	1.45	\$200,000,000	\$199,999,864	-\$136

See notes at end of table.

INVENTORY OF HOLDINGS FOR JANUARY 2018

Security Name	Security Classification	Cpn/Dis	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
Sumitomo Mitsui Trust Bank Ltd. CP4-2	COMMERCIAL PAPER - 4-2		3/16/2018		15,000,000	1.68	\$14,969,750	\$14,970,630	\$880
Svenska Handelsbanken, Stockholm TDCAY	TIME DEPOSIT - CAYMAN	1.33	2/1/2018		500,000,000	1.35	\$500,000,000	\$500,000,000	\$0
TMF Biofuels LLC, Series 2012, Dec 01, 2032	VARIABLE RATE DEMAND NOTE	1.54	12/1/2032	2/1/2018	3,135,000	1.56	\$3,135,000	\$3,135,000	\$0
Thunder Bay Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		6/5/2018		30,000,000	1.74	\$29,822,917	\$29,808,125	-\$14,792
Thunder Bay Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		6/11/2018		55,000,000	1.74	\$54,659,764	\$54,630,343	-\$29,421
Thunder Bay Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		6/15/2018		40,000,000	1.80	\$39,736,000	\$39,722,500	-\$13,500
Thunder Bay Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		7/16/2018		20,000,000	1.91	\$19,827,544	\$19,826,346	-\$1,199
Thunder Bay Funding, LLC, Apr 27, 2018	COMMERCIAL PAPER ASSET BACKED CALLABLE		4/27/2018		49,000,000	1.84	\$48,806,450	\$48,812,902	\$6,452
Toronto Dominion Bank, Dec 03, 2018	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.80	12/3/2018	2/1/2018	103,000,000	1.82	\$103,000,000	\$102,988,052	-\$11,948
Toronto Dominion Bank, Nov 06, 2018	VARIABLE RATE COMMERCIAL PAPER - 4-2	1.90	11/6/2018	2/5/2018	25,000,000	1.52	\$25,000,000	\$25,000,000	\$0
Toronto Dominion Bank, Nov 30, 2018	VARIABLE RATE COMMERCIAL PAPER - 4-2	1.80	11/30/2018	2/28/2018	100,000,000	1.82	\$100,000,000	\$99,988,000	-\$12,000
Toronto Dominion Bank, Sep 25, 2018	VARIABLE RATE COMMERCIAL PAPER - 4-2	1.79	9/25/2018	2/26/2018	10,000,000	1.82	\$10,000,000	\$10,000,500	\$500
Toyota Motor Credit Corp. CP	COMMERCIAL PAPER		4/3/2018		98,000,000	1.52	\$97,748,521	\$97,731,812	-\$16,709
Toyota Motor Credit Corp., Jul 03, 2018	VARIABLE RATE COMMERCIAL PAPER	1.80	7/3/2018	4/2/2018	24,500,000	1.82	\$24,500,000	\$24,514,578	\$14,578
Toyota Motor Finance (Netherlands) B.V., May 11, 2018	VARIABLE RATE COMMERCIAL PAPER	1.76	5/11/2018	2/14/2018	53,000,000	1.78	\$53,000,000	\$53,019,610	\$19,610
UBS AG, Sr. Note, 1.8%, 03/26/2018	CORPORATE BOND	1.80	3/26/2018		2,500,000	1.64	\$2,500,567	\$2,500,152	-\$414
Wells Fargo Bank, N.A., Aug 23, 2018	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.77	8/23/2018	2/23/2018	30,000,000	1.80	\$30,000,000	\$30,000,930	\$930
Wells Fargo Bank, N.A., Dec 03, 2018	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.81	12/3/2018	2/1/2018	66,000,000	1.83	\$66,000,000	\$66,001,452	\$1,452
Wells Fargo Bank, N.A., Dec 27, 2018	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.85	12/27/2018	3/27/2018	89,000,000	1.88	\$89,000,000	\$89,084,639	\$84,639
Wells Fargo Bank, N.A., Feb 01, 2018	VARIABLE RATE CERTIFICATE OF DEPOSIT	2.08	2/1/2018	2/1/2018	25,000,000	2.11	\$25,000,000	\$25,000,475	\$475
Wells Fargo Bank, N.A., Feb 06, 2018	VARIABLE RATE CERTIFICATE OF DEPOSIT	2.07	2/6/2018	2/6/2018	25,000,000	1.69	\$25,000,000	\$25,001,025	\$1,025
Wells Fargo Bank, N.A., May 04, 2018	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.90	5/4/2018	2/5/2018	73,000,000	1.52	\$73,000,000	\$73,045,990	\$45,990
Wells Fargo Bank, N.A., Nov 28, 2018	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.80	11/28/2018	2/28/2018	50,000,000	1.82	\$50,000,000	\$49,997,700	-\$2,300
Westpac Banking Corp. Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	1.57	9/14/2018		50,000,000	1.59	\$50,000,000	\$49,870,125	-\$129,876
Westpac Banking Corp. Ltd., Sydney CP4-2	COMMERCIAL PAPER - 4-2		10/12/2018		15,000,000	1.76	\$14,819,025	\$14,784,523	-\$34,502
Westpac Banking Corp. Ltd., Sydney, Mar 29, 2018	VARIABLE RATE COMMERCIAL PAPER	1.83	3/29/2018	3/29/2018	107,000,000	1.86	\$107,000,000	\$107,060,883	\$60,883
Total Value of Assets					12,515,925,593		12,502,059,534	12,501,689,925	-369,610

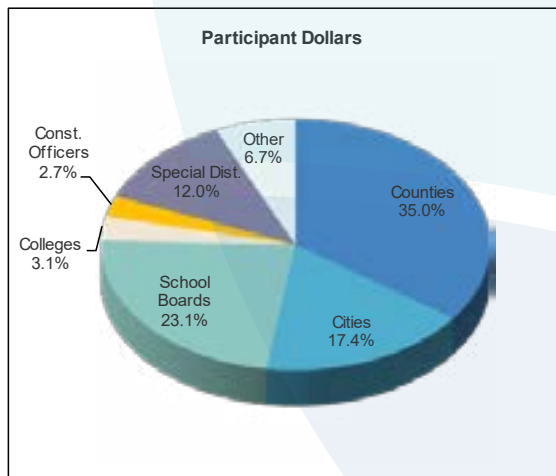
Notes: The data included in this report is unaudited. Amounts above are the value of investments. Income accruals, payables and uninvested cash are not included. Amortizations/accretions are reported with a one-day lag in the above valuations.

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

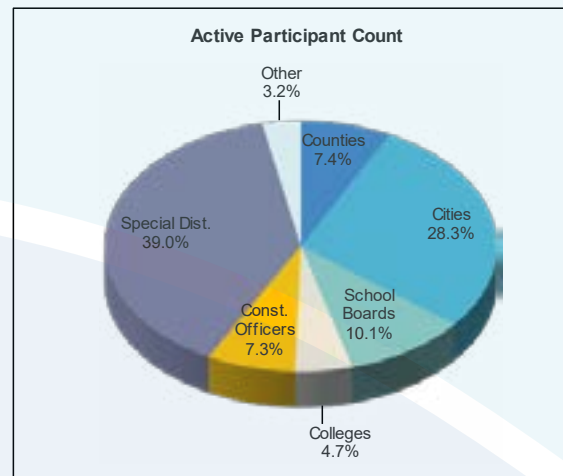
² Amortized cost is calculated using a straight line method.

PARTICIPANT CONCENTRATION DATA - AS OF JANUARY 2018

Participant Balance	Share of Total Fund	Share of Participant Count	Participant Balance	Share of Total Fund	Share of Participant Count
All Participants	100.0%	100.0%	Colleges & Universities	3.1%	4.7%
Top 10	35.7%	1.4%	Top 10	2.8%	1.4%
\$100 million or more	58.7%	4.1%	\$100 million or more	1.2%	0.1%
\$10 million up to \$100 million	35.1%	16.1%	\$10 million up to \$100 million	1.4%	0.8%
\$1 million up to \$10 million	5.7%	22.9%	\$1 million up to \$10 million	0.4%	1.8%
Under \$1 million	0.5%	56.8%	Under \$1 million	0.01%	1.9%
Counties	35.0%	7.4%	Constitutional Officers	2.7%	7.3%
Top 10	27.3%	1.4%	Top 10	0.9%	1.4%
\$100 million or more	30.2%	1.8%	\$100 million or more	0.0%	0.0%
\$10 million up to \$100 million	4.5%	1.7%	\$10 million up to \$100 million	2.0%	0.7%
\$1 million up to \$10 million	0.3%	1.1%	\$1 million up to \$10 million	0.6%	2.5%
Under \$1 million	0.0%	2.9%	Under \$1 million	0.0%	4.1%
Municipalities	17.4%	28.3%	Special Districts	12.0%	39.0%
Top 10	8.4%	1.4%	Top 10	7.1%	1.4%
\$100 million or more	4.7%	0.6%	\$100 million or more	3.5%	0.4%
\$10 million up to \$100 million	10.5%	5.0%	\$10 million up to \$100 million	6.6%	3.3%
\$1 million up to \$10 million	2.0%	8.1%	\$1 million up to \$10 million	1.6%	6.8%
Under \$1 million	0.1%	14.6%	Under \$1 million	0.3%	28.6%
School Boards	23.1%	10.1%	Other	6.7%	3.2%
Top 10	16.8%	1.4%	Top 10	6.1%	1.4%
\$100 million or more	14.1%	0.8%	\$100 million or more	4.9%	0.4%
\$10 million up to \$100 million	8.4%	3.7%	\$10 million up to \$100 million	1.6%	1.0%
\$1 million up to \$10 million	0.5%	1.9%	\$1 million up to \$10 million	0.2%	0.7%
Under \$1 million	0.0%	3.6%	Under \$1 million	0.0%	1.1%



Total Fund Value: \$12,160,786,825



Total Active Participant Count: 725

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

COMPLIANCE WITH INVESTMENT POLICY FOR JANUARY 2018

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 meets monthly and on an ad hoc basis to review compliance exceptions, to document responses to exceptions, and to formally escalate recommendations for approval by the Executive Director & CIO. The IOG also reviews the Federated compliance report each month, as well as the results of independent compliance testing conducted by SBA Risk Management and Compliance. 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
Florida PRIME's Investment Policy	
Securities must be USD denominated.	Pass
Ratings requirements	
The Florida PRIME investment portfolio must purchase exclusively first-tier securities. Securities purchased with short-term ratings by an NRSRO, or comparable in quality and security to other obligations of the issuer that have received short-term ratings from an NRSRO, are eligible if they are in one of the two highest rating categories.	Pass
Securities purchased that do not have short-term ratings must have a long-term rating in one of the three highest long-term rating categories.	Pass
Commercial Paper must be rated by at least one short-term NRSRO.	Pass
Repurchase Agreement Counterparties must be rated by S&P	Pass
S&P Weighted Average Life - maximum 90 days ¹	Pass
Maturity	
Securities, excluding Government floating rate notes/variable rate notes, purchased did not have a maturity in excess of 397 days.	Pass
Government floating rate notes/variable rate notes purchased did not have a maturity in excess of 762 days.	Pass
The Florida PRIME investment portfolio must maintain a Spread WAM of 120 days or less.	Pass
Issuer Diversification	
First-tier issuers (limit does not apply to cash, cash items, U.S. Government securities refunded securities and repo collateralized by these securities) are limited, at the time of purchase, to 5% of the Florida PRIME investment portfolio's total assets. ²	Pass
Demand Feature and Guarantor Diversification	
First-tier securities issued by or subject to demand features and guarantees of a non-controlled person, at time of purchase, are limited to 10% with respect to 75% of the Florida PRIME investment portfolio's total assets.	Pass
First-tier securities issued by or subject to demand features and guarantees of a control person, at time of purchase, are limited to 10% with respect to the Florida PRIME investment portfolio's total assets.	Pass
Money Market Mutual Funds	
The account, at time of purchase, will not have exposure to any one Money Market Mutual Fund in excess of 10% of the Florida PRIME investment portfolio's total assets.	Pass
Concentration Tests	
The account, at time of purchase, will not have exposure to an industry sector, excluding the financial services industry, in excess of 25% of the Florida PRIME investment portfolio's total assets.	Pass
The account, at time of purchase, will not have exposure to any single Government Agency in excess of 33.33% of the Florida PRIME investment portfolio's total assets.	Pass
The account, at time of purchase, will not have exposure to illiquid securities in excess of 5% of the Florida PRIME investment portfolio's total assets.	Pass
The account, at time of purchase, will invest at least 10% of the Florida PRIME investment portfolio's total assets in securities accessible within one business day.	Pass
The account, at time of purchase, will invest at least 30% of the Florida PRIME investment portfolio's total assets in securities accessible within five business days. ³	Pass
S&P Requirements	
The Florida PRIME investment portfolio must maintain a Dollar Weighted Average Maturity of 60 days or less.	Pass
The account, at time of purchase, will invest at least 50% of the Florida PRIME investment portfolio's total assets in Securities in Highest Rating Category (A-1+ or equivalent).	Pass

¹ The fund may use floating rate government securities to extend the limit up to 120 days

² This limitation applies at time of trade. Under Rule 2a-7, a fund is not required to liquidate positions if the exposure in excess of the specified percentage is caused by account movements.

³ This limitation applies at time of trade. Under Rule 2a-7, a fund is not required to take immediate corrective measures if asset movements cause the exposure to be below the specified percentage.

TRADING ACTIVITY FOR JANUARY 2018

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain (Loss)
CHARTA, LLC CPABS4-CPABS4	01/09/18	01/08/18	01/08/18	34,500,000	34,498,639	0	34,498,639	0
CITIBANK NA	07/11/18	01/11/18	01/11/18	50,000,000	50,000,000	0	50,000,000	0
CITIBANK NA	08/01/18	01/31/18	01/31/18	50,000,000	50,000,000	0	50,000,000	0
CITIBANK NA	08/01/18	01/31/18	01/31/18	50,000,000	50,000,000	0	50,000,000	0
MIZUHO BANK LTD,CDEUR	04/19/18	01/17/18	01/19/18	120,000,000	119,459,446	0	119,459,446	0
MIZUHO BANK LTD,CDEUR	04/19/18	01/17/18	01/19/18	150,000,000	149,324,307	0	149,324,307	0
MIZUHO BANK LTD,CDEUR	04/30/18	01/31/18	02/01/18	50,000,000	49,777,329	0	49,777,329	0
COMMONWEALTH BANK OF AUSTRALIA	12/28/18	01/02/18	01/04/18	50,000,000	50,000,000	0	50,000,000	0
COOPERATIEVE RABOBANK UA/NY	01/03/18	01/02/18	01/02/18	50,000,000	49,998,028	0	49,998,028	0
COOPERATIEVE RABOBANK UA/NY	01/03/18	01/02/18	01/02/18	50,000,000	49,998,028	0	49,998,028	0
COOPERATIEVE RABOBANK UA/NY	01/03/18	01/02/18	01/02/18	50,000,000	49,998,028	0	49,998,028	0
COOPERATIEVE RABOBANK UA/NY	01/03/18	01/02/18	01/02/18	50,000,000	49,998,028	0	49,998,028	0
COOPERATIEVE RABOBANK UA/NY	01/03/18	01/02/18	01/02/18	20,000,000	19,999,211	0	19,999,211	0
COOPERATIEVE RABOBANK UA/NY	01/03/18	01/02/18	01/02/18	50,000,000	49,998,028	0	49,998,028	0
COOPERATIEVE RABOBANK UA/NY	01/04/18	01/03/18	01/03/18	50,000,000	49,998,028	0	49,998,028	0
COOPERATIEVE RABOBANK UA/NY	01/04/18	01/03/18	01/03/18	50,000,000	49,998,028	0	49,998,028	0
COOPERATIEVE RABOBANK UA/NY	01/04/18	01/03/18	01/03/18	50,000,000	49,998,028	0	49,998,028	0
COOPERATIEVE RABOBANK UA/NY	01/04/18	01/03/18	01/03/18	50,000,000	49,998,028	0	49,998,028	0
COOPERATIEVE RABOBANK UA/NY	01/04/18	01/03/18	01/03/18	50,000,000	49,998,028	0	49,998,028	0
COOPERATIEVE RABOBANK UA/NY	01/04/18	01/03/18	01/03/18	50,000,000	49,998,028	0	49,998,028	0
COOPERATIEVE RABOBANK UA/NY	01/04/18	01/03/18	01/03/18	50,000,000	49,998,028	0	49,998,028	0
COOPERATIEVE RABOBANK UA/NY	01/04/18	01/03/18	01/03/18	50,000,000	49,998,028	0	49,998,028	0
COOPERATIEVE RABOBANK UA/NY	01/04/18	01/03/18	01/03/18	50,000,000	49,998,028	0	49,998,028	0
COOPERATIEVE RABOBANK UA/NY	01/04/18	01/03/18	01/03/18	50,000,000	49,998,028	0	49,998,028	0
COOPERATIEVE RABOBANK UA/NY	01/04/18	01/03/18	01/03/18	37,600,000	37,598,517	0	37,598,517	0
COOPERATIEVE RABOBANK UA/NY	01/08/18	01/05/18	01/05/18	50,000,000	49,994,084	0	49,994,084	0
COOPERATIEVE RABOBANK UA/NY	01/08/18	01/05/18	01/05/18	50,000,000	49,994,084	0	49,994,084	0
COOPERATIEVE RABOBANK UA/NY	01/08/18	01/05/18	01/05/18	50,000,000	49,994,084	0	49,994,084	0
COOPERATIEVE RABOBANK UA/NY	01/08/18	01/05/18	01/05/18	12,900,000	12,898,474	0	12,898,474	0
COOPERATIEVE RABOBANK UA/NY	01/08/18	01/05/18	01/05/18	50,000,000	49,994,084	0	49,994,084	0
COOPERATIEVE RABOBANK UA/NY	01/08/18	01/05/18	01/05/18	50,000,000	49,994,084	0	49,994,084	0
COOPERATIEVE RABOBANK UA/NY	01/08/18	01/05/18	01/05/18	50,000,000	49,994,084	0	49,994,084	0
COOPERATIEVE RABOBANK UA/NY	01/09/18	01/08/18	01/08/18	50,000,000	49,998,028	0	49,998,028	0
COOPERATIEVE RABOBANK UA/NY	01/09/18	01/08/18	01/08/18	50,000,000	49,998,028	0	49,998,028	0
COOPERATIEVE RABOBANK UA/NY	01/09/18	01/08/18	01/08/18	50,000,000	49,998,028	0	49,998,028	0
COOPERATIEVE RABOBANK UA/NY	01/09/18	01/08/18	01/08/18	50,000,000	49,998,028	0	49,998,028	0
COOPERATIEVE RABOBANK UA/NY	01/09/18	01/08/18	01/08/18	50,000,000	49,998,028	0	49,998,028	0
COOPERATIEVE RABOBANK UA/NY	01/09/18	01/08/18	01/08/18	50,000,000	49,998,028	0	49,998,028	0
COOPERATIEVE RABOBANK UA/NY	01/09/18	01/08/18	01/08/18	50,000,000	49,998,028	0	49,998,028	0
COOPERATIEVE RABOBANK UA/NY	01/09/18	01/08/18	01/08/18	50,000,000	49,998,028	0	49,998,028	0
COOPERATIEVE RABOBANK UA/NY	01/09/18	01/08/18	01/08/18	50,000,000	49,998,028	0	49,998,028	0
COOPERATIEVE RABOBANK UA/NY	01/09/18	01/08/18	01/08/18	50,000,000	49,998,028	0	49,998,028	0
COOPERATIEVE RABOBANK UA/NY	01/09/18	01/08/18	01/08/18	50,000,000	49,998,028	0	49,998,028	0
COOPERATIEVE RABOBANK UA/NY	01/09/18	01/08/18	01/08/18	38,200,000	38,198,493	0	38,198,493	0
COOPERATIEVE RABOBANK UA/NY	01/10/18	01/09/18	01/09/18	50,000,000	49,998,028	0	49,998,028	0
COOPERATIEVE RABOBANK UA/NY	01/10/18	01/09/18	01/09/18	50,000,000	49,998,028	0	49,998,028	0
COOPERATIEVE RABOBANK UA/NY	01/10/18	01/09/18	01/09/18	50,000,000	49,998,028	0	49,998,028	0
COOPERATIEVE RABOBANK UA/NY	01/10/18	01/09/18	01/09/18	38,200,000	38,198,493	0	38,198,493	0
COOPERATIEVE RABOBANK UA/NY	01/11/18	01/10/18	01/10/18	50,000,000	49,998,028	0	49,998,028	0
COOPERATIEVE RABOBANK UA/NY	01/11/18	01/10/18	01/10/18	50,000,000	49,998,028	0	49,998,028	0
COOPERATIEVE RABOBANK UA/NY	01/11/18	01/10/18	01/10/18	50,000,000	49,998,028	0	49,998,028	0
COOPERATIEVE RABOBANK UA/NY	01/11/18	01/10/18	01/10/18	50,000,000	49,998,028	0	49,998,028	0
COOPERATIEVE RABOBANK UA/NY	01/11/18	01/10/18	01/10/18	50,000,000	49,998,028	0	49,998,028	0
COOPERATIEVE RABOBANK UA/NY	01/11/18	01/10/18	01/10/18	50,000,000	49,998,028	0	49,998,028	0
COOPERATIEVE RABOBANK UA/NY	01/11/18	01/10/18	01/10/18	50,000,000	49,998,028	0	49,998,028	0
COOPERATIEVE RABOBANK UA/NY	01/12/18	01/11/18	01/11/18	50,000,000	49,998,028	0	49,998,028	0
COOPERATIEVE RABOBANK UA/NY	01/12/18	01/11/18	01/11/18	38,500,000	38,498,482	0	38,498,482	0
COOPERATIEVE RABOBANK UA/NY	01/12/18	01/11/18	01/11/18	50,000,000	49,998,028	0	49,998,028	0
COOPERATIEVE RABOBANK UA/NY	01/12/18	01/11/18	01/11/18	50,000,000	49,998,028	0	49,998,028	0
COOPERATIEVE RABOBANK UA/NY	01/12/18	01/11/18	01/11/18	50,000,000	49,998,028	0	49,998,028	0
COOPERATIEVE RABOBANK UA/NY	01/12/18	01/11/18	01/11/18	50,000,000	49,998,028	0	49,998,028	0
COOPERATIEVE RABOBANK UA/NY	01/12/18	01/11/18	01/11/18	50,000,000	49,998,028	0	49,998,028	0

TRADING ACTIVITY FOR JANUARY 2018

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
DZ BANK AG DEUTSCHECP4-2	01/31/18	01/30/18	01/30/18	50,000,000	49,998,042	0	49,998,042	0
DZ BANK AG DEUTSCHECP4-2	01/31/18	01/30/18	01/30/18	50,000,000	49,998,042	0	49,998,042	0
DZ BANK AG DEUTSCHECP4-2	01/31/18	01/30/18	01/30/18	50,000,000	49,998,042	0	49,998,042	0
DZ BANK AG DEUTSCHECP4-2	01/31/18	01/30/18	01/30/18	50,000,000	49,998,042	0	49,998,042	0
DZ BANK AG DEUTSCHECP4-2	01/31/18	01/30/18	01/30/18	50,000,000	49,998,042	0	49,998,042	0
DZ BANK AG DEUTSCHECP4-2	01/31/18	01/30/18	01/30/18	5,000,000	4,999,804	0	4,999,804	0
DZ BANK AG DEUTSCHECP4-2	02/01/18	01/31/18	01/31/18	50,000,000	49,998,125	0	49,998,125	0
DZ BANK AG DEUTSCHECP4-2	02/01/18	01/31/18	01/31/18	50,000,000	49,998,125	0	49,998,125	0
DZ BANK AG DEUTSCHECP4-2	02/01/18	01/31/18	01/31/18	50,000,000	49,998,125	0	49,998,125	0
DZ BANK AG DEUTSCHECP4-2	02/01/18	01/31/18	01/31/18	50,000,000	49,998,125	0	49,998,125	0
DZ BANK AG DEUTSCHECP4-2	02/01/18	01/31/18	01/31/18	50,000,000	49,998,125	0	49,998,125	0
DZ BANK AG DEUTSCHECP4-2	02/01/18	01/31/18	01/31/18	35,000,000	34,998,688	0	34,998,688	0
DZ BANK AG DEUTSCHECP4-2	02/01/18	01/31/18	01/31/18	50,000,000	49,998,125	0	49,998,125	0
DZ BANK AG DEUTSCHECP4-2	02/01/18	01/31/18	01/31/18	50,000,000	49,998,125	0	49,998,125	0
DZ BANK AG DEUTSCHECP4-2	02/01/18	01/31/18	01/31/18	50,000,000	49,998,125	0	49,998,125	0
DZ BANK AG DEUTSCHECP4-2	02/01/18	01/31/18	01/31/18	50,000,000	49,998,125	0	49,998,125	0
EXXON MOBIL CORP	01/18/18	01/17/18	01/17/18	7,900,000	7,899,695	0	7,899,695	0
GOTHAM FUNDING CORP	05/01/18	01/31/18	01/31/18	30,000,000	29,865,000	0	29,865,000	0
LMA-AMERICAS LLC	01/03/18	01/02/18	01/02/18	50,000,000	49,998,014	0	49,998,014	0
LMA-AMERICAS LLC	01/03/18	01/02/18	01/02/18	50,000,000	49,998,014	0	49,998,014	0
LMA-AMERICAS LLC	01/04/18	01/03/18	01/03/18	50,000,000	49,998,014	0	49,998,014	0
LMA-AMERICAS LLC	01/04/18	01/03/18	01/03/18	37,700,000	37,698,502	0	37,698,502	0
LMA-AMERICAS LLC	01/05/18	01/04/18	01/04/18	50,000,000	49,998,014	0	49,998,014	0
LMA-AMERICAS LLC	01/05/18	01/04/18	01/04/18	39,900,000	39,898,415	0	39,898,415	0
LMA-AMERICAS LLC	01/09/18	01/08/18	01/08/18	50,000,000	49,998,014	0	49,998,014	0
LMA-AMERICAS LLC	01/09/18	01/08/18	01/08/18	43,500,000	43,498,272	0	43,498,272	0
LMA-AMERICAS LLC	01/10/18	01/09/18	01/09/18	50,000,000	49,998,014	0	49,998,014	0
LMA-AMERICAS LLC	01/10/18	01/09/18	01/09/18	38,200,000	38,198,483	0	38,198,483	0
LMA-AMERICAS LLC	01/11/18	01/10/18	01/10/18	50,000,000	49,998,014	0	49,998,014	0
LMA-AMERICAS LLC	01/11/18	01/10/18	01/10/18	38,400,000	38,398,475	0	38,398,475	0
LMA-AMERICAS LLC	01/12/18	01/11/18	01/11/18	50,000,000	49,998,014	0	49,998,014	0
LMA-AMERICAS LLC	01/12/18	01/11/18	01/11/18	47,100,000	47,098,129	0	47,098,129	0
LMA-AMERICAS LLC	01/16/18	01/12/18	01/12/18	50,000,000	49,992,056	0	49,992,056	0
LMA-AMERICAS LLC	01/16/18	01/12/18	01/12/18	50,000,000	49,992,056	0	49,992,056	0
LMA-AMERICAS LLC	01/17/18	01/16/18	01/16/18	50,000,000	49,998,014	0	49,998,014	0
LMA-AMERICAS LLC	01/17/18	01/16/18	01/16/18	49,620,000	49,618,029	0	49,618,029	0
LMA-AMERICAS LLC	01/17/18	01/16/18	01/16/18	2,000,000	1,999,921	0	1,999,921	0
LMA-AMERICAS LLC	01/18/18	01/17/18	01/17/18	50,000,000	49,998,014	0	49,998,014	0
LMA-AMERICAS LLC	01/18/18	01/17/18	01/17/18	40,200,000	40,198,403	0	40,198,403	0
LMA-AMERICAS LLC	01/19/18	01/18/18	01/18/18	50,000,000	49,998,014	0	49,998,014	0
LMA-AMERICAS LLC	01/19/18	01/18/18	01/18/18	38,800,000	38,798,459	0	38,798,459	0
LMA-AMERICAS LLC	01/22/18	01/19/18	01/19/18	50,000,000	49,994,042	0	49,994,042	0
LMA-AMERICAS LLC	01/22/18	01/19/18	01/19/18	38,700,000	38,695,388	0	38,695,388	0
LMA-AMERICAS LLC	01/23/18	01/22/18	01/22/18	50,000,000	49,998,014	0	49,998,014	0
LMA-AMERICAS LLC	01/23/18	01/22/18	01/22/18	38,400,000	38,398,475	0	38,398,475	0
LMA-AMERICAS LLC	01/24/18	01/23/18	01/23/18	50,000,000	49,998,014	0	49,998,014	0
LMA-AMERICAS LLC	01/24/18	01/23/18	01/23/18	38,500,000	38,498,471	0	38,498,471	0
LMA-AMERICAS LLC	01/25/18	01/24/18	01/24/18	50,000,000	49,998,014	0	49,998,014	0
LMA-AMERICAS LLC	01/25/18	01/24/18	01/24/18	50,000,000	49,998,014	0	49,998,014	0
LMA-AMERICAS LLC	01/26/18	01/25/18	01/25/18	50,000,000	49,998,014	0	49,998,014	0
LMA-AMERICAS LLC	01/26/18	01/25/18	01/25/18	40,600,000	40,598,387	0	40,598,387	0
LMA-AMERICAS LLC	01/29/18	01/26/18	01/26/18	50,000,000	49,994,042	0	49,994,042	0
LMA-AMERICAS LLC	01/29/18	01/26/18	01/26/18	38,700,000	38,695,388	0	38,695,388	0
LMA-AMERICAS LLC	01/30/18	01/29/18	01/29/18	39,000,000	38,998,451	0	38,998,451	0
LMA-AMERICAS LLC	01/30/18	01/29/18	01/29/18	50,000,000	49,998,014	0	49,998,014	0
LMA-AMERICAS LLC	01/30/18	01/29/18	01/29/18	50,000,000	49,998,014	0	49,998,014	0
LMA-AMERICAS LLC	01/30/18	01/29/18	01/29/18	45,600,000	45,598,189	0	45,598,189	0
LMA-AMERICAS LLC	01/31/18	01/30/18	01/30/18	50,000,000	49,998,014	0	49,998,014	0
LMA-AMERICAS LLC	01/31/18	01/30/18	01/30/18	39,600,000	39,598,427	0	39,598,427	0
LMA-AMERICAS LLC	02/01/18	01/31/18	01/31/18	50,000,000	49,998,125	0	49,998,125	0
LMA-AMERICAS LLC	02/01/18	01/31/18	01/31/18	39,800,000	39,798,508	0	39,798,508	0
LMA-AMERICAS LLC	02/01/18	01/31/18	01/31/18	50,000,000	49,998,125	0	49,998,125	0
LMA-AMERICAS LLC	02/01/18	01/31/18	01/31/18	1,800,000	1,799,933	0	1,799,933	0
LONG ISLAND POWER AUTHORITY CPLOC SERIES 2015 GR-1A	10/09/18	01/10/18	01/10/18	50,000,000	50,000,000	0	50,000,000	0
MANHATTAN ASSET FUNCPABS4	02/07/18	01/31/18	01/31/18	50,000,000	49,986,000	0	49,986,000	0
MANHATTAN ASSET FUNCPABS4	02/07/18	01/31/18	01/31/18	50,000,000	49,986,000	0	49,986,000	0
MANHATTAN ASSET FUNCPABS4	02/07/18	01/31/18	01/31/18	50,000,000	49,986,000	0	49,986,000	0

TRADING ACTIVITY FOR JANUARY 2018

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
MANHATTAN ASSET FUNCPABS4	02/07/18	01/31/18	01/31/18	34,000,000	33,990,480	0	33,990,480	0
NEDERLANDSE WATERS CCP4-2	01/25/18	01/18/18	01/18/18	50,000,000	49,986,000	0	49,986,000	0
NEDERLANDSE WATERS CCP4-2	01/25/18	01/18/18	01/18/18	50,000,000	49,986,000	0	49,986,000	0
NEDERLANDSE WATERS CCP4-2	01/25/18	01/18/18	01/18/18	50,000,000	49,986,000	0	49,986,000	0
NEDERLANDSE WATERS CCP4-2	01/25/18	01/18/18	01/18/18	50,000,000	49,986,000	0	49,986,000	0
NEDERLANDSE WATERS CCP4-2	01/25/18	01/18/18	01/18/18	50,000,000	49,986,000	0	49,986,000	0
NEDERLANDSE WATERS CCP4-2	01/25/18	01/18/18	01/18/18	50,000,000	49,986,000	0	49,986,000	0
NOVARTIS SECURITIES CP4-2	02/02/18	01/17/18	01/17/18	50,000,000	49,966,889	0	49,966,889	0
NOVARTIS SECURITIES CP4-2	02/02/18	01/17/18	01/17/18	50,000,000	49,966,889	0	49,966,889	0
NOVARTIS SECURITIES CP4-2	02/02/18	01/17/18	01/17/18	20,000,000	19,986,756	0	19,986,756	0
NOVARTIS FINANCE COCP4-2	01/10/18	01/03/18	01/03/18	45,500,000	45,486,818	0	45,486,818	0
NOVARTIS FINANCE COCP4-2	01/26/18	01/25/18	01/25/18	2,300,000	2,299,909	0	2,299,909	0
OLD LINE FUNDING, LCPABS4	01/05/18	01/04/18	01/04/18	50,000,000	49,998,028	0	49,998,028	0
OLD LINE FUNDING, LCPABS4	01/05/18	01/04/18	01/04/18	16,500,000	16,499,349	0	16,499,349	0
OLD LINE FUNDING, LLC, MA	05/02/18	01/17/18	01/17/18	50,000,000	49,741,875	0	49,741,875	0
OLD LINE FUNDING, LLC, MA	05/02/18	01/17/18	01/17/18	50,000,000	49,741,875	0	49,741,875	0
ROYAL BANK OF CANADA/NEW YORK NY	01/03/19	01/03/18	01/03/18	50,000,000	50,000,000	0	50,000,000	0
ROYAL BANK OF CANADA/NEW YORK NY	01/04/19	01/04/18	01/04/18	50,000,000	50,000,000	0	50,000,000	0
ROYAL BANK OF CANADA/NEW YORK NY	01/04/19	01/04/18	01/04/18	4,000,000	4,000,000	0	4,000,000	0
ROYAL BANK OF CANADA/NEW YORK NY	01/08/19	01/08/18	01/08/18	30,000,000	30,000,000	0	30,000,000	0
SOCIETE GENERALE, PCP4-2	02/01/18	01/31/18	01/31/18	50,000,000	49,998,139	0	49,998,139	0
SOCIETE GENERALE, PCP4-2	02/01/18	01/31/18	01/31/18	35,000,000	34,998,697	0	34,998,697	0
STARBIRD FUNDING COCPABS4	01/03/18	01/02/18	01/02/18	42,100,000	42,098,304	0	42,098,304	0
STARBIRD FUNDING COCPABS4	01/04/18	01/03/18	01/03/18	44,200,000	44,198,220	0	44,198,220	0
STARBIRD FUNDING COCPABS4	01/05/18	01/04/18	01/04/18	44,100,000	44,098,224	0	44,098,224	0
STARBIRD FUNDING COCPABS4	01/08/18	01/05/18	01/05/18	44,400,000	44,394,635	0	44,394,635	0
STARBIRD FUNDING COCPABS4	01/09/18	01/08/18	01/08/18	44,700,000	44,698,199	0	44,698,199	0
STARBIRD FUNDING COCPABS4	01/10/18	01/09/18	01/09/18	45,300,000	45,298,175	0	45,298,175	0
STARBIRD FUNDING COCPABS4	01/10/18	01/09/18	01/09/18	40,000,000	39,998,389	0	39,998,389	0
STARBIRD FUNDING COCPABS4	01/10/18	01/09/18	01/09/18	50,000,000	49,997,986	0	49,997,986	0
STARBIRD FUNDING COCPABS4	01/11/18	01/10/18	01/10/18	41,900,000	41,898,312	0	41,898,312	0
STARBIRD FUNDING COCPABS4	01/12/18	01/11/18	01/11/18	42,000,000	41,998,308	0	41,998,308	0
STARBIRD FUNDING COCPABS4	01/16/18	01/12/18	01/12/18	43,000,000	42,993,072	0	42,993,072	0
STARBIRD FUNDING COCPABS4	01/17/18	01/16/18	01/16/18	41,900,000	41,898,312	0	41,898,312	0
STARBIRD FUNDING COCPABS4	01/18/18	01/17/18	01/17/18	41,600,000	41,598,324	0	41,598,324	0
STARBIRD FUNDING COCPABS4	01/19/18	01/18/18	01/18/18	42,300,000	42,298,296	0	42,298,296	0
STARBIRD FUNDING COCPABS4	01/22/18	01/19/18	01/19/18	42,200,000	42,194,901	0	42,194,901	0
STARBIRD FUNDING COCPABS4	01/23/18	01/22/18	01/22/18	41,900,000	41,898,312	0	41,898,312	0
STARBIRD FUNDING COCPABS4	01/24/18	01/23/18	01/23/18	42,000,000	41,998,308	0	41,998,308	0
STARBIRD FUNDING COCPABS4	01/25/18	01/24/18	01/24/18	41,600,000	41,598,324	0	41,598,324	0
STARBIRD FUNDING COCPABS4	01/26/18	01/25/18	01/25/18	41,900,000	41,898,312	0	41,898,312	0
STARBIRD FUNDING COCPABS4	01/29/18	01/26/18	01/26/18	31,500,000	31,496,194	0	31,496,194	0
STARBIRD FUNDING COCPABS4	03/01/18	01/31/18	01/31/18	50,000,000	49,935,556	0	49,935,556	0
STARBIRD FUNDING COCPABS4	03/01/18	01/31/18	01/31/18	20,000,000	19,974,222	0	19,974,222	0
STARBIRD FUNDING COCPABS4	04/03/18	01/03/18	01/03/18	50,000,000	49,775,000	0	49,775,000	0
STARBIRD FUNDING COCPABS4	04/03/18	01/03/18	01/03/18	48,000,000	47,784,000	0	47,784,000	0
NETHERLANDS, GOVERNCP4-2	01/22/18	01/11/18	01/16/18	50,000,000	49,987,917	0	49,987,917	0
NETHERLANDS, GOVERNCP4-2	01/22/18	01/11/18	01/16/18	50,000,000	49,987,917	0	49,987,917	0
NETHERLANDS, GOVERNCP4-2	01/22/18	01/11/18	01/16/18	50,000,000	49,987,917	0	49,987,917	0
NETHERLANDS, GOVERNCP4-2	01/30/18	01/22/18	01/23/18	50,000,000	49,985,417	0	49,985,417	0
NETHERLANDS, GOVERNCP4-2	01/30/18	01/22/18	01/23/18	50,000,000	49,985,417	0	49,985,417	0
NETHERLANDS, GOVERNCP4-2	01/30/18	01/22/18	01/23/18	50,000,000	49,985,417	0	49,985,417	0
NETHERLANDS, GOVERNCP4-2	01/30/18	01/22/18	01/23/18	50,000,000	49,985,417	0	49,985,417	0
NETHERLANDS, GOVERNCP4-2	01/30/18	01/22/18	01/23/18	50,000,000	49,985,417	0	49,985,417	0
NETHERLANDS, GOVERNCP4-2	02/07/18	01/31/18	02/01/18	50,000,000	49,987,500	0	49,987,500	0
NETHERLANDS, GOVERNCP4-2	02/07/18	01/31/18	02/01/18	50,000,000	49,987,500	0	49,987,500	0
NETHERLANDS, GOVERNCP4-2	02/07/18	01/31/18	02/01/18	50,000,000	49,987,500	0	49,987,500	0
NETHERLANDS, GOVERNCP4-2	02/07/18	01/31/18	02/01/18	50,000,000	49,987,500	0	49,987,500	0
NETHERLANDS, GOVERNCP4-2	02/07/18	01/31/18	02/01/18	50,000,000	49,987,500	0	49,987,500	0
NETHERLANDS, GOVERNCP4-2	02/07/18	01/31/18	02/01/18	50,000,000	49,987,500	0	49,987,500	0
SUMITOMO MITSUI BANKING CORP	01/18/18	01/09/18	01/10/18	6,900,000	6,899,752	49,450	6,949,202	0
SUMITOMO MITSUI TRUCP4-2	03/16/18	01/11/18	01/11/18	15,000,000	14,956,000	0	14,956,000	0
SUMITOMO MITSUI TRUCDYAN	03/16/18	01/10/18	01/10/18	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	03/16/18	01/10/18	01/10/18	25,000,000	25,000,000	0	25,000,000	0
SUMITOMO MITSUI TRUCDYAN	02/01/18	01/25/18	01/25/18	50,000,000	50,000,000	0	50,000,000	0

TRADING ACTIVITY FOR JANUARY 2018

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
SUMITOMO MITSUI TRUCDYAN	02/01/18	01/25/18	01/25/18	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	02/01/18	01/25/18	01/25/18	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	02/01/18	01/25/18	01/25/18	50,000,000	50,000,000	0	50,000,000	0
TMF BIOFUELS LLC	12/01/32	01/12/18	01/18/18	1,435,000	1,435,000	2,493	1,437,493	0
TMF BIOFUELS LLC	12/01/32	01/18/18	01/22/18	1,700,000	1,700,000	3,244	1,703,244	0
THUNDER BAY FUNDINGCP4-2	07/16/18	01/11/18	01/16/18	20,000,000	19,811,961	0	19,811,961	0
UBS AG/STAMFORD CT	03/26/18	01/25/18	01/29/18	2,500,000	2,500,588	15,375	2,515,963	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	01/03/18	01/03/18	1,019,614	1,019,614	0	1,019,614	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	01/05/18	01/05/18	82,048	82,048	0	82,048	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	01/08/18	01/08/18	1,770,398	1,770,398	0	1,770,398	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	01/10/18	01/10/18	893,981	893,981	0	893,981	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	01/16/18	01/16/18	1,540,250	1,540,250	0	1,540,250	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	01/17/18	01/17/18	179,253	179,253	0	179,253	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	01/19/18	01/19/18	3,561,053	3,561,053	0	3,561,053	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	01/25/18	01/25/18	1,473,247	1,473,247	0	1,473,247	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	01/26/18	01/26/18	184,787	184,787	0	184,787	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	01/29/18	01/29/18	1,632,303	1,632,303	0	1,632,303	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	01/31/18	01/31/18	494,057	494,057	0	494,057	0
MIZUHO TRIPARTY	01/03/18	01/02/18	01/02/18	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	01/03/18	01/02/18	01/02/18	215,000,000	215,000,000	0	215,000,000	0
MIZUHO TRIPARTY	01/04/18	01/03/18	01/03/18	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	01/04/18	01/03/18	01/03/18	225,000,000	225,000,000	0	225,000,000	0
MIZUHO TRIPARTY	01/05/18	01/04/18	01/04/18	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	01/05/18	01/04/18	01/04/18	153,000,000	153,000,000	0	153,000,000	0
MIZUHO TRIPARTY	01/08/18	01/05/18	01/05/18	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	01/08/18	01/05/18	01/05/18	190,000,000	190,000,000	0	190,000,000	0
MIZUHO TRIPARTY	01/09/18	01/08/18	01/08/18	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	01/09/18	01/08/18	01/08/18	220,000,000	220,000,000	0	220,000,000	0
MIZUHO TRIPARTY	01/10/18	01/09/18	01/09/18	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	01/10/18	01/09/18	01/09/18	80,000,000	80,000,000	0	80,000,000	0
MIZUHO TRIPARTY	01/11/18	01/10/18	01/10/18	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	01/11/18	01/10/18	01/10/18	440,000,000	440,000,000	0	440,000,000	0
MIZUHO TRIPARTY	01/12/18	01/11/18	01/11/18	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	01/12/18	01/11/18	01/11/18	386,000,000	386,000,000	0	386,000,000	0
BANK OF AMERICA TRIPARTY	01/16/18	01/12/18	01/12/18	285,000,000	285,000,000	0	285,000,000	0
MIZUHO TRIPARTY	01/16/18	01/12/18	01/12/18	15,000,000	15,000,000	0	15,000,000	0
MIZUHO TRIPARTY	01/17/18	01/16/18	01/16/18	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	01/17/18	01/16/18	01/16/18	530,000,000	530,000,000	0	530,000,000	0
MIZUHO TRIPARTY	01/18/18	01/17/18	01/17/18	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	01/18/18	01/17/18	01/17/18	380,000,000	380,000,000	0	380,000,000	0
MIZUHO TRIPARTY	01/19/18	01/18/18	01/18/18	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	01/19/18	01/18/18	01/18/18	130,000,000	130,000,000	0	130,000,000	0
MIZUHO TRIPARTY	01/22/18	01/19/18	01/19/18	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	01/22/18	01/19/18	01/19/18	190,000,000	190,000,000	0	190,000,000	0
MIZUHO TRIPARTY	01/23/18	01/22/18	01/22/18	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	01/23/18	01/22/18	01/22/18	270,000,000	270,000,000	0	270,000,000	0
MIZUHO TRIPARTY	01/24/18	01/23/18	01/23/18	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	01/24/18	01/23/18	01/23/18	95,000,000	95,000,000	0	95,000,000	0
BANK OF AMERICA TRIPARTY	01/25/18	01/24/18	01/24/18	110,000,000	110,000,000	0	110,000,000	0
MIZUHO TRIPARTY	01/25/18	01/24/18	01/24/18	15,000,000	15,000,000	0	15,000,000	0
MIZUHO TRIPARTY	01/26/18	01/25/18	01/25/18	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	01/26/18	01/25/18	01/25/18	50,000,000	50,000,000	0	50,000,000	0
MIZUHO TRIPARTY	01/29/18	01/26/18	01/26/18	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	01/29/18	01/26/18	01/26/18	200,000,000	200,000,000	0	200,000,000	0
MIZUHO TRIPARTY	01/30/18	01/29/18	01/29/18	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	01/30/18	01/29/18	01/29/18	180,000,000	180,000,000	0	180,000,000	0
MIZUHO TRIPARTY	01/31/18	01/30/18	01/30/18	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	01/31/18	01/30/18	01/30/18	92,000,000	92,000,000	0	92,000,000	0
MIZUHO TRIPARTY	02/01/18	01/31/18	01/31/18	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	02/01/18	01/31/18	01/31/18	765,000,000	765,000,000	0	765,000,000	0
<i>Total Buys</i>				24,338,309,990	24,331,937,692	135,832	24,332,073,525	0
<i>Cash Closes</i>								
BARTON CAPITAL SA	02/05/18	01/02/18	01/02/18	50,000,000	50,000,000	63,365	50,063,365	0
BARTON CAPITAL SA	02/09/18	01/05/18	01/05/18	43,000,000	43,000,000	47,833	43,047,833	0
OLD LINE FUNDING, LLC	02/27/18	01/17/18	01/17/18	25,000,000	24,956,438	0	24,956,438	0
OLD LINE FUNDING, LLC	02/28/18	01/17/18	01/17/18	25,000,000	24,955,375	0	24,955,375	0
<i>Total Cash Closes</i>				143,000,000	142,911,813	111,198	143,023,010	0
<i>Deposits</i>								
SVENSKA HANDELSBANKTDCA 1.42 20180103	01/03/18	01/02/18	01/02/18	500,000,000	500,000,000	0	500,000,000	0
SVENSKA HANDELSBANKTDCA 1.42 20180104	01/04/18	01/03/18	01/03/18	500,000,000	500,000,000	0	500,000,000	0

TRADING ACTIVITY FOR JANUARY 2018

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
BANK OF MONTREAL/CHICAGO IL	01/04/18	01/04/18	01/04/18	43,000,000	43,000,000	0	43,000,000	0
BANK OF TOKYO-MITSUBISHI UFJ LTD/NEW YORK NY	01/05/18	01/05/18	01/05/18	30,000,000	30,000,000	0	30,000,000	0
BARTON CAPITAL LLC/PABS4-	01/02/18	01/02/18	01/02/18	195,000,000	195,000,000	0	195,000,000	0
BARTON CAPITAL LLC/PABS4-	01/04/18	01/04/18	01/04/18	100,000,000	100,000,000	0	100,000,000	0
BARTON CAPITAL LLC/PABS4-	01/05/18	01/05/18	01/05/18	150,000,000	150,000,000	0	150,000,000	0
BARTON CAPITAL LLC/PABS4-	01/12/18	01/12/18	01/12/18	40,000,000	40,000,000	0	40,000,000	0
BARTON CAPITAL LLC/PABS4-	01/30/18	01/30/18	01/30/18	29,000,000	29,000,000	0	29,000,000	0
BEDFORD ROW FUNDING CORP	01/18/18	01/18/18	01/18/18	20,000,000	20,000,000	0	20,000,000	0
BNP PARIBAS SA/NEW YORK NY	01/16/18	01/16/18	01/16/18	10,500,000	10,500,000	0	10,500,000	0
CRC FUNDING LLC/PABS4-2	01/02/18	01/02/18	01/02/18	8,800,000	8,800,000	0	8,800,000	0
CANADIAN IMPERIAL BANK OF COMMERCE/NEW YORK NY	01/12/18	01/12/18	01/12/18	67,000,000	67,000,000	0	67,000,000	0
CANADIAN IMPERIAL BCP4-2	01/02/18	01/02/18	01/02/18	150,000,000	150,000,000	0	150,000,000	0
CHARTA, LLC CPABS4-CPABS4	01/09/18	01/09/18	01/09/18	34,500,000	34,500,000	0	34,500,000	0
JPMORGAN CHASE BANK NA	01/05/18	01/05/18	01/05/18	75,000,000	75,000,000	0	75,000,000	0
KREDITANSTALT FUR WIEDERA DISCO3-JAN-2018	01/03/18	01/03/18	01/03/18	200,000,000	200,000,000	0	200,000,000	0
COMMONWEALTH BANK OF AUSTRALIA	01/10/18	01/10/18	01/10/18	75,000,000	75,000,000	0	75,000,000	0
COOPERATIEVE RABOBANK UA/NY	01/03/18	01/03/18	01/03/18	320,000,000	320,000,000	0	320,000,000	0
COOPERATIEVE RABOBANK UA/NY	01/04/18	01/04/18	01/04/18	487,700,000	487,700,000	0	487,700,000	0
COOPERATIEVE RABOBANK UA/NY	01/05/18	01/05/18	01/05/18	487,600,000	487,600,000	0	487,600,000	0
COOPERATIEVE RABOBANK UA/NY	01/08/18	01/08/18	01/08/18	362,900,000	362,900,000	0	362,900,000	0
COOPERATIEVE RABOBANK UA/NY	01/09/18	01/09/18	01/09/18	488,200,000	488,200,000	0	488,200,000	0
COOPERATIEVE RABOBANK UA/NY	01/10/18	01/10/18	01/10/18	288,200,000	288,200,000	0	288,200,000	0
COOPERATIEVE RABOBANK UA/NY	01/11/18	01/11/18	01/11/18	300,000,000	300,000,000	0	300,000,000	0
COOPERATIEVE RABOBANK UA/NY	01/12/18	01/12/18	01/12/18	388,500,000	388,500,000	0	388,500,000	0
COOPERATIEVE RABOBANK UA/NY	01/16/18	01/16/18	01/16/18	488,700,000	488,700,000	0	488,700,000	0
COOPERATIEVE RABOBANK UA/NY	01/17/18	01/17/18	01/17/18	574,620,000	574,620,000	0	574,620,000	0
COOPERATIEVE RABOBANK UA/NY	01/18/18	01/18/18	01/18/18	488,100,000	488,100,000	0	488,100,000	0
COOPERATIEVE RABOBANK UA/NY	01/19/18	01/19/18	01/19/18	388,800,000	388,800,000	0	388,800,000	0
COOPERATIEVE RABOBANK UA/NY	01/22/18	01/22/18	01/22/18	488,700,000	488,700,000	0	488,700,000	0
COOPERATIEVE RABOBANK UA/NY	01/23/18	01/23/18	01/23/18	475,000,000	475,000,000	0	475,000,000	0
COOPERATIEVE RABOBANK UA/NY	01/24/18	01/24/18	01/24/18	300,000,000	300,000,000	0	300,000,000	0
COOPERATIEVE RABOBANK UA/NY	01/25/18	01/25/18	01/25/18	57,000,000	57,000,000	0	57,000,000	0
COOPERATIEVE RABOBANK UA/NY	01/26/18	01/26/18	01/26/18	260,000,000	260,000,000	0	260,000,000	0
RABOBANK NEDERLAND CP	01/29/18	01/29/18	01/29/18	173,700,000	173,700,000	0	173,700,000	0
COOPERATIEVE RABOBANK UA/NY	01/30/18	01/30/18	01/30/18	389,000,000	389,000,000	0	389,000,000	0
COOPERATIEVE RABOBANK UA/NY	01/31/18	01/31/18	01/31/18	600,000,000	600,000,000	0	600,000,000	0
CREDIT AGRICOLE CORCP	01/16/18	01/16/18	01/16/18	138,700,000	138,700,000	0	138,700,000	0
CREDIT INDUSTRIEL ECDYAN	01/29/18	01/29/18	01/29/18	100,000,000	100,000,000	0	100,000,000	0
DZ BANK AG DEUTSCHECP4-2	01/04/18	01/04/18	01/04/18	175,000,000	175,000,000	0	175,000,000	0
DZ BANK AG DEUTSCHECP4-2	01/09/18	01/09/18	01/09/18	100,000,000	100,000,000	0	100,000,000	0
DZ BANK AG DEUTSCHECP4-2	01/10/18	01/10/18	01/10/18	197,500,000	197,500,000	0	197,500,000	0
DZ BANK AG DEUTSCHECP4-2	01/12/18	01/12/18	01/12/18	447,800,000	447,800,000	0	447,800,000	0
DZ BANK AG DEUTSCHECP4-2	01/16/18	01/16/18	01/16/18	25,000,000	25,000,000	0	25,000,000	0
DZ BANK AG DEUTSCHECP4-2	01/17/18	01/17/18	01/17/18	102,000,000	102,000,000	0	102,000,000	0
DZ BANK AG DEUTSCHECP4-2	01/18/18	01/18/18	01/18/18	100,000,000	100,000,000	0	100,000,000	0
DZ BANK AG DEUTSCHECP4-2	01/19/18	01/19/18	01/19/18	160,100,000	160,100,000	0	160,100,000	0
DZ BANK AG DEUTSCHECP4-2	01/24/18	01/24/18	01/24/18	55,000,000	55,000,000	0	55,000,000	0
DZ BANK AG DEUTSCHECP4-2	01/30/18	01/30/18	01/30/18	29,300,000	29,300,000	0	29,300,000	0
DZ BANK AG DEUTSCHECP4-2	01/31/18	01/31/18	01/31/18	487,000,000	487,000,000	0	487,000,000	0
EXXON MOBIL CORCP	01/18/18	01/18/18	01/18/18	7,900,000	7,900,000	0	7,900,000	0
GOTHAM FUNDING CORCP/PABS4	01/05/18	01/05/18	01/05/18	49,500,000	49,500,000	0	49,500,000	0
GOTHAM FUNDING CORCP/PABS4	01/09/18	01/09/18	01/09/18	59,750,000	59,750,000	0	59,750,000	0
LMA-AMERICAS LLC/PABS4-2	01/02/18	01/02/18	01/02/18	100,000,000	100,000,000	0	100,000,000	0
LMA-AMERICAS LLC/PABS4-2	01/03/18	01/03/18	01/03/18	100,000,000	100,000,000	0	100,000,000	0
LMA-AMERICAS LLC/PABS4-2	01/04/18	01/04/18	01/04/18	87,700,000	87,700,000	0	87,700,000	0
LMA-AMERICAS LLC/PABS4-2	01/05/18	01/05/18	01/05/18	89,900,000	89,900,000	0	89,900,000	0
LMA-AMERICAS LLC/PABS4-2	01/09/18	01/09/18	01/09/18	93,500,000	93,500,000	0	93,500,000	0
LMA-AMERICAS LLC/PABS4-2	01/10/18	01/10/18	01/10/18	88,200,000	88,200,000	0	88,200,000	0
LMA-AMERICAS LLC/PABS4-2	01/11/18	01/11/18	01/11/18	88,400,000	88,400,000	0	88,400,000	0
LMA-AMERICAS LLC/PABS4-2	01/12/18	01/12/18	01/12/18	97,100,000	97,100,000	0	97,100,000	0
LMA-AMERICAS LLC/PABS4-2	01/16/18	01/16/18	01/16/18	100,000,000	100,000,000	0	100,000,000	0
LMA-AMERICAS LLC/PABS4-2	01/17/18	01/17/18	01/17/18	101,620,000	101,620,000	0	101,620,000	0
LMA-AMERICAS LLC/PABS4-2	01/18/18	01/18/18	01/18/18	90,200,000	90,200,000	0	90,200,000	0
LMA-AMERICAS LLC/PABS4-2	01/19/18	01/19/18	01/19/18	88,800,000	88,800,000	0	88,800,000	0
LMA-AMERICAS LLC/PABS4-2	01/22/18	01/22/18	01/22/18	88,700,000	88,700,000	0	88,700,000	0
LMA-AMERICAS LLC/PABS4-2	01/23/18	01/23/18	01/23/18	88,400,000	88,400,000	0	88,400,000	0
LMA-AMERICAS LLC/PABS4-2	01/24/18	01/24/18	01/24/18	88,500,000	88,500,000	0	88,500,000	0
LMA-AMERICAS LLC/PABS4-2	01/25/18	01/25/18	01/25/18	100,000,000	100,000,000	0	100,000,000	0
LMA-AMERICAS LLC/PABS4-2	01/26/18	01/26/18	01/26/18	90,600,000	90,600,000	0	90,600,000	0

TRADING ACTIVITY FOR JANUARY 2018

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
LMA-AMERICAS LLCCPABS4-2	01/29/18	01/29/18	01/29/18	88,700,000	88,700,000	0	88,700,000	0
LMA-AMERICAS LLCCPABS4-2	01/30/18	01/30/18	01/30/18	184,600,000	184,600,000	0	184,600,000	0
LMA-AMERICAS LLCCPABS4-2	01/31/18	01/31/18	01/31/18	89,600,000	89,600,000	0	89,600,000	0
LONG ISLAND POWER AUTHORI	01/04/18	01/04/18	01/04/18	50,000,000	50,000,000	0	50,000,000	0
MANHATTAN ASSET FUNCPABS4	01/11/18	01/11/18	01/11/18	127,900,000	127,900,000	0	127,900,000	0
NATIONAL AUSTRALIA BANK LTD	01/19/18	01/19/18	01/19/18	94,000,000	94,000,000	0	94,000,000	0
NEDERLANDSEWATERSCCP4-2	01/25/18	01/25/18	01/25/18	301,600,000	301,600,000	0	301,600,000	0
NOVARTIS FINANCE COCP4-2	01/10/18	01/10/18	01/10/18	45,500,000	45,500,000	0	45,500,000	0
NOVARTIS FINANCE COCP4-2	01/26/18	01/26/18	01/26/18	2,300,000	2,300,000	0	2,300,000	0
OLD LINE FUNDING, LCPABS4	01/05/18	01/05/18	01/05/18	66,500,000	66,500,000	0	66,500,000	0
OLD LINE FUNDING, LCPABS4	01/11/18	01/11/18	01/11/18	50,000,000	50,000,000	0	50,000,000	0
OLD LINE FUNDING LLC	01/09/18	01/09/18	01/09/18	37,300,000	37,300,000	0	37,300,000	0
STANDARD CHARTERED BANK/NEWYORK	01/23/18	01/23/18	01/23/18	75,000,000	75,000,000	0	75,000,000	0
STARBIRD FUNDING COCPABS4	01/02/18	01/02/18	01/02/18	47,800,000	47,800,000	0	47,800,000	0
STARBIRD FUNDING COCPABS4	01/03/18	01/03/18	01/03/18	77,100,000	77,100,000	0	77,100,000	0
STARBIRD FUNDING COCPABS4	01/04/18	01/04/18	01/04/18	44,200,000	44,200,000	0	44,200,000	0
STARBIRD FUNDING COCPABS4	01/05/18	01/05/18	01/05/18	44,100,000	44,100,000	0	44,100,000	0
STARBIRD FUNDING COCPABS4	01/08/18	01/08/18	01/08/18	44,400,000	44,400,000	0	44,400,000	0
STARBIRD FUNDING COCPABS4	01/09/18	01/09/18	01/09/18	111,700,000	111,700,000	0	111,700,000	0
STARBIRD FUNDING COCPABS4	01/10/18	01/10/18	01/10/18	135,300,000	135,300,000	0	135,300,000	0
STARBIRD FUNDING COCPABS4	01/11/18	01/11/18	01/11/18	41,900,000	41,900,000	0	41,900,000	0
STARBIRD FUNDING COCPABS4	01/12/18	01/12/18	01/12/18	42,000,000	42,000,000	0	42,000,000	0
STARBIRD FUNDING COCPABS4	01/16/18	01/16/18	01/16/18	43,000,000	43,000,000	0	43,000,000	0
STARBIRD FUNDING COCPABS4	01/17/18	01/17/18	01/17/18	41,900,000	41,900,000	0	41,900,000	0
STARBIRD FUNDING COCPABS4	01/18/18	01/18/18	01/18/18	41,600,000	41,600,000	0	41,600,000	0
STARBIRD FUNDING COCPABS4	01/19/18	01/19/18	01/19/18	42,300,000	42,300,000	0	42,300,000	0
STARBIRD FUNDING COCPABS4	01/22/18	01/22/18	01/22/18	42,200,000	42,200,000	0	42,200,000	0
STARBIRD FUNDING COCPABS4	01/23/18	01/23/18	01/23/18	41,900,000	41,900,000	0	41,900,000	0
STARBIRD FUNDING COCPABS4	01/24/18	01/24/18	01/24/18	42,000,000	42,000,000	0	42,000,000	0
STARBIRD FUNDING COCPABS4	01/25/18	01/25/18	01/25/18	41,600,000	41,600,000	0	41,600,000	0
STARBIRD FUNDING COCPABS4	01/26/18	01/26/18	01/26/18	41,900,000	41,900,000	0	41,900,000	0
STARBIRD FUNDING COCPABS4	01/29/18	01/29/18	01/29/18	31,500,000	31,500,000	0	31,500,000	0
NETHERLANDS, GOVERNCP4-2	01/22/18	01/22/18	01/22/18	200,000,000	200,000,000	0	200,000,000	0
NETHERLANDS, GOVERNCP4-2	01/30/18	01/30/18	01/30/18	250,000,000	250,000,000	0	250,000,000	0
SUMITOMO MITSUI BANKING CORP	01/18/18	01/18/18	01/18/18	36,900,000	36,900,000	0	36,900,000	0
SUMITOMO MITSUI BANKING CORP	01/16/18	01/16/18	01/16/18	13,750,000	13,750,000	0	13,750,000	0
SUMITOMO MITSUI TRUCDYAN	01/03/18	01/03/18	01/03/18	200,000,000	200,000,000	0	200,000,000	0
TORONTO DOMINION BACDYAN	01/16/18	01/16/18	01/16/18	120,000,000	120,000,000	0	120,000,000	0
TORONTO DOMINION BACP4-2	01/02/18	01/02/18	01/02/18	130,000,000	130,000,000	0	130,000,000	0
TORONTO DOMINION BACP4-2	01/03/18	01/03/18	01/03/18	30,000,000	30,000,000	0	30,000,000	0
TOYOTA MOTOR FINANCE NETHERLANDS BV	01/11/18	01/11/18	01/11/18	50,000,000	50,000,000	0	50,000,000	0
WESTPAC BANKING CORCP4-2	01/31/18	01/31/18	01/31/18	100,000,000	100,000,000	0	100,000,000	0
MIZUHO TRIPARTY	01/02/18	01/02/18	01/02/18	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	01/02/18	01/02/18	01/02/18	250,000,000	250,000,000	0	250,000,000	0
MIZUHO TRIPARTY	01/03/18	01/03/18	01/03/18	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	01/03/18	01/03/18	01/03/18	215,000,000	215,000,000	0	215,000,000	0
MIZUHO TRIPARTY	01/04/18	01/04/18	01/04/18	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	01/04/18	01/04/18	01/04/18	225,000,000	225,000,000	0	225,000,000	0
MIZUHO TRIPARTY	01/05/18	01/05/18	01/05/18	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	01/05/18	01/05/18	01/05/18	153,000,000	153,000,000	0	153,000,000	0
MIZUHO TRIPARTY	01/08/18	01/08/18	01/08/18	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	01/08/18	01/08/18	01/08/18	190,000,000	190,000,000	0	190,000,000	0
MIZUHO TRIPARTY	01/09/18	01/09/18	01/09/18	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	01/09/18	01/09/18	01/09/18	220,000,000	220,000,000	0	220,000,000	0
MIZUHO TRIPARTY	01/10/18	01/10/18	01/10/18	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	01/10/18	01/10/18	01/10/18	80,000,000	80,000,000	0	80,000,000	0
MIZUHO TRIPARTY	01/11/18	01/11/18	01/11/18	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	01/11/18	01/11/18	01/11/18	440,000,000	440,000,000	0	440,000,000	0
MIZUHO TRIPARTY	01/12/18	01/12/18	01/12/18	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	01/12/18	01/12/18	01/12/18	386,000,000	386,000,000	0	386,000,000	0
BANK OF AMERICA TRIPARTY	01/16/18	01/16/18	01/16/18	285,000,000	285,000,000	0	285,000,000	0
MIZUHO TRIPARTY	01/16/18	01/16/18	01/16/18	15,000,000	15,000,000	0	15,000,000	0
MIZUHO TRIPARTY	01/17/18	01/17/18	01/17/18	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	01/17/18	01/17/18	01/17/18	530,000,000	530,000,000	0	530,000,000	0
MIZUHO TRIPARTY	01/18/18	01/18/18	01/18/18	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	01/18/18	01/18/18	01/18/18	380,000,000	380,000,000	0	380,000,000	0
MIZUHO TRIPARTY	01/19/18	01/19/18	01/19/18	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	01/19/18	01/19/18	01/19/18	130,000,000	130,000,000	0	130,000,000	0
MIZUHO TRIPARTY	01/22/18	01/22/18	01/22/18	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	01/22/18	01/22/18	01/22/18	190,000,000	190,000,000	0	190,000,000	0
MIZUHO TRIPARTY	01/23/18	01/23/18	01/23/18	15,000,000	15,000,000	0	15,000,000	0

TRADING ACTIVITY FOR JANUARY 2018

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
BANK OF AMERICA TRIPARTY	01/23/18	01/23/18	01/23/18	270,000,000	270,000,000	0	270,000,000	0
MIZUHO TRIPARTY	01/24/18	01/24/18	01/24/18	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	01/24/18	01/24/18	01/24/18	95,000,000	95,000,000	0	95,000,000	0
BANK OF AMERICA TRIPARTY	01/25/18	01/25/18	01/25/18	110,000,000	110,000,000	0	110,000,000	0
MIZUHO TRIPARTY	01/25/18	01/25/18	01/25/18	15,000,000	15,000,000	0	15,000,000	0
MIZUHO TRIPARTY	01/26/18	01/26/18	01/26/18	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	01/26/18	01/26/18	01/26/18	50,000,000	50,000,000	0	50,000,000	0
MIZUHO TRIPARTY	01/29/18	01/29/18	01/29/18	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	01/29/18	01/29/18	01/29/18	200,000,000	200,000,000	0	200,000,000	0
MIZUHO TRIPARTY	01/30/18	01/30/18	01/30/18	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	01/30/18	01/30/18	01/30/18	180,000,000	180,000,000	0	180,000,000	0
MIZUHO TRIPARTY	01/31/18	01/31/18	01/31/18	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	01/31/18	01/31/18	01/31/18	92,000,000	92,000,000	0	92,000,000	0
ABN AMRO BANK NV,ATD 1.43 20180103	01/03/18	01/03/18	01/03/18	300,000,000	300,000,000	0	300,000,000	0
STANDARD CHARTERED TD 1.39 20180104	01/04/18	01/04/18	01/04/18	300,000,000	300,000,000	0	300,000,000	0
SVENSKA HANDELSBANKTDCAY 1.42 20180103	01/03/18	01/03/18	01/03/18	500,000,000	500,000,000	0	500,000,000	0
SVENSKA HANDELSBANKTDCAY 1.42 20180104	01/04/18	01/04/18	01/04/18	500,000,000	500,000,000	0	500,000,000	0
ABN AMRO BANK NV,ATD 1.46 20180110	01/10/18	01/10/18	01/10/18	500,000,000	500,000,000	0	500,000,000	0
SVENSKA HANDELSBANKTDCAY 1.42 20180105	01/05/18	01/05/18	01/05/18	500,000,000	500,000,000	0	500,000,000	0
STANDARD CHARTERED TD 1.45 20180111	01/11/18	01/11/18	01/11/18	400,000,000	400,000,000	0	400,000,000	0
SVENSKA HANDELSBANKTDCAY 1.42 20180108	01/08/18	01/08/18	01/08/18	500,000,000	500,000,000	0	500,000,000	0
CREDIT SUISSE AGTDCAY 1.45 20180112	01/12/18	01/12/18	01/12/18	200,000,000	200,000,000	0	200,000,000	0
UBS AGTDCAY 1.43 20180108	01/08/18	01/08/18	01/08/18	400,000,000	400,000,000	0	400,000,000	0
SVENSKA HANDELSBANKTDCAY 1.42 20180109	01/09/18	01/09/18	01/09/18	500,000,000	500,000,000	0	500,000,000	0
CREDIT SUISSE AGTDCAY 1.44 20180116	01/16/18	01/16/18	01/16/18	300,000,000	300,000,000	0	300,000,000	0
SVENSKA HANDELSBANKTDCAY 1.42 20180110	01/10/18	01/10/18	01/10/18	500,000,000	500,000,000	0	500,000,000	0
ABN AMRO BANK NV,ATD 1.46 20180117	01/17/18	01/17/18	01/17/18	500,000,000	500,000,000	0	500,000,000	0
SVENSKA HANDELSBANKTDCAY 1.42 20180111	01/11/18	01/11/18	01/11/18	500,000,000	500,000,000	0	500,000,000	0
STANDARD CHARTERED TD 1.44 20180118	01/18/18	01/18/18	01/18/18	300,000,000	300,000,000	0	300,000,000	0
SVENSKA HANDELSBANKTDCAY 1.42 20180112	01/12/18	01/12/18	01/12/18	400,000,000	400,000,000	0	400,000,000	0
SVENSKA HANDELSBANKTDCAY 1.42 20180116	01/16/18	01/16/18	01/16/18	500,000,000	500,000,000	0	500,000,000	0
CREDIT SUISSE AGTDCAY 1.44 20180119	01/19/18	01/19/18	01/19/18	200,000,000	200,000,000	0	200,000,000	0
DNB BANK ASATDCAY 1.41 20180116	01/16/18	01/16/18	01/16/18	150,000,000	150,000,000	0	150,000,000	0
ABN AMRO BANK NV,ATD 1.46 20180123	01/23/18	01/23/18	01/23/18	90,000,000	90,000,000	0	90,000,000	0
SVENSKA HANDELSBANKTDCAY 1.42 20180117	01/17/18	01/17/18	01/17/18	550,000,000	550,000,000	0	550,000,000	0
CREDIT SUISSE AGTDCAY 1.44 20180123	01/23/18	01/23/18	01/23/18	300,000,000	300,000,000	0	300,000,000	0
ABN AMRO BANK NV,ATD 1.46 20180124	01/24/18	01/24/18	01/24/18	500,000,000	500,000,000	0	500,000,000	0
SVENSKA HANDELSBANKTDCAY 1.42 20180118	01/18/18	01/18/18	01/18/18	500,000,000	500,000,000	0	500,000,000	0
STANDARD CHARTERED TD 1.44 20180124	01/24/18	01/24/18	01/24/18	150,000,000	150,000,000	0	150,000,000	0
STANDARD CHARTERED TD 1.44 20180125	01/25/18	01/25/18	01/25/18	300,000,000	300,000,000	0	300,000,000	0
SVENSKA HANDELSBANKTDCAY 1.42 20180119	01/19/18	01/19/18	01/19/18	500,000,000	500,000,000	0	500,000,000	0
SVENSKA HANDELSBANKTDCAY 1.42 20180122	01/22/18	01/22/18	01/22/18	500,000,000	500,000,000	0	500,000,000	0
SVENSKA HANDELSBANKTDCAY 1.42 20180123	01/23/18	01/23/18	01/23/18	500,000,000	500,000,000	0	500,000,000	0
SVENSKA HANDELSBANKTDCAY 1.42 20180124	01/24/18	01/24/18	01/24/18	500,000,000	500,000,000	0	500,000,000	0
ABN AMRO BANK NV,ATD 1.46 20180130	01/30/18	01/30/18	01/30/18	100,000,000	100,000,000	0	100,000,000	0
CREDIT SUISSE AGTDCAY 1.45 20180130	01/30/18	01/30/18	01/30/18	300,000,000	300,000,000	0	300,000,000	0
SVENSKA HANDELSBANKTDCAY 1.42 20180125	01/25/18	01/25/18	01/25/18	500,000,000	500,000,000	0	500,000,000	0
STANDARD CHARTERED TD 1.44 20180131	01/31/18	01/31/18	01/31/18	200,000,000	200,000,000	0	200,000,000	0
ABN AMRO BANK NV,ATD 1.46 20180131	01/31/18	01/31/18	01/31/18	500,000,000	500,000,000	0	500,000,000	0
UBS AGTDCAY 1.43 20180125	01/25/18	01/25/18	01/25/18	150,000,000	150,000,000	0	150,000,000	0
SVENSKA HANDELSBANKTDCAY 1.42 20180126	01/26/18	01/26/18	01/26/18	500,000,000	500,000,000	0	500,000,000	0
SVENSKA HANDELSBANKTDCAY 1.42 20180129	01/29/18	01/29/18	01/29/18	500,000,000	500,000,000	0	500,000,000	0
DNB BANK ASATDCAY 1.41 20180129	01/29/18	01/29/18	01/29/18	300,000,000	300,000,000	0	300,000,000	0
SVENSKA HANDELSBANKTDCAY 1.42 20180130	01/30/18	01/30/18	01/30/18	500,000,000	500,000,000	0	500,000,000	0
SVENSKA HANDELSBANKTDCAY 1.42 20180131	01/31/18	01/31/18	01/31/18	500,000,000	500,000,000	0	500,000,000	0
MIZUHO BANK LTD,CDEUR	01/05/18	01/05/18	01/05/18	80,000,000	80,000,000	0	80,000,000	0
<i>Total Maturities</i>				<i>39,557,931,000</i>	<i>39,557,931,000</i>	<i>0</i>	<i>39,557,931,000</i>	<i>0</i>
<i>Sells</i>								
CORPORATE FINANCE MANAGERS INC	02/02/43	12/11/17	01/02/18	3,985,000	3,985,000	0	3,985,000	0
HARRIS COUNTY CULTURAL EDUCATION FACILITIES FINANCE CORP	12/01/24	01/03/18	01/03/18	28,000,000	28,000,000	1,151	28,001,151	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	01/02/18	01/02/18	501,943,579	501,943,579	0	501,943,579	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	01/04/18	01/04/18	2,599,769	2,599,769	0	2,599,769	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	01/09/18	01/09/18	628,878	628,878	0	628,878	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	01/11/18	01/11/18	483,956	483,956	0	483,956	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	01/12/18	01/12/18	464,759	464,759	0	464,759	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	01/18/18	01/18/18	1,804,456	1,804,456	0	1,804,456	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	01/22/18	01/22/18	3,154,723	3,154,723	0	3,154,723	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	01/23/18	01/23/18	1,101,448	1,101,448	0	1,101,448	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	01/24/18	01/24/18	1,192,950	1,192,950	0	1,192,950	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	01/30/18	01/30/18	805,869	805,869	0	805,869	0
<i>Total Sells</i>				<i>546,165,387</i>	<i>546,165,387</i>	<i>1,151</i>	<i>546,166,538</i>	<i>0</i>



1801 Hermitage Boulevard, Suite 100
Tallahassee, Florida 32308
(850) 488-4406

www.sbafla.com/prime

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.

Federated