



MONTHLY SUMMARY REPORT

August 2017

State Board of Administration of Florida

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Past performance is no guarantee of future results.

Views are as of the issue date and are subject to change based on market conditions and other factors. These views should not be construed as a recommendation for any specific security.

An investment in Florida PRIME is neither insured nor guaranteed by the Federal Deposit Insurance Corporation or any other government agency.

Although money market funds seek to preserve the value of your investment at \$1.00 per share, it is possible to lose money by investing in this fund.

INTRODUCTION

This report is prepared for stakeholders in Florida PRIME in accordance with Section 218.409(6)(a), Florida Statutes. The statute requires:

- (1) Reporting of any material impacts on the funds and any actions or escalations taken by staff to address such impacts;
- (2) Presentation of a management summary that provides an analysis of the status of the current investment portfolio and the individual transactions executed over the last month; and
- (3) Preparation of the management summary “in a manner that will allow anyone to ascertain whether the investment activities during the reporting period have conformed to investment policies.”

This report, which covers the period from August 1, 2017, through August 31, 2017, has been prepared by the SBA with input from Federated Investment Counseling (“Federated”), investment advisor for Florida PRIME in a format intended to comply with the statute.

DISCLOSURE OF MATERIAL IMPACTS

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

PRIME™ STATISTICS

(As of August 31, 2017)

Total Participants

745

Florida PRIME™ Assets

\$8,853,897,018

Total Number of Accounts

1,404

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

Janet Yellen picked a poor time for a history lesson, and for slapping herself and the Federal Reserve on the back.

As uncertainty and rhetoric about the federal budget and the debt ceiling were building, the Fed Chair used her elevated platform at late August's Jackson Hole, Wyo., global central-bank symposium to look to the past. She tried to make the case that the Fed's actions during and after the financial crisis, especially its new regulations, strengthened the banking system without clipping the economy's wings. She warned about the potential dangers of undoing these rules. That seemed directed to President Trump, who is no fan of regulation. In fact, many assumed this speech surely means Trump will not nominate her for a second term.

We know Yellen always will be an academic at heart—this is not the first time she has taken that role in her tenure—and we realize she deeply believes the Fed's post-crisis policy and intervention made a difference. In particular, she asserts that the largest banks are now much more creditworthy, resilient and liquid. But she should have offered information about late September's Federal Open Market Committee (FOMC) meeting, even if she only more-or-less confirmed the Fed will begin to unwind its massive balance sheet then.

So we must go back to July's meeting minutes and to recent speeches by other Fed officials to glean what might happen. They seemed to point to the FOMC addressing the balance sheet in September and tightening in December. But the markets are not believing the latter right now, pricing in far less than 50% of a hike happening by year-end. In fact, it is not until June of 2018 that there is full expectation of another move. There are no market-based odds on the balance-sheet reduction, but we think it will happen. It will be the Fed's way of saying it is still committed to policy normalization.

The London interbank offered rate (LIBOR) was stable, reflecting that the next Fed move likely will not happen in September. It rose only marginally over August, with 1-month Libor remaining at 1.23%, 3-month increasing from 1.31% to 1.32% and 6-month decreasing from 1.46% to 1.45%. We continue to buy floaters as we see them in attractive form. But even in this time of LIBOR stasis, it is important to remember that we are still in a rising-rate environment and, industry-wide, Local Government Investment Pools such as Florida Prime remain more responsive than bank deposit vehicles because pools trace increasing rates quicker on a historical basis.

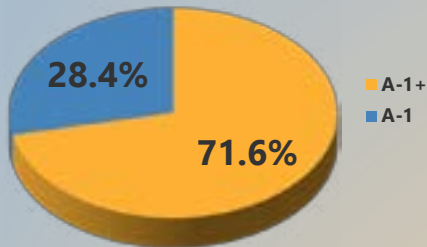
INVESTMENT STRATEGY

The gross yield of the Pool rose 3 basis points in August to 1.36% on assets of \$8.8 billion, which were down \$400 million from July due to the typical seasonal outflow period. The rise of the portfolio's yield reflected the potential of a December hike more than the likelihood of the Fed's balance-sheet tapering in September. Because of this, in July we had extended our weighted average maturity (WAM) target to a range of 40-50 days from 35-45 days. In August, the pool's actual WAM moved to the far end of this range, increasing by 3 days to 49 days, with its weighted average life (WAL) extending 4 days to 81 days.

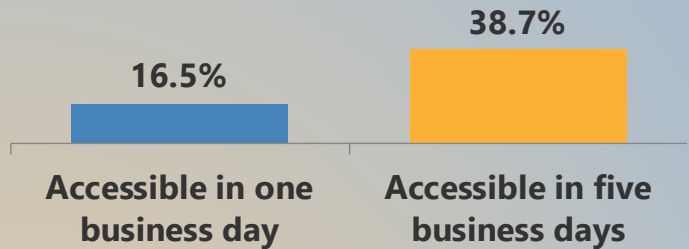
As for composition of the Pool's assets in August, we added 14% to the portfolio's position in fixed-rate bank paper, to 30% of holdings. That was balanced by a reduction of 16% in commercial fixed-rate paper to 35% of portfolio holdings. This was not due to a specific call, but just a function of bank paper being more attractive during the month. The percentages of variable rate paper, money market funds and repo instruments did not move materially, ending the month at 27%, 4% and 2%, respectively. Lastly, a new position in government securities amounted to 2% of total holdings.

PORTFOLIO COMPOSITION FOR AUGUST 2017

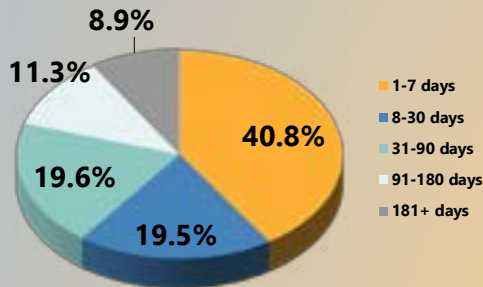
CREDIT QUALITY COMPOSITION



HIGHLY LIQUID HOLDINGS



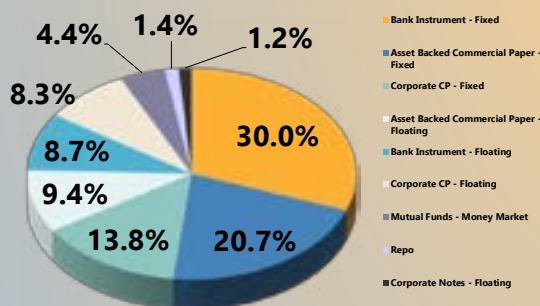
EFFECTIVE MATURITY SCHEDULE



TOP HOLDINGS & AVG. MATURITY

1. Royal Bank of Canada	5.2%
2. Canadian Imperial Bank of Commerce	5.1%
3. Toronto Dominion Bank	4.9%
4. Wells Fargo & Co.	4.8%
5. Bank of Montreal	4.7%
6. ABN Amro Bank NV	4.5%
7. JPMorgan Chase & Co.	4.5%
8. Standard Chartered PLC	4.3%
9. Federated Inst Prime Value Obligations Fund - Class IS	4.3%
10. Barton Capital S.A.	4.0%

PORTFOLIO COMPOSITION



Average Effective Maturity (WAM) *

48.8 Days

Weighted Average Life (Spread WAL)

81.4 Days

Percentages based on total value of investments

FUND PERFORMANCE THROUGH AUGUST 31, 2017

Florida PRIME Performance Data			
	Net Participant Yield ¹	Net-of-Fee Benchmark ²	Above (Below) Benchmark
One Month	1.33%	1.00%	0.32%
Three Months	1.27%	0.97%	0.30%
One Year	1.04%	0.71%	0.32%
Three Years	0.57%	0.35%	0.23%
Five Years	0.42%	0.23%	0.19%
Ten Years	0.74%	0.61%	0.13%
Since 1/96	2.62%	2.41%	0.21%

Note: Net asset value at month end: \$8,855.5 million, which includes investments at market value, plus all cash, accrued interest receivable and payables.

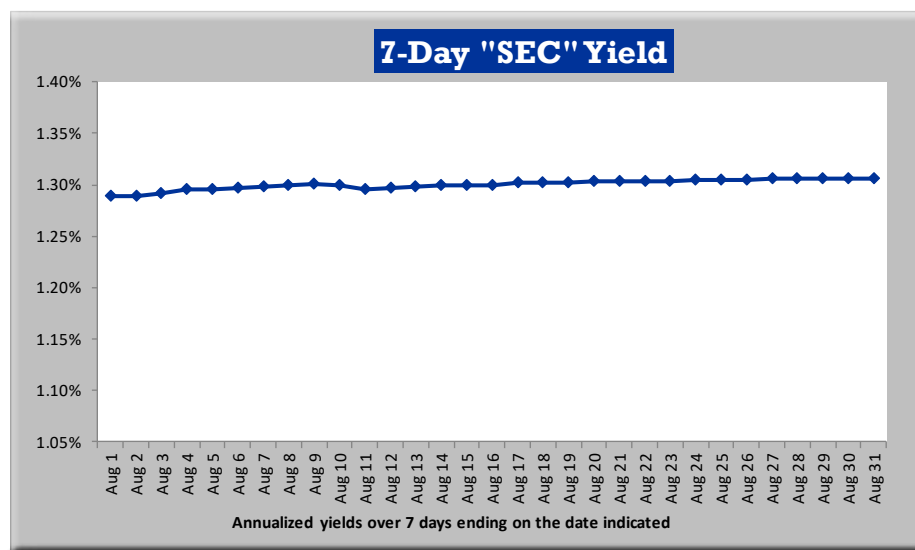
¹Net of fees. Participant yield is calculated on a 365-day basis and includes adjustments for expenses and other accounting items to reflect realized earnings by participants.

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

ABOUT ANNUALIZED YIELDS:

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

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



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

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

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

PRIME ACCOUNT SUMMARY FOR AUGUST 2017

Summary of Cash Flows		
Opening Balance (08/01/17)	\$	9,239,312,940
Participant Deposits		881,275,106
Gross Earnings		10,244,287
Participant Withdrawals		(1,276,687,960)
Fees		(247,355)
Closing Balance (08/31/17)	\$	8,853,897,018
Net Change over Month	\$	(385,415,922)

Detailed Fee Disclosure			
August		Amount	Basis Point Equivalent*
SBA Client Service, Account Mgt. & Fiduciary Oversight Fee	\$	76,131.68	1.01
Federated Investment Management Fee		147,403.88	1.96
BNY Mellon Custodial Fee**		10,017.47	0.13
Bank of America Transfer Agent Fee		4,945.78	0.07
S&P Rating Maintenance Fee		3,821.92	0.05
Audit/External Review Fees		5,034.49	0.07
Total Fees	\$	247,355.22	3.28

*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 \$9,046,604,979.

**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 AUGUST 2017

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	1.21	9/5/2017		400,000,000	1.23	\$400,000,000	\$400,000,000	\$0
ASB Finance Ltd., Jun 05, 2018	VARIABLE RATE COMMERCIAL PAPER - 4-2	1.45	6/5/2018	9/7/2017	50,000,000	1.37	\$50,000,000	\$50,019,650	\$19,650
ASB Finance Ltd., Mar 12, 2018	VARIABLE RATE COMMERCIAL PAPER - 4-2	1.38	3/12/2018	9/12/2017	50,000,000	1.40	\$50,000,000	\$50,006,900	\$6,900
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		9/1/2017		50,000,000	1.30	\$49,998,222	\$49,998,306	\$83
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		9/6/2017		50,000,000	1.30	\$49,989,333	\$49,989,834	\$500
Anglesea Funding LLC, Dec 22, 2017	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	1.61	12/22/2017	9/22/2017	50,000,000	1.63	\$50,000,000	\$49,998,779	-\$1,221
Anglesea Funding LLC, May 25, 2018	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	1.49	5/25/2018	10/2/2017	140,000,000	1.51	\$140,000,000	\$139,999,983	-\$17
Antalis S.A. CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		9/5/2017		26,560,000	1.28	\$26,555,352	\$26,555,507	\$155
Antalis S.A. CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		9/7/2017		60,000,000	1.22	\$59,986,000	\$59,985,767	-\$233
Atlantic Asset Securitization LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		9/1/2017		55,000,000	1.10	\$54,998,350	\$54,998,132	-\$218
BMO Harris Bank, N.A. CD	CERTIFICATE OF DEPOSIT	1.41	11/15/2017		30,000,000	1.43	\$30,000,000	\$30,001,714	\$1,714
BNP Paribas SA, Sr. Note, 2.375%, 9/14/2017	CORPORATE BOND	2.38	9/14/2017		10,000,000	1.43	\$10,003,386	\$10,002,244	-\$1,143
Bank of America N.A. Triparty Repo Overnight Fixed	REPO TRIPARTY OVERNIGHT FIXED	1.08	9/1/2017		105,000,000	1.10	\$105,000,000	\$105,000,000	\$0
Bank of America N.A., Oct 05, 2017	VARIABLE RATE BANK NOTE	1.43	10/5/2017	9/5/2017	50,000,000	1.45	\$50,000,000	\$50,000,000	\$0
Bank of Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	1.42	3/19/2018		50,000,000	1.44	\$50,000,000	\$49,999,184	-\$817
Bank of Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	1.35	12/15/2017		49,000,000	1.37	\$49,000,000	\$49,003,062	\$3,062
Bank of Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	1.41	2/26/2018		51,250,000	1.43	\$51,250,000	\$51,250,183	\$183
Bank of Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	1.34	12/22/2017		35,000,000	1.36	\$35,000,000	\$35,000,498	\$498
Bank of Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	1.30	9/19/2017		20,000,000	1.32	\$20,000,000	\$20,000,875	\$875
Bank of Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	1.20	9/29/2017		25,000,000	1.22	\$25,000,000	\$24,999,364	-\$637
Bank of Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	1.55	12/18/2017		15,000,000	1.57	\$15,000,000	\$15,009,235	\$9,235
Bank of Montreal, Dec 01, 2017	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.62	12/1/2017	9/1/2017	50,000,000	1.52	\$50,000,000	\$50,041,600	\$41,600
Bank of Montreal, Jan 04, 2018	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.44	1/4/2018	9/5/2017	43,000,000	1.46	\$43,000,000	\$43,015,824	\$15,824
Bank of Montreal, May 23, 2018	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.48	5/23/2018	11/23/2017	25,000,000	1.51	\$25,000,000	\$25,014,375	\$14,375
Bank of Montreal, Nov 03, 2017	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.66	11/3/2017	11/3/2017	25,000,000	1.68	\$25,000,000	\$25,018,350	\$18,350
Bank of Nova Scotia, Toronto CP4-2	COMMERCIAL PAPER - 4-2		10/5/2017		25,000,000	1.43	\$24,965,972	\$24,971,271	\$5,299
Bank of Nova Scotia, Toronto CP4-2	COMMERCIAL PAPER - 4-2		10/6/2017		26,000,000	1.43	\$25,963,600	\$25,969,268	\$5,668
Bank of Nova Scotia, Toronto CP4-2	COMMERCIAL PAPER - 4-2		3/23/2018		15,000,000	1.48	\$14,876,750	\$14,880,830	\$4,080

See notes at end of table.

INVENTORY OF HOLDINGS FOR AUGUST 2017

Security Name	Security Classification	Cpn/Dis	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain Loss
Bank of Nova Scotia, Toronto CP4-2	COMMERCIAL PAPER - 4-2		3/27/2018		100,000,000	1.50	\$99,150,667	\$99,188,222	\$37,555
Bank of Nova Scotia, Toronto CP4-2	COMMERCIAL PAPER - 4-2		4/13/2018		73,000,000	1.50	\$72,329,313	\$72,352,125	\$22,813
Bank of Nova Scotia, Toronto CP4-2	COMMERCIAL PAPER - 4-2		5/23/2018		25,000,000	1.51	\$24,727,639	\$24,732,056	\$4,417
Bank of Nova Scotia, Toronto, Mar 09, 2018	VARIABLE RATE COMMERCIAL PAPER - 4-2	1.39	3/9/2018	9/11/2017	20,000,000	1.40	\$20,000,000	\$20,000,060	\$60
Bank of Nova Scotia, Toronto, Oct 06, 2017	VARIABLE RATE COMMERCIAL PAPER - 4-2	1.69	10/6/2017	9/6/2017	26,000,000	1.71	\$26,000,000	\$26,012,662	\$12,662
Banque et Caisse d'Epargne de L'Etat CP	COMMERCIAL PAPER		11/8/2017		14,000,000	1.35	\$13,964,580	\$13,967,639	\$3,059
Banque et Caisse d'Epargne de L'Etat CP	COMMERCIAL PAPER		12/1/2017		75,000,000	1.39	\$74,739,333	\$74,765,592	\$26,259
Banque et Caisse d'Epargne de L'Etat CP	COMMERCIAL PAPER		12/6/2017		54,000,000	1.38	\$53,803,575	\$53,821,181	\$17,606
Banque et Caisse d'Epargne de L'Etat CP	COMMERCIAL PAPER		12/11/2017		15,000,000	1.41	\$14,941,350	\$14,947,470	\$6,120
Banque et Caisse d'Epargne de L'Etat CP	COMMERCIAL PAPER		3/6/2018		64,000,000	1.44	\$63,531,253	\$63,545,548	\$14,295
Banque et Caisse d'Epargne de L'Etat CP	COMMERCIAL PAPER		3/9/2018		14,000,000	1.44	\$13,896,365	\$13,898,772	\$2,407
Banque et Caisse d'Epargne de L'Etat CP	COMMERCIAL PAPER		3/9/2018		30,000,000	1.44	\$29,776,750	\$29,783,083	\$6,333
Barton Capital S.A. CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		9/1/2017		84,000,000	1.19	\$83,997,270	\$83,996,985	-\$285
Barton Capital S.A. CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		9/8/2017		25,000,000	1.30	\$24,992,889	\$24,992,772	-\$117
Barton Capital S.A. CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		10/6/2017		150,000,000	1.28	\$149,811,000	\$149,801,700	-\$9,300
Barton Capital S.A., Feb 05, 2018	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	1.48	2/5/2018	9/5/2017	50,000,000	1.50	\$50,000,000	\$50,000,000	\$0
Barton Capital S.A., Feb 09, 2018	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	1.41	2/9/2018	9/11/2017	43,000,000	1.42	\$43,000,000	\$43,011,309	\$11,309
Bedford Row Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		10/6/2017		30,000,000	1.43	\$29,958,000	\$29,962,680	\$4,680
Bedford Row Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		7/12/2018		50,000,000	1.62	\$49,308,750	\$49,316,188	\$7,438
Bedford Row Funding Corp., Apr 27, 2018	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	1.41	4/27/2018	10/27/2017	13,000,000	1.43	\$13,000,000	\$13,001,703	\$1,703
Bedford Row Funding Corp., Feb 08, 2018	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	1.72	2/8/2018	9/8/2017	25,000,000	1.74	\$25,000,000	\$25,039,050	\$39,050
Bedford Row Funding Corp., Jan 18, 2018	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	1.75	1/18/2018	9/18/2017	20,000,000	1.77	\$20,000,000	\$20,029,560	\$29,560
Bedford Row Funding Corp., Jun 28, 2018	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	1.44	6/28/2018	9/28/2017	23,000,000	1.46	\$23,000,000	\$23,004,393	\$4,393
Bedford Row Funding Corp., Mar 22, 2018	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	1.58	3/22/2018	9/22/2017	30,000,000	1.60	\$30,000,000	\$30,000,000	\$0
Bedford Row Funding Corp., Nov 06, 2017	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	1.45	11/6/2017	9/6/2017	25,000,000	1.47	\$25,000,000	\$25,009,325	\$9,325
Bedford Row Funding Corp., Oct 06, 2017	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	1.71	10/6/2017	10/6/2017	73,000,000	1.74	\$73,000,000	\$73,036,865	\$36,865
Bedford Row Funding Corp., Oct 10, 2017	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	1.40	10/10/2017	9/11/2017	22,000,000	1.41	\$22,000,000	\$22,004,422	\$4,422
CAFCO, LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		9/7/2017		20,000,000	1.22	\$19,995,333	\$19,995,411	\$78
CAFCO, LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		9/12/2017		26,000,000	1.27	\$25,989,167	\$25,989,721	\$555
CAFCO, LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		2/1/2018		10,000,000	1.42	\$9,940,539	\$9,941,181	\$642

See notes at end of table.

INVENTORY OF HOLDINGS FOR AUGUST 2017

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)		3/2/2018		25,000,000	1.43	\$24,822,083	\$24,820,686	-\$1,398
CHARTA, LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		12/1/2017		50,000,000	1.38	\$49,827,500	\$49,829,545	\$2,045
CHARTA, LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		12/7/2017		40,000,000	1.39	\$39,851,911	\$39,853,436	\$1,524
CIESCO, LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		9/20/2017		55,000,000	1.29	\$54,961,194	\$54,962,111	\$917
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	1.57	7/3/2018		100,000,000	1.59	\$100,000,000	\$100,061,405	\$61,405
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	1.57	7/5/2018		97,000,000	1.59	\$97,000,000	\$97,059,232	\$59,232
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	1.59	7/9/2018		25,000,000	1.61	\$25,000,000	\$25,019,114	\$19,114
Canadian Imperial Bank of Commerce, Apr 19, 2018	VARIABLE RATE COMMERCIAL PAPER - 4-2	1.46	4/19/2018	10/19/2017	50,000,000	1.48	\$50,000,000	\$50,026,150	\$26,150
Canadian Imperial Bank of Commerce, Jan 12, 2018	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.40	1/12/2018	9/12/2017	67,000,000	1.42	\$67,000,000	\$67,022,713	\$22,713
Canadian Imperial Bank of Commerce, Nov 06, 2017	VARIABLE RATE COMMERCIAL PAPER - 4-2	1.62	11/6/2017	9/6/2017	25,000,000	1.64	\$25,000,000	\$25,017,200	\$17,200
Canadian Imperial Bank of Commerce, Oct 10, 2017	VARIABLE RATE COMMERCIAL PAPER - 4-2	1.57	10/10/2017	10/10/2017	62,000,000	1.60	\$62,000,000	\$62,024,924	\$24,924
Canadian Imperial Bank of Commerce, Sep 13, 2018	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.49	9/13/2018	9/13/2017	24,000,000	1.38	\$24,032,697	\$23,995,142	-\$37,556
Chase Bank USA, N.A., Jan 05, 2018	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.73	1/5/2018	9/5/2017	75,000,000	1.75	\$75,000,000	\$75,106,800	\$106,800
Citibank NA, New York CD	CERTIFICATE OF DEPOSIT	1.40	12/26/2017		72,000,000	1.42	\$72,000,000	\$72,007,338	\$7,338
Collateralized Commercial Paper Co. LLC, Dec 11, 2017	VARIABLE RATE COMMERCIAL PAPER-ABS 3A3	1.52	12/11/2017	9/11/2017	50,000,000	1.45	\$50,000,000	\$50,028,800	\$28,800
Collateralized Commercial Paper Co. LLC, Dec 12, 2017	VARIABLE RATE COMMERCIAL PAPER-ABS 3A3	1.43	12/12/2017	9/12/2017	20,000,000	1.45	\$20,000,000	\$20,011,520	\$11,520
Collateralized Commercial Paper Co. LLC, Dec 22, 2017	VARIABLE RATE COMMERCIAL PAPER-ABS 3A3	1.47	12/22/2017	9/22/2017	15,000,000	1.49	\$15,000,000	\$15,008,040	\$8,040
Collateralized Commercial Paper Co. LLC, May 23, 2018	VARIABLE RATE COMMERCIAL PAPER-ABS 3A3	1.46	5/23/2018	9/25/2017	25,000,000	1.48	\$25,000,000	\$25,000,000	\$0
Collateralized Commercial Paper Co. LLC, Nov 03, 2017	VARIABLE RATE COMMERCIAL PAPER-ABS 3A3	1.68	11/3/2017	9/5/2017	25,000,000	1.71	\$25,000,000	\$25,019,325	\$19,325
Collateralized Commercial Paper Co. LLC, Nov 09, 2017	VARIABLE RATE COMMERCIAL PAPER-ABS 3A3	1.66	11/9/2017	9/11/2017	36,500,000	1.67	\$36,500,000	\$36,528,069	\$28,069
Commonwealth Bank of Australia, Apr 27, 2018	VARIABLE RATE COMMERCIAL PAPER - 4-2	1.43	4/27/2018	10/27/2017	15,000,000	1.46	\$15,000,124	\$15,007,815	\$7,691
Commonwealth Bank of Australia, Jan 10, 2018	VARIABLE RATE COMMERCIAL PAPER - 4-2	1.39	1/10/2018	9/11/2017	75,000,000	1.40	\$75,000,000	\$75,018,300	\$18,300
Commonwealth Bank of Australia, Mar 29, 2018	VARIABLE RATE COMMERCIAL PAPER - 4-2	1.44	3/29/2018	9/29/2017	20,000,000	1.45	\$20,000,000	\$20,013,920	\$13,920
Commonwealth Bank of Australia, May 10, 2018	VARIABLE RATE COMMERCIAL PAPER - 4-2	1.44	5/10/2018	9/11/2017	70,000,000	1.45	\$70,000,000	\$70,041,300	\$41,300
Corporate Finance Managers, Inc., Series B, Feb 02, 2043	VARIABLE RATE DEMAND NOTE	1.23	2/2/2043	9/7/2017	12,300,000	1.23	\$12,300,000	\$12,300,000	\$0
Credit Industriel et Commercial CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	1.17	9/6/2017		150,000,000	1.19	\$150,000,000	\$150,000,000	\$0
DNB Bank ASA TDCAY	TIME DEPOSIT - CAYMAN	1.07	9/1/2017		200,000,000	1.08	\$200,000,000	\$200,000,000	\$0

See notes at end of table.

INVENTORY OF HOLDINGS FOR AUGUST 2017

Security Name	Security Classification	Cpn/Dis	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain Loss
DZ Bank AG Deutsche Zentral-Genossenschaftsbank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	1.31	11/7/2017		50,000,000	1.33	\$50,000,000	\$50,002,250	\$2,250
DZ Bank AG Deutsche Zentral-Genossenschaftsbank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	1.31	11/9/2017		50,000,000	1.33	\$50,000,000	\$50,002,131	\$2,131
DZ Bank AG Deutsche Zentral-Genossenschaftsbank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	1.33	12/15/2017		75,000,000	1.35	\$74,999,989	\$74,999,376	-\$613
DZ Bank AG Deutsche Zentral-Genossenschaftsbank CP4-2	COMMERCIAL PAPER - 4-2		12/21/2017		48,500,000	1.35	\$48,299,318	\$48,311,540	\$12,222
Dreyfus Government Cash Management Fund	OVERNIGHT MUTUAL FUND	0.93	9/1/2017	10/5/2016	5,986,036	0.94	\$5,986,036	\$5,986,036	\$0
Fairway Finance Co. LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		11/17/2017		40,000,000	1.33	\$39,886,467	\$39,885,600	-\$867
Gotham Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		9/1/2017		90,000,000	1.29	\$89,996,825	\$89,997,017	\$192
Gulf Gate Apartments LLC, Series 2003, Sep 01, 2028	VARIABLE RATE DEMAND NOTE	1.23	9/1/2028	9/7/2017	7,550,000	1.23	\$7,550,000	\$7,550,000	\$0
Institutional Prime Value Obligations Fund, Class IS	MUTUAL FUND MONEY MARKET	1.30	9/1/2017	9/1/2017	380,059,512	1.32	\$380,059,512	\$380,135,524	\$76,012
J.P. Morgan Securities LLC CP	COMMERCIAL PAPER		9/28/2017		100,000,000	1.43	\$99,891,111	\$99,903,789	\$12,678
J.P. Morgan Securities LLC CP	COMMERCIAL PAPER		10/27/2017		25,000,000	1.43	\$24,944,583	\$24,950,204	\$5,621
J.P. Morgan Securities LLC CP4-2	COMMERCIAL PAPER - 4-2		9/11/2017		25,000,000	1.44	\$24,989,306	\$24,990,719	\$1,413
Kaiser Foundation Hospital CP	COMMERCIAL PAPER		9/7/2017		50,105,000	1.27	\$50,092,822	\$50,091,555	-\$1,266
LMA-Americas LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		9/5/2017		155,000,000	1.22	\$154,974,167	\$154,973,779	-\$388
LMA-Americas LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		9/6/2017		52,100,000	1.22	\$52,089,580	\$52,089,415	-\$165
Long Island Power Authority - CPLOC - Series 2015 GR-1A	CALLABLE COMMERCIAL PAPER	0.00	5/7/2018		50,000,000	1.26	\$50,000,000	\$49,989,500	-\$10,500
Los Angeles County Fair Association, Nov 01, 2039	VARIABLE RATE DEMAND NOTE	1.23	11/1/2039	9/6/2017	10,000,000	1.23	\$10,000,000	\$10,000,000	\$0
Malayan Banking Berhad, New York CPLOC	COMMERCIAL PAPER - LOC		10/16/2017		35,000,000	1.47	\$34,935,600	\$34,944,500	\$8,900
Malayan Banking Berhad, New York CPLOC	COMMERCIAL PAPER - LOC		10/31/2017		8,500,000	1.48	\$8,479,116	\$8,481,968	\$2,852
Malayan Banking Berhad, New York CPLOC	COMMERCIAL PAPER - LOC		12/12/2017		45,000,000	1.48	\$44,813,313	\$44,829,792	\$16,480
Manhattan Asset Funding Company LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		9/18/2017		50,000,000	1.27	\$49,968,750	\$49,969,100	\$350
Manhattan Asset Funding Company LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		10/23/2017		35,000,000	1.30	\$34,934,044	\$34,933,890	-\$155
Manhattan Asset Funding Company LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		10/24/2017		67,000,000	1.30	\$66,871,360	\$66,870,958	-\$402
Manhattan Asset Funding Company LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		10/27/2017		50,000,000	1.30	\$49,898,667	\$49,898,113	-\$554
Mike P. Sturdivant, Sr. Family Trust, Series 2016, Nov 01, 2036	VARIABLE RATE DEMAND NOTE	1.24	11/1/2036	9/7/2017	2,200,000	1.24	\$2,200,000	\$2,200,000	\$0
Mississippi Business Finance Corp., Kohler Project, Jun 01, 2022	VARIABLE RATE DEMAND NOTE	1.32	6/1/2022	9/7/2017	10,000,000	1.32	\$10,000,000	\$10,000,000	\$0
Mizuho Bank Ltd. CDEUR (London)	CERTIFICATE OF DEPOSIT - EURO	0.00	10/6/2017		70,000,000	1.33	\$69,908,486	\$69,911,028	\$2,542
Mizuho Securities USA, Inc. - REPO TRIPARTY OVERNIGHT FIXED	REPO TRIPARTY OVERNIGHT FIXED	1.08	9/1/2017		15,000,000	1.10	\$15,000,000	\$15,000,000	\$0

See notes at end of table.

INVENTORY OF HOLDINGS FOR AUGUST 2017

Security Name	Security Classification	Cpn/Dis	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain Loss
NRW.Bank CP4-2	COMMERCIAL PAPER - 4-2		9/5/2017		150,000,000	1.26	\$149,974,167	\$149,975,958	\$1,791
NRW.Bank CP4-2	COMMERCIAL PAPER - 4-2		10/5/2017		25,000,000	1.32	\$24,968,403	\$24,969,545	\$1,142
National Australia Bank Ltd., Melbourne, Apr 06, 2018	VARIABLE RATE COMMERCIAL PAPER - 4-2	1.44	4/6/2018	10/10/2017	53,000,000	1.46	\$53,000,000	\$53,027,613	\$27,613
Nederlandse Waterschapsbank NV CP4-2	COMMERCIAL PAPER - 4-2		10/2/2017		40,000,000	1.29	\$39,954,844	\$39,958,009	\$3,164
Novant Health, Inc., Series 1997, Jun 01, 2022	VARIABLE RATE DEMAND NOTE	1.23	6/1/2022	9/6/2017	44,800,000	1.25	\$44,800,000	\$44,800,000	\$0
Old Line Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		12/20/2017		50,000,000	1.39	\$49,790,333	\$49,788,021	-\$2,312
Old Line Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		1/11/2018		50,000,000	1.46	\$49,735,847	\$49,741,574	\$5,726
Old Line Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		3/20/2018		25,000,000	1.45	\$24,801,792	\$24,792,300	-\$9,492
Old Line Funding, LLC, Jan 09, 2018	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	1.44	1/9/2018	9/11/2017	37,300,000	1.45	\$37,300,000	\$37,313,465	\$13,465
Old Line Funding, LLC, Mar 22, 2018	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	1.39	3/22/2018	9/22/2017	30,000,000	1.41	\$30,000,000	\$30,009,060	\$9,060
Old Line Funding, LLC, Oct 17, 2017	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	1.39	10/17/2017	9/18/2017	40,000,000	1.41	\$40,000,000	\$40,000,000	\$0
Royal Bank of Canada, Jun 12, 2018	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.36	6/12/2018	9/12/2017	100,000,000	1.38	\$100,000,000	\$100,015,600	\$15,600
Royal Bank of Canada, Oct 06, 2017	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.57	10/6/2017	10/6/2017	50,000,000	1.59	\$50,000,000	\$50,018,300	\$18,300
Sabri Arac, The Quarry Lane School Series 2005, Oct 01, 2035	VARIABLE RATE DEMAND NOTE	1.23	10/1/2035	9/7/2017	12,260,000	1.23	\$12,260,000	\$12,260,000	\$0
Standard Chartered Bank plc TD	TIME DEPOSIT	1.18	9/5/2017		385,000,000	1.20	\$385,000,000	\$385,000,000	\$0
Starbird Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		9/1/2017		75,000,000	1.22	\$74,997,500	\$74,997,473	-\$27
Starbird Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		9/5/2017		25,000,000	1.24	\$24,995,764	\$24,995,771	\$7
Starbird Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		9/7/2017		99,000,000	1.24	\$98,976,515	\$98,976,515	\$0
Starbird Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		9/7/2017		20,000,000	1.27	\$19,995,139	\$19,995,256	\$117
Starbird Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		10/11/2017		50,000,000	1.35	\$49,924,264	\$49,927,624	\$3,360
Starbird Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		11/14/2017		17,600,000	1.36	\$17,550,867	\$17,551,783	\$917
Starbird Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		12/1/2017		74,500,000	1.37	\$74,242,975	\$74,244,308	\$1,333
Sumitomo Mitsui Trust Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	1.18	9/5/2017		150,000,000	1.20	\$150,000,000	\$150,000,062	\$62
Svenska Handelsbanken, Stockholm TDCAY	TIME DEPOSIT - CAYMAN	1.06	9/1/2017		200,000,000	1.07	\$200,000,000	\$200,000,000	\$0
Thunder Bay Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		12/15/2017		1,000,000	1.37	\$996,025	\$995,975	-\$50
Thunder Bay Funding, LLC, Sep 13, 2017	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	1.43	9/13/2017	9/13/2017	40,000,000	1.45	\$40,000,000	\$40,003,760	\$3,760
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	1.25	9/25/2017		75,000,000	1.27	\$75,000,000	\$75,002,677	\$2,677
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	1.40	9/8/2017		40,000,000	1.42	\$40,000,000	\$40,001,828	\$1,828

See notes at end of table.

INVENTORY OF HOLDINGS FOR AUGUST 2017

Security Name	Security Classification	Cpn/Dis	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain Loss
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	1.25	10/20/2017		25,000,000	1.27	\$25,000,000	\$24,999,877	-\$124
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	1.41	12/6/2017		50,000,000	1.43	\$50,000,000	\$50,012,393	\$12,393
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	1.52	1/16/2018		120,000,000	1.53	\$120,000,000	\$120,063,292	\$63,292
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	1.35	12/28/2017		25,000,000	1.37	\$25,000,000	\$25,000,136	\$136
Toronto Dominion Bank, Oct 16, 2017	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.80	10/16/2017	10/16/2017	25,000,000	1.83	\$25,000,000	\$25,018,575	\$18,575
Toronto Dominion Bank, Sep 06, 2017	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.82	9/6/2017	9/6/2017	15,000,000	1.75	\$15,000,000	\$15,000,000	\$0
Toronto Dominion Bank, Sep 25, 2018	VARIABLE RATE COMMERCIAL PAPER - 4-2	1.46	9/25/2018	9/25/2017	10,000,000	1.48	\$10,000,000	\$10,003,310	\$3,310
Toyota Motor Credit Corp. CP	COMMERCIAL PAPER		4/3/2018		98,000,000	1.52	\$97,127,936	\$97,157,785	\$29,849
Toyota Motor Finance (Netherlands) B.V., Jan 11, 2018	VARIABLE RATE COMMERCIAL PAPER	1.42	1/11/2018	9/21/2017	50,000,000	1.44	\$50,000,000	\$50,024,200	\$24,200
Toyota Motor Finance (Netherlands) B.V., May 11, 2018	VARIABLE RATE COMMERCIAL PAPER	1.43	5/11/2018	9/14/2017	53,000,000	1.45	\$53,000,000	\$53,000,212	\$212
U.S. Treasury Bill 10/26/2017	US TREASURY BILL	0.00	10/26/2017		200,000,000	1.19	\$199,634,444	\$199,689,862	\$55,418
Wells Fargo Bank, N.A. CD	CERTIFICATE OF DEPOSIT	1.30	10/20/2017		20,000,000	1.32	\$20,000,000	\$20,001,834	\$1,834
Wells Fargo Bank, N.A., Aug 23, 2018	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.45	8/23/2018	9/25/2017	30,000,000	1.47	\$30,000,000	\$29,998,500	-\$1,500
Wells Fargo Bank, N.A., Feb 01, 2018	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.75	2/1/2018	9/1/2017	25,000,000	1.77	\$25,000,000	\$25,042,600	\$42,600
Wells Fargo Bank, N.A., Feb 06, 2018	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.59	2/6/2018	11/6/2017	25,000,000	1.61	\$25,000,000	\$25,027,350	\$27,350
Wells Fargo Bank, N.A., May 04, 2018	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.42	5/4/2018	11/6/2017	73,000,000	1.44	\$73,000,000	\$73,017,958	\$17,958
Wells Fargo Bank, N.A., Oct 11, 2017	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.38	10/11/2017	9/11/2017	40,000,000	1.40	\$39,999,552	\$40,007,280	\$7,728
Wells Fargo Bank, N.A., Oct 12, 2017	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.73	10/12/2017	10/12/2017	25,000,000	1.76	\$25,000,000	\$25,015,125	\$15,125
Westpac Banking Corp. Ltd., Sydney, Mar 29, 2018	VARIABLE RATE COMMERCIAL PAPER	1.44	3/29/2018	9/29/2017	107,000,000	1.45	\$107,000,000	\$107,060,776	\$60,776
Total Value of Assets					8,868,070,548		\$8,859,531,668	\$8,861,062,610	\$1,530,943

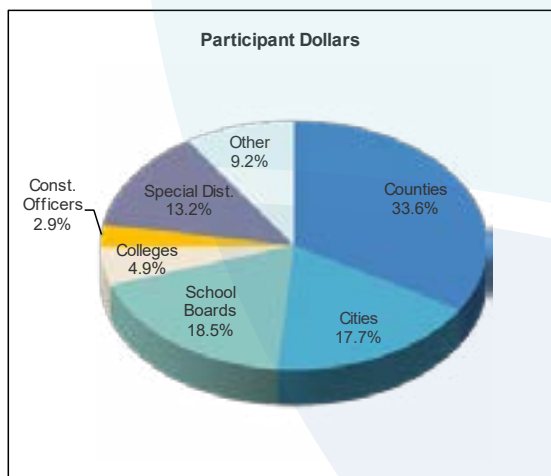
Notes: The data included in this report is unaudited. Amounts above are the value of investments. Income accruals, payables and uninvested cash are not included. Amortizations/accretions are reported with a one-day lag in the above valuations.

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

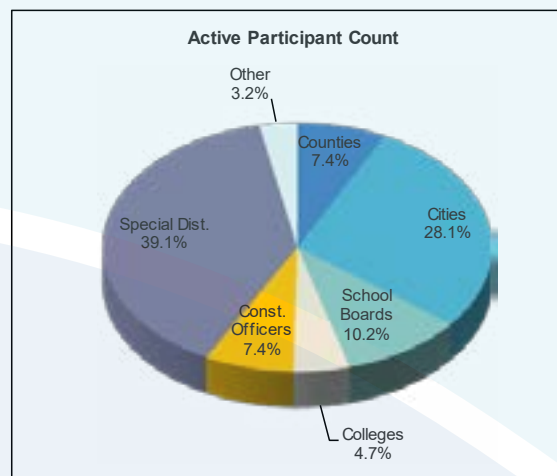
² Amortized cost is calculated using a straight line method.

PARTICIPANT CONCENTRATION DATA - AS OF AUGUST 2017

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	4.9%	4.7%
Top 10	34.9%	1.4%	Top 10	4.6%	1.4%
\$100 million or more	46.7%	2.5%	\$100 million or more	2.3%	0.1%
\$10 million up to \$100 million	45.3%	16.0%	\$10 million up to \$100 million	2.2%	1.0%
\$1 million up to \$10 million	7.2%	22.8%	\$1 million up to \$10 million	0.5%	1.5%
Under \$1 million	0.7%	58.7%	Under \$1 million	0.02%	2.1%
Counties	33.6%	7.4%	Constitutional Officers	2.9%	7.4%
Top 10	25.5%	1.4%	Top 10	0.9%	1.4%
\$100 million or more	23.3%	1.1%	\$100 million or more	1.1%	0.1%
\$10 million up to \$100 million	9.8%	2.1%	\$10 million up to \$100 million	1.0%	0.7%
\$1 million up to \$10 million	0.4%	1.2%	\$1 million up to \$10 million	0.7%	2.3%
Under \$1 million	0.0%	3.0%	Under \$1 million	0.0%	4.3%
Municipalities	17.7%	28.1%	Special Districts	13.2%	39.1%
Top 10	8.1%	1.4%	Top 10	7.9%	1.4%
\$100 million or more	1.6%	0.1%	\$100 million or more	3.4%	0.3%
\$10 million up to \$100 million	13.3%	5.1%	\$10 million up to \$100 million	7.6%	3.0%
\$1 million up to \$10 million	2.6%	7.8%	\$1 million up to \$10 million	1.8%	6.6%
Under \$1 million	0.2%	15.1%	Under \$1 million	0.3%	29.2%
School Boards	18.5%	10.2%	Other	9.2%	3.2%
Top 10	13.8%	1.4%	Top 10	8.4%	1.4%
\$100 million or more	8.4%	0.3%	\$100 million or more	6.6%	0.4%
\$10 million up to \$100 million	9.0%	3.3%	\$10 million up to \$100 million	2.3%	1.0%
\$1 million up to \$10 million	1.0%	2.6%	\$1 million up to \$10 million	0.3%	0.7%
Under \$1 million	0.0%	4.0%	Under \$1 million	0.0%	1.1%



Total Fund Value: \$8,853,897,019



Total Active Participant Count: 729

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

COMPLIANCE WITH INVESTMENT POLICY FOR AUGUST 2017

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 AUGUST 2017

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
<i>Buys</i>								
ASB FINANCE LTD/LONDON	03/12/18	08/08/17	08/10/17	50,000,000	50,000,000	0	50,000,000	0
ANGLESEA FUNDING LLC/PABS4	09/01/17	08/03/17	08/03/17	50,000,000	49,948,444	0	49,948,444	0
ANGLESEA FUNDING LLC/PABS4	09/06/17	08/04/17	08/04/17	50,000,000	49,941,333	0	49,941,333	0
ANGLESEA FUNDING LLC	05/25/18	08/30/17	08/31/17	50,000,000	50,000,000	0	50,000,000	0
ANGLESEA FUNDING LLC	05/25/18	08/30/17	08/31/17	50,000,000	50,000,000	0	50,000,000	0
ANGLESEA FUNDING LLC	05/25/18	08/30/17	08/31/17	40,000,000	40,000,000	0	40,000,000	0
ANTALIS S,A, CPABS4/CPABS4	08/10/17	08/03/17	08/03/17	50,000,000	49,988,333	0	49,988,333	0
ANTALIS S,A, CPABS4/CPABS4	08/10/17	08/03/17	08/03/17	50,000,000	49,988,333	0	49,988,333	0
ANTALIS S,A, CPABS4/CPABS4	08/10/17	08/03/17	08/03/17	10,000,000	9,997,667	0	9,997,667	0
ANTALIS S,A, CPABS4/CPABS4	08/11/17	08/04/17	08/04/17	50,000,000	49,988,333	0	49,988,333	0
ANTALIS S,A, CPABS4/CPABS4	08/11/17	08/04/17	08/04/17	40,080,000	40,070,648	0	40,070,648	0
ANTALIS S,A, CPABS4/CPABS4	08/17/17	08/10/17	08/10/17	50,000,000	49,988,333	0	49,988,333	0
ANTALIS S,A, CPABS4/CPABS4	08/17/17	08/10/17	08/10/17	50,000,000	49,988,333	0	49,988,333	0
ANTALIS S,A, CPABS4/CPABS4	08/17/17	08/10/17	08/10/17	9,300,000	9,297,830	0	9,297,830	0
ANTALIS S,A, CPABS4/CPABS4	08/23/17	08/16/17	08/16/17	4,320,000	4,318,992	0	4,318,992	0
ANTALIS S,A, CPABS4/CPABS4	08/24/17	08/17/17	08/17/17	50,000,000	49,988,333	0	49,988,333	0
ANTALIS S,A, CPABS4/CPABS4	08/24/17	08/17/17	08/17/17	49,000,000	48,988,567	0	48,988,567	0
ANTALIS S,A, CPABS4/CPABS4	08/31/17	08/24/17	08/24/17	50,000,000	49,988,333	0	49,988,333	0
ANTALIS S,A, CPABS4/CPABS4	08/31/17	08/24/17	08/24/17	2,200,000	2,199,487	0	2,199,487	0
ANTALIS S,A, CPABS4/CPABS4	08/31/17	08/24/17	08/24/17	50,000,000	49,988,333	0	49,988,333	0
ANTALIS S,A, CPABS4/CPABS4	09/05/17	08/03/17	08/03/17	26,560,000	26,529,323	0	26,529,323	0
ANTALIS S,A, CPABS4/CPABS4	09/07/17	08/31/17	08/31/17	50,000,000	49,988,333	0	49,988,333	0
ANTALIS S,A, CPABS4/CPABS4	09/07/17	08/31/17	08/31/17	10,000,000	9,997,667	0	9,997,667	0
ATLANTIC ASSET SECUC/PABS4	08/03/17	08/02/17	08/02/17	50,000,000	49,998,375	0	49,998,375	0
ATLANTIC ASSET SECUC/PABS4	08/03/17	08/02/17	08/02/17	26,000,000	25,999,155	0	25,999,155	0
ATLANTIC ASSET SECUC/PABS4	08/04/17	08/03/17	08/03/17	50,000,000	49,998,375	0	49,998,375	0
ATLANTIC ASSET SECUC/PABS4	08/04/17	08/03/17	08/03/17	30,000,000	29,999,025	0	29,999,025	0
ATLANTIC ASSET SECUC/PABS4	08/07/17	08/04/17	08/04/17	50,000,000	49,995,125	0	49,995,125	0
ATLANTIC ASSET SECUC/PABS4	08/07/17	08/04/17	08/04/17	40,000,000	39,996,100	0	39,996,100	0
ATLANTIC ASSET SECUC/PABS4	08/22/17	08/21/17	08/21/17	50,000,000	49,998,375	0	49,998,375	0
ATLANTIC ASSET SECUC/PABS4	08/22/17	08/21/17	08/21/17	50,000,000	49,998,375	0	49,998,375	0
ATLANTIC ASSET SECUC/PABS4	08/23/17	08/22/17	08/22/17	50,000,000	49,998,375	0	49,998,375	0
ATLANTIC ASSET SECUC/PABS4	08/23/17	08/22/17	08/22/17	40,800,000	40,798,674	0	40,798,674	0
ATLANTIC ASSET SECUC/PABS4	08/30/17	08/29/17	08/29/17	5,500,000	5,499,821	0	5,499,821	0
ATLANTIC ASSET SECUC/PABS4	09/01/17	08/31/17	08/31/17	50,000,000	49,998,500	0	49,998,500	0
ATLANTIC ASSET SECUC/PABS4	09/01/17	08/31/17	08/31/17	5,000,000	4,999,850	0	4,999,850	0
BNP PARIBAS SA	09/14/17	08/28/17	08/29/17	10,000,000	10,003,870	108,854	10,112,724	0
BMO HARRIS BANK, N,CD	11/15/17	08/15/17	08/15/17	30,000,000	30,000,000	0	30,000,000	0
BANK OF MONTREAL (CCDYAN)	12/15/17	08/17/17	08/17/17	49,000,000	49,000,000	0	49,000,000	0
BANK OF MONTREAL (CCDYAN)	02/26/18	08/21/17	08/21/17	50,000,000	50,000,000	0	50,000,000	0
BANK OF MONTREAL (CCDYAN)	02/26/18	08/21/17	08/21/17	1,250,000	1,250,000	0	1,250,000	0
BANK OF MONTREAL (CCDYAN)	12/22/17	08/22/17	08/22/17	35,000,000	35,000,000	0	35,000,000	0
BANK OF NOVA SCOTIACP4-2	05/23/18	08/23/17	08/23/17	25,000,000	24,719,417	0	24,719,417	0
BANQUE ET CAISSE D'CP	03/06/18	08/30/17	08/30/17	50,000,000	49,631,833	0	49,631,833	0
BANQUE ET CAISSE D'CP	03/06/18	08/30/17	08/30/17	14,000,000	13,896,913	0	13,896,913	0
BANQUE ET CAISSE D'CP	03/09/18	08/31/17	08/31/17	30,000,000	29,776,750	0	29,776,750	0
BANQUE ET CAISSE D'CP	03/09/18	08/31/17	09/01/17	14,000,000	13,896,365	0	13,896,365	0
BARTON CAPITAL SA	02/09/18	08/09/17	08/09/17	43,000,000	43,000,000	0	43,000,000	0
BARTON CAPITAL LLC/CPABS4-	09/01/17	08/31/17	08/31/17	50,000,000	49,998,375	0	49,998,375	0
BARTON CAPITAL LLC/CPABS4-	09/01/17	08/31/17	08/31/17	34,000,000	33,998,895	0	33,998,895	0
BARTON CAPITAL LLC/CPABS4-	10/06/17	08/08/17	08/08/17	50,000,000	49,896,750	0	49,896,750	0
BARTON CAPITAL LLC/CPABS4-	10/06/17	08/08/17	08/08/17	50,000,000	49,896,750	0	49,896,750	0
BARTON CAPITAL LLC/CPABS4-	10/06/17	08/08/17	08/08/17	50,000,000	49,896,750	0	49,896,750	0
BEDFORD ROW FUNDING CORP	04/27/18	08/01/17	08/01/17	13,000,000	13,000,000	0	13,000,000	0
BNP PARIBAS SACP4-2	08/02/17	08/01/17	08/01/17	50,000,000	49,998,389	0	49,998,389	0
BNP PARIBAS SACP4-2	08/02/17	08/01/17	08/01/17	15,000,000	14,999,517	0	14,999,517	0
BNP PARIBAS SACP4-2	08/03/17	08/02/17	08/02/17	50,000,000	49,998,389	0	49,998,389	0
BNP PARIBAS SACP4-2	08/03/17	08/02/17	08/02/17	15,000,000	14,999,517	0	14,999,517	0
BNP PARIBAS SACP4-2	08/04/17	08/03/17	08/03/17	50,000,000	49,998,389	0	49,998,389	0

TRADING ACTIVITY FOR AUGUST 2017

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
BNP PARIBAS SACP4-2	08/04/17	08/03/17	08/03/17	50,000,000	49,998,389	0	49,998,389	0
BNP PARIBAS SACP4-2	08/04/17	08/03/17	08/03/17	15,000,000	14,999,517	0	14,999,517	0
BNP PARIBAS SACP4-2	08/07/17	08/04/17	08/04/17	50,000,000	49,995,167	0	49,995,167	0
BNP PARIBAS SACP4-2	08/07/17	08/04/17	08/04/17	50,000,000	49,995,167	0	49,995,167	0
BNP PARIBAS SACP4-2	08/07/17	08/04/17	08/04/17	10,000,000	9,999,033	0	9,999,033	0
BNP PARIBAS SACP4-2	08/08/17	08/07/17	08/07/17	50,000,000	49,998,389	0	49,998,389	0
BNP PARIBAS SACP4-2	08/08/17	08/07/17	08/07/17	50,000,000	49,998,389	0	49,998,389	0
BNP PARIBAS SACP4-2	08/08/17	08/07/17	08/07/17	10,500,000	10,499,662	0	10,499,662	0
CAFCO, LLCCPABS4-2	02/01/18	08/22/17	08/22/17	10,000,000	9,937,064	0	9,937,064	0
CAFCO, LLCCPABS4-2	03/02/18	08/31/17	08/31/17	25,000,000	24,822,083	0	24,822,083	0
CANADIAN IMPERIAL BANK OF COMMERCE/NEW YORK NY	09/13/18	08/29/17	08/30/17	24,000,000	24,032,784	77,295	24,110,079	0
EUROPEAN INVESTMENTECP	08/18/17	08/09/17	08/11/17	248,000,000	247,941,665	0	247,941,665	0
NETHERLANDS, GOVERNNECP	08/21/17	08/10/17	08/14/17	150,000,000	149,964,717	0	149,964,717	0
COLLATERALIZED COMMERCIAL PAPER CO LLC	05/23/18	08/31/17	08/31/17	25,000,000	25,000,000	0	25,000,000	0
RABOBANK NEDERLAND,CDYAN	08/17/17	08/10/17	08/10/17	50,000,000	50,000,000	0	50,000,000	0
RABOBANK NEDERLAND,CDYAN	08/17/17	08/10/17	08/10/17	50,000,000	50,000,000	0	50,000,000	0
RABOBANK NEDERLAND,CDYAN	08/17/17	08/10/17	08/10/17	20,000,000	20,000,000	0	20,000,000	0
RABOBANK NEDERLAND,CDYAN	08/28/17	08/21/17	08/21/17	50,000,000	50,000,000	0	50,000,000	0
RABOBANK NEDERLAND,CDYAN	08/28/17	08/21/17	08/21/17	31,000,000	31,000,000	0	31,000,000	0
COOPERATIEVE RABOBANK UA/NY	08/29/17	08/28/17	08/28/17	50,000,000	49,998,403	0	49,998,403	0
COOPERATIEVE RABOBANK UA/NY	08/29/17	08/28/17	08/28/17	5,980,000	5,979,809	0	5,979,809	0
CREDIT INDUSTRIEL ECDYAN	08/15/17	08/08/17	08/08/17	50,000,000	50,000,000	0	50,000,000	0
CREDIT INDUSTRIEL ECDYAN	08/15/17	08/08/17	08/08/17	50,000,000	50,000,000	0	50,000,000	0
CREDIT INDUSTRIEL ECDYAN	08/15/17	08/08/17	08/08/17	50,000,000	50,000,000	0	50,000,000	0
CREDIT INDUSTRIEL ECDYAN	08/15/17	08/08/17	08/08/17	50,000,000	50,000,000	0	50,000,000	0
CREDIT INDUSTRIEL ECDYAN	08/15/17	08/08/17	08/08/17	50,000,000	50,000,000	0	50,000,000	0
CREDIT INDUSTRIEL ECDYAN	08/15/17	08/08/17	08/08/17	50,000,000	50,000,000	0	50,000,000	0
CREDIT INDUSTRIEL ECDYAN	08/15/17	08/08/17	08/08/17	50,000,000	50,000,000	0	50,000,000	0
CREDIT INDUSTRIEL ECDYAN	08/15/17	08/08/17	08/08/17	50,000,000	50,000,000	0	50,000,000	0
CREDIT INDUSTRIEL ECDYAN	08/15/17	08/08/17	08/08/17	50,000,000	50,000,000	0	50,000,000	0
CREDIT INDUSTRIEL ECDYAN	08/22/17	08/15/17	08/15/17	50,000,000	50,000,000	0	50,000,000	0
CREDIT INDUSTRIEL ECDYAN	08/22/17	08/15/17	08/15/17	50,000,000	50,000,000	0	50,000,000	0
CREDIT INDUSTRIEL ECDYAN	08/22/17	08/15/17	08/15/17	50,000,000	50,000,000	0	50,000,000	0
CREDIT INDUSTRIEL ECDYAN	08/23/17	08/16/17	08/16/17	50,000,000	50,000,000	0	50,000,000	0
CREDIT INDUSTRIEL ECDYAN	08/29/17	08/22/17	08/22/17	50,000,000	50,000,000	0	50,000,000	0
CREDIT INDUSTRIEL ECDYAN	08/29/17	08/22/17	08/22/17	50,000,000	50,000,000	0	50,000,000	0
CREDIT INDUSTRIEL ECDYAN	08/29/17	08/22/17	08/22/17	50,000,000	50,000,000	0	50,000,000	0
CREDIT INDUSTRIEL ECDYAN	08/29/17	08/22/17	08/22/17	40,000,000	40,000,000	0	40,000,000	0
CREDIT INDUSTRIEL ECDYAN	08/29/17	08/22/17	08/22/17	50,000,000	50,000,000	0	50,000,000	0
CREDIT INDUSTRIEL ECDYAN	08/30/17	08/23/17	08/23/17	50,000,000	50,000,000	0	50,000,000	0
CREDIT INDUSTRIEL ECDYAN	08/30/17	08/23/17	08/23/17	28,000,000	28,000,000	0	28,000,000	0
CREDIT INDUSTRIEL ECDYAN	08/30/17	08/23/17	08/23/17	50,000,000	50,000,000	0	50,000,000	0
CREDIT INDUSTRIEL ECDYAN	09/06/17	08/30/17	08/30/17	50,000,000	50,000,000	0	50,000,000	0
CREDIT INDUSTRIEL ECDYAN	09/06/17	08/30/17	08/30/17	50,000,000	50,000,000	0	50,000,000	0
DZ BANK AG DEUTSCHECDYAN	11/07/17	08/07/17	08/07/17	50,000,000	50,000,000	0	50,000,000	0
DZ BANK AG DEUTSCHECDYAN	11/09/17	08/08/17	08/09/17	50,000,000	50,000,000	0	50,000,000	0
DZ BANK AG DEUTSCHECDYAN	12/15/17	08/16/17	08/16/17	50,000,000	49,999,992	1,847	50,001,839	0
DZ BANK AG DEUTSCHECDYAN	12/15/17	08/16/17	08/16/17	25,000,000	24,999,996	924	25,000,920	0
DZ BANK AG DEUTSCHECP4-2	08/02/17	08/01/17	08/01/17	50,000,000	49,998,389	0	49,998,389	0
DZ BANK AG DEUTSCHECP4-2	08/02/17	08/01/17	08/01/17	50,000,000	49,998,389	0	49,998,389	0
DZ BANK AG DEUTSCHECP4-2	08/02/17	08/01/17	08/01/17	50,000,000	49,998,389	0	49,998,389	0
DZ BANK AG DEUTSCHECP4-2	08/02/17	08/01/17	08/01/17	50,000,000	49,998,389	0	49,998,389	0
DZ BANK AG DEUTSCHECP4-2	08/02/17	08/01/17	08/01/17	50,000,000	49,998,389	0	49,998,389	0
DZ BANK AG DEUTSCHECP4-2	08/02/17	08/01/17	08/01/17	50,000,000	49,998,389	0	49,998,389	0
DZ BANK AG DEUTSCHECP4-2	08/02/17	08/01/17	08/01/17	10,000,000	9,999,678	0	9,999,678	0
DZ BANK AG DEUTSCHECP4-2	08/03/17	08/02/17	08/02/17	50,000,000	49,998,389	0	49,998,389	0
DZ BANK AG DEUTSCHECP4-2	08/03/17	08/02/17	08/02/17	50,000,000	49,998,389	0	49,998,389	0

TRADING ACTIVITY FOR AUGUST 2017

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
DZ BANK AG DEUTSCHECP4-2	08/03/17	08/02/17	08/02/17	50,000,000	49,998,389	0	49,998,389	0
DZ BANK AG DEUTSCHECP4-2	08/03/17	08/02/17	08/02/17	50,000,000	49,998,389	0	49,998,389	0
DZ BANK AG DEUTSCHECP4-2	08/03/17	08/02/17	08/02/17	50,000,000	49,998,389	0	49,998,389	0
DZ BANK AG DEUTSCHECP4-2	08/03/17	08/02/17	08/02/17	50,000,000	49,998,389	0	49,998,389	0
DZ BANK AG DEUTSCHECP4-2	08/03/17	08/02/17	08/02/17	12,000,000	11,999,613	0	11,999,613	0
DZ BANK AG DEUTSCHECP4-2	08/03/17	08/02/17	08/02/17	50,000,000	49,998,389	0	49,998,389	0
DZ BANK AG DEUTSCHECP4-2	08/04/17	08/03/17	08/03/17	50,000,000	49,998,389	0	49,998,389	0
DZ BANK AG DEUTSCHECP4-2	08/04/17	08/03/17	08/03/17	50,000,000	49,998,389	0	49,998,389	0
DZ BANK AG DEUTSCHECP4-2	08/04/17	08/03/17	08/03/17	50,000,000	49,998,389	0	49,998,389	0
DZ BANK AG DEUTSCHECP4-2	08/04/17	08/03/17	08/03/17	50,000,000	49,998,389	0	49,998,389	0
DZ BANK AG DEUTSCHECP4-2	08/04/17	08/03/17	08/03/17	5,000,000	4,999,839	0	4,999,839	0
DZ BANK AG DEUTSCHECP4-2	08/04/17	08/03/17	08/03/17	50,000,000	49,998,389	0	49,998,389	0
DZ BANK AG DEUTSCHECP4-2	08/04/17	08/03/17	08/03/17	50,000,000	49,998,389	0	49,998,389	0
DZ BANK AG DEUTSCHECP4-2	08/04/17	08/03/17	08/03/17	50,000,000	49,998,389	0	49,998,389	0
DZ BANK AG DEUTSCHECP4-2	08/07/17	08/04/17	08/04/17	50,000,000	49,995,167	0	49,995,167	0
DZ BANK AG DEUTSCHECP4-2	08/07/17	08/04/17	08/04/17	50,000,000	49,995,167	0	49,995,167	0
DZ BANK AG DEUTSCHECP4-2	08/07/17	08/04/17	08/04/17	50,000,000	49,995,167	0	49,995,167	0
DZ BANK AG DEUTSCHECP4-2	08/07/17	08/04/17	08/04/17	50,000,000	49,995,167	0	49,995,167	0
DZ BANK AG DEUTSCHECP4-2	08/08/17	08/07/17	08/07/17	50,000,000	49,998,389	0	49,998,389	0
DZ BANK AG DEUTSCHECP4-2	08/08/17	08/07/17	08/07/17	50,000,000	49,998,389	0	49,998,389	0
DZ BANK AG DEUTSCHECP4-2	08/08/17	08/07/17	08/07/17	36,700,000	36,698,817	0	36,698,817	0
DZ BANK AG DEUTSCHECP4-2	08/08/17	08/07/17	08/07/17	50,000,000	49,998,389	0	49,998,389	0
DZ BANK AG DEUTSCHECP4-2	08/08/17	08/07/17	08/07/17	50,000,000	49,998,389	0	49,998,389	0
DZ BANK AG DEUTSCHECP4-2	08/09/17	08/08/17	08/08/17	46,700,000	46,698,495	0	46,698,495	0
DZ BANK AG DEUTSCHECP4-2	08/16/17	08/15/17	08/15/17	15,000,000	14,999,517	0	14,999,517	0
DZ BANK AG DEUTSCHECP4-2	08/16/17	08/15/17	08/15/17	50,000,000	49,998,389	0	49,998,389	0
DZ BANK AG DEUTSCHECP4-2	08/21/17	08/18/17	08/18/17	50,000,000	49,995,167	0	49,995,167	0
DZ BANK AG DEUTSCHECP4-2	08/21/17	08/18/17	08/18/17	15,000,000	14,998,550	0	14,998,550	0
DZ BANK AG DEUTSCHECP4-2	08/22/17	08/21/17	08/21/17	50,000,000	49,998,389	0	49,998,389	0
DZ BANK AG DEUTSCHECP4-2	08/22/17	08/21/17	08/21/17	50,000,000	49,998,389	0	49,998,389	0
DZ BANK AG DEUTSCHECP4-2	08/22/17	08/21/17	08/21/17	50,000,000	49,998,389	0	49,998,389	0
DZ BANK AG DEUTSCHECP4-2	08/22/17	08/21/17	08/21/17	50,000,000	49,998,389	0	49,998,389	0
DZ BANK AG DEUTSCHECP4-2	08/29/17	08/28/17	08/28/17	50,000,000	49,998,389	0	49,998,389	0
DZ BANK AG DEUTSCHECP4-2	08/29/17	08/28/17	08/28/17	50,000,000	49,998,389	0	49,998,389	0
DZ BANK AG DEUTSCHECP4-2	08/29/17	08/28/17	08/28/17	48,000,000	47,998,453	0	47,998,453	0
DZ BANK AG DEUTSCHECP4-2	08/29/17	08/28/17	08/28/17	50,000,000	49,998,389	0	49,998,389	0
DZ BANK AG DEUTSCHECP4-2	08/30/17	08/29/17	08/29/17	50,000,000	49,998,389	0	49,998,389	0
DZ BANK AG DEUTSCHECP4-2	12/21/17	08/22/17	08/23/17	48,500,000	48,284,983	0	48,284,983	0
FAIRWAY FINANCE CO,CPABS4	11/17/17	08/16/17	08/16/17	40,000,000	39,864,633	0	39,864,633	0
GOTHAM FUNDING CORPCPABS4	08/21/17	08/18/17	08/18/17	50,000,000	49,995,083	0	49,995,083	0
GOTHAM FUNDING CORPCPABS4	08/21/17	08/18/17	08/18/17	35,000,000	34,996,558	0	34,996,558	0
LMA-AMERICAS LLCPCPABS4-2	08/02/17	08/01/17	08/01/17	50,000,000	49,998,361	0	49,998,361	0
LMA-AMERICAS LLCPCPABS4-2	08/02/17	08/01/17	08/01/17	50,000,000	49,998,361	0	49,998,361	0
LMA-AMERICAS LLCPCPABS4-2	08/02/17	08/01/17	08/01/17	50,000,000	49,998,361	0	49,998,361	0
LMA-AMERICAS LLCPCPABS4-2	08/02/17	08/01/17	08/01/17	11,950,000	11,949,608	0	11,949,608	0
LMA-AMERICAS LLCPCPABS4-2	08/02/17	08/01/17	08/01/17	50,000,000	49,998,361	0	49,998,361	0
LMA-AMERICAS LLCPCPABS4-2	08/03/17	08/02/17	08/02/17	50,000,000	49,998,361	0	49,998,361	0
LMA-AMERICAS LLCPCPABS4-2	08/03/17	08/02/17	08/02/17	50,000,000	49,998,361	0	49,998,361	0
LMA-AMERICAS LLCPCPABS4-2	08/03/17	08/02/17	08/02/17	15,000,000	14,999,508	0	14,999,508	0
LMA-AMERICAS LLCPCPABS4-2	08/03/17	08/02/17	08/02/17	50,000,000	49,998,361	0	49,998,361	0
LMA-AMERICAS LLCPCPABS4-2	08/03/17	08/02/17	08/02/17	50,000,000	49,998,361	0	49,998,361	0
LMA-AMERICAS LLCPCPABS4-2	08/04/17	08/03/17	08/03/17	50,000,000	49,998,361	0	49,998,361	0
LMA-AMERICAS LLCPCPABS4-2	08/04/17	08/03/17	08/03/17	50,000,000	49,998,361	0	49,998,361	0
LMA-AMERICAS LLCPCPABS4-2	08/04/17	08/03/17	08/03/17	50,000,000	49,998,361	0	49,998,361	0
LMA-AMERICAS LLCPCPABS4-2	08/04/17	08/03/17	08/03/17	5,000,000	4,999,836	0	4,999,836	0
LMA-AMERICAS LLCPCPABS4-2	08/04/17	08/03/17	08/03/17	50,000,000	49,998,361	0	49,998,361	0
LMA-AMERICAS LLCPCPABS4-2	08/07/17	08/04/17	08/04/17	25,000,000	24,997,542	0	24,997,542	0
LMA-AMERICAS LLCPCPABS4-2	08/07/17	08/04/17	08/04/17	50,000,000	49,995,083	0	49,995,083	0
LMA-AMERICAS LLCPCPABS4-2	08/07/17	08/04/17	08/04/17	50,000,000	49,995,083	0	49,995,083	0
LMA-AMERICAS LLCPCPABS4-2	08/07/17	08/04/17	08/04/17	50,000,000	49,995,083	0	49,995,083	0

TRADING ACTIVITY FOR AUGUST 2017

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
LMA-AMERICAS LLCCPABS4-2	08/07/17	08/04/17	08/04/17	50,000,000	49,995,083	0	49,995,083	0
LMA-AMERICAS LLCCPABS4-2	08/07/17	08/04/17	08/04/17	50,000,000	49,995,083	0	49,995,083	0
LMA-AMERICAS LLCCPABS4-2	08/07/17	08/04/17	08/04/17	50,000,000	49,995,083	0	49,995,083	0
LMA-AMERICAS LLCCPABS4-2	08/07/17	08/04/17	08/04/17	20,900,000	20,897,945	0	20,897,945	0
LMA-AMERICAS LLCCPABS4-2	08/08/17	08/07/17	08/07/17	50,000,000	49,998,361	0	49,998,361	0
LMA-AMERICAS LLCCPABS4-2	08/08/17	08/07/17	08/07/17	50,000,000	49,998,361	0	49,998,361	0
LMA-AMERICAS LLCCPABS4-2	08/08/17	08/07/17	08/07/17	50,000,000	49,998,361	0	49,998,361	0
LMA-AMERICAS LLCCPABS4-2	08/08/17	08/07/17	08/07/17	24,000,000	23,999,213	0	23,999,213	0
LMA-AMERICAS LLCCPABS4-2	08/08/17	08/07/17	08/07/17	50,000,000	49,998,361	0	49,998,361	0
LMA-AMERICAS LLCCPABS4-2	08/09/17	08/02/17	08/02/17	50,000,000	49,988,528	0	49,988,528	0
LMA-AMERICAS LLCCPABS4-2	08/09/17	08/02/17	08/02/17	15,000,000	14,996,558	0	14,996,558	0
LMA-AMERICAS LLCCPABS4-2	08/09/17	08/08/17	08/08/17	50,000,000	49,998,361	0	49,998,361	0
LMA-AMERICAS LLCCPABS4-2	08/09/17	08/08/17	08/08/17	50,000,000	49,998,361	0	49,998,361	0
LMA-AMERICAS LLCCPABS4-2	08/09/17	08/08/17	08/08/17	4,000,000	3,999,869	0	3,999,869	0
LMA-AMERICAS LLCCPABS4-2	08/09/17	08/08/17	08/08/17	50,000,000	49,998,361	0	49,998,361	0
LMA-AMERICAS LLCCPABS4-2	08/10/17	08/09/17	08/09/17	50,000,000	49,998,375	0	49,998,375	0
LMA-AMERICAS LLCCPABS4-2	08/10/17	08/09/17	08/09/17	40,000,000	39,998,700	0	39,998,700	0
LMA-AMERICAS LLCCPABS4-2	08/14/17	08/07/17	08/07/17	50,000,000	49,988,333	0	49,988,333	0
LMA-AMERICAS LLCCPABS4-2	08/14/17	08/07/17	08/07/17	50,000,000	49,988,333	0	49,988,333	0
LMA-AMERICAS LLCCPABS4-2	08/14/17	08/07/17	08/07/17	5,000,000	4,998,833	0	4,998,833	0
LMA-AMERICAS LLCCPABS4-2	08/14/17	08/07/17	08/07/17	50,000,000	49,988,333	0	49,988,333	0
LMA-AMERICAS LLCCPABS4-2	08/16/17	08/08/17	08/08/17	50,000,000	49,986,667	0	49,986,667	0
LMA-AMERICAS LLCCPABS4-2	08/16/17	08/08/17	08/08/17	24,800,000	24,793,387	0	24,793,387	0
LMA-AMERICAS LLCCPABS4-2	08/16/17	08/09/17	08/09/17	50,000,000	49,988,333	0	49,988,333	0
LMA-AMERICAS LLCCPABS4-2	08/16/17	08/09/17	08/09/17	16,300,000	16,296,197	0	16,296,197	0
LMA-AMERICAS LLCCPABS4-2	08/18/17	08/17/17	08/17/17	50,000,000	49,998,361	0	49,998,361	0
LMA-AMERICAS LLCCPABS4-2	08/18/17	08/17/17	08/17/17	37,500,000	37,498,771	0	37,498,771	0
LMA-AMERICAS LLCCPABS4-2	08/21/17	08/14/17	08/14/17	50,000,000	49,988,333	0	49,988,333	0
LMA-AMERICAS LLCCPABS4-2	08/21/17	08/14/17	08/14/17	50,000,000	49,988,333	0	49,988,333	0
LMA-AMERICAS LLCCPABS4-2	08/21/17	08/14/17	08/14/17	50,000,000	49,988,333	0	49,988,333	0
LMA-AMERICAS LLCCPABS4-2	08/21/17	08/14/17	08/14/17	5,000,000	4,998,833	0	4,998,833	0
LMA-AMERICAS LLCCPABS4-2	08/21/17	08/18/17	08/18/17	50,000,000	49,995,083	0	49,995,083	0
LMA-AMERICAS LLCCPABS4-2	08/21/17	08/18/17	08/18/17	35,750,000	35,746,485	0	35,746,485	0
LMA-AMERICAS LLCCPABS4-2	08/22/17	08/21/17	08/21/17	50,000,000	49,998,361	0	49,998,361	0
LMA-AMERICAS LLCCPABS4-2	08/22/17	08/21/17	08/21/17	46,200,000	46,198,486	0	46,198,486	0
LMA-AMERICAS LLCCPABS4-2	08/23/17	08/16/17	08/16/17	50,000,000	49,988,333	0	49,988,333	0
LMA-AMERICAS LLCCPABS4-2	08/23/17	08/16/17	08/16/17	25,000,000	24,994,167	0	24,994,167	0
LMA-AMERICAS LLCCPABS4-2	08/23/17	08/16/17	08/16/17	50,000,000	49,988,333	0	49,988,333	0
LMA-AMERICAS LLCCPABS4-2	08/23/17	08/16/17	08/16/17	6,200,000	6,198,553	0	6,198,553	0
LMA-AMERICAS LLCCPABS4-2	08/23/17	08/22/17	08/22/17	50,000,000	49,998,361	0	49,998,361	0
LMA-AMERICAS LLCCPABS4-2	08/23/17	08/22/17	08/22/17	35,000,000	34,998,853	0	34,998,853	0
LMA-AMERICAS LLCCPABS4-2	08/23/17	08/22/17	08/22/17	50,000,000	49,998,361	0	49,998,361	0
LMA-AMERICAS LLCCPABS4-2	08/24/17	08/23/17	08/23/17	50,000,000	49,998,361	0	49,998,361	0
LMA-AMERICAS LLCCPABS4-2	08/24/17	08/23/17	08/23/17	50,000,000	49,998,361	0	49,998,361	0
LMA-AMERICAS LLCCPABS4-2	08/24/17	08/23/17	08/23/17	25,000,000	24,999,181	0	24,999,181	0
LMA-AMERICAS LLCCPABS4-2	08/28/17	08/21/17	08/21/17	50,000,000	49,988,333	0	49,988,333	0
LMA-AMERICAS LLCCPABS4-2	08/28/17	08/21/17	08/21/17	50,000,000	49,988,333	0	49,988,333	0
LMA-AMERICAS LLCCPABS4-2	08/28/17	08/21/17	08/21/17	50,000,000	49,988,333	0	49,988,333	0
LMA-AMERICAS LLCCPABS4-2	08/28/17	08/21/17	08/21/17	5,000,000	4,998,833	0	4,998,833	0
LMA-AMERICAS LLCCPABS4-2	08/30/17	08/23/17	08/23/17	50,000,000	49,988,333	0	49,988,333	0
LMA-AMERICAS LLCCPABS4-2	08/30/17	08/23/17	08/23/17	11,600,000	11,597,293	0	11,597,293	0
LMA-AMERICAS LLCCPABS4-2	08/30/17	08/29/17	08/29/17	50,000,000	49,998,361	0	49,998,361	0
LMA-AMERICAS LLCCPABS4-2	08/30/17	08/29/17	08/29/17	40,800,000	40,798,663	0	40,798,663	0
LMA-AMERICAS LLCCPABS4-2	08/30/17	08/29/17	08/29/17	50,000,000	49,998,361	0	49,998,361	0
LMA-AMERICAS LLCCPABS4-2	08/30/17	08/29/17	08/29/17	50,000,000	49,998,361	0	49,998,361	0
LMA-AMERICAS LLCCPABS4-2	09/05/17	08/28/17	08/28/17	50,000,000	49,986,667	0	49,986,667	0
LMA-AMERICAS LLCCPABS4-2	09/05/17	08/28/17	08/28/17	50,000,000	49,986,667	0	49,986,667	0
LMA-AMERICAS LLCCPABS4-2	09/05/17	08/28/17	08/28/17	5,000,000	4,998,667	0	4,998,667	0
LMA-AMERICAS LLCCPABS4-2	09/06/17	08/30/17	08/30/17	50,000,000	49,988,333	0	49,988,333	0
LMA-AMERICAS LLCCPABS4-2	09/06/17	08/30/17	08/30/17	2,100,000	2,099,510	0	2,099,510	0

TRADING ACTIVITY FOR AUGUST 2017

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
LONG ISLAND POWER AUTHORI	09/12/17	08/08/17	08/08/17	50,000,000	50,000,000	0	50,000,000	0
MANHATTAN ASSET FUNCPABS4	09/18/17	08/17/17	08/18/17	50,000,000	49,946,181	0	49,946,181	0
MANHATTAN ASSET FUNCPABS4	10/23/17	08/24/17	08/24/17	35,000,000	34,925,333	0	34,925,333	0
MANHATTAN ASSET FUNCPABS4	10/24/17	08/25/17	08/25/17	50,000,000	49,893,333	0	49,893,333	0
MANHATTAN ASSET FUNCPABS4	10/24/17	08/25/17	08/25/17	17,000,000	16,963,733	0	16,963,733	0
MANHATTAN ASSET FUNCPABS4	10/27/17	08/30/17	08/30/17	50,000,000	49,896,889	0	49,896,889	0
NRW,BANKCP	09/05/17	08/02/17	08/02/17	50,000,000	49,941,444	0	49,941,444	0
NRW,BANKCP	09/05/17	08/02/17	08/02/17	50,000,000	49,941,444	0	49,941,444	0
NRW,BANKCP	09/05/17	08/02/17	08/02/17	50,000,000	49,941,444	0	49,941,444	0
NEDERLANDSE WATERSCCP4-2	08/09/17	08/02/17	08/02/17	50,000,000	49,988,431	0	49,988,431	0
NEDERLANDSE WATERSCCP4-2	08/09/17	08/02/17	08/02/17	50,000,000	49,988,431	0	49,988,431	0
NEDERLANDSE WATERSCCP4-2	10/02/17	08/03/17	08/03/17	40,000,000	39,915,333	0	39,915,333	0
SOCIETE GENERALE, PCP4-2	08/07/17	08/04/17	08/04/17	50,000,000	49,995,167	0	49,995,167	0
SOCIETE GENERALE, PCP4-2	08/07/17	08/04/17	08/04/17	20,000,000	19,998,067	0	19,998,067	0
SOCIETE GENERALE, PCP4-2	08/07/17	08/04/17	08/04/17	50,000,000	49,995,167	0	49,995,167	0
STARBIRD FUNDING COCPABS4	08/02/17	08/01/17	08/01/17	50,000,000	49,998,333	0	49,998,333	0
STARBIRD FUNDING COCPABS4	08/02/17	08/01/17	08/01/17	50,000,000	49,998,333	0	49,998,333	0
STARBIRD FUNDING COCPABS4	08/02/17	08/01/17	08/01/17	10,000,000	9,999,667	0	9,999,667	0
STARBIRD FUNDING COCPABS4	08/03/17	08/02/17	08/02/17	50,000,000	49,998,333	0	49,998,333	0
STARBIRD FUNDING COCPABS4	08/03/17	08/02/17	08/02/17	50,000,000	49,998,333	0	49,998,333	0
STARBIRD FUNDING COCPABS4	08/03/17	08/02/17	08/02/17	10,000,000	9,999,667	0	9,999,667	0
STARBIRD FUNDING COCPABS4	08/04/17	08/03/17	08/03/17	50,000,000	49,998,333	0	49,998,333	0
STARBIRD FUNDING COCPABS4	08/04/17	08/03/17	08/03/17	50,000,000	49,998,333	0	49,998,333	0
STARBIRD FUNDING COCPABS4	08/04/17	08/03/17	08/03/17	5,000,000	4,999,833	0	4,999,833	0
STARBIRD FUNDING COCPABS4	08/07/17	08/04/17	08/04/17	50,000,000	49,995,000	0	49,995,000	0
STARBIRD FUNDING COCPABS4	08/07/17	08/04/17	08/04/17	50,000,000	49,995,000	0	49,995,000	0
STARBIRD FUNDING COCPABS4	08/07/17	08/04/17	08/04/17	22,000,000	21,997,800	0	21,997,800	0
STARBIRD FUNDING COCPABS4	08/08/17	08/07/17	08/07/17	50,000,000	49,998,333	0	49,998,333	0
STARBIRD FUNDING COCPABS4	08/08/17	08/07/17	08/07/17	18,400,000	18,399,387	0	18,399,387	0
STARBIRD FUNDING COCPABS4	08/08/17	08/07/17	08/07/17	50,000,000	49,998,333	0	49,998,333	0
STARBIRD FUNDING COCPABS4	08/09/17	08/08/17	08/08/17	50,000,000	49,998,333	0	49,998,333	0
STARBIRD FUNDING COCPABS4	08/09/17	08/08/17	08/08/17	50,000,000	49,998,333	0	49,998,333	0
STARBIRD FUNDING COCPABS4	08/09/17	08/08/17	08/08/17	18,400,000	18,399,387	0	18,399,387	0
STARBIRD FUNDING COCPABS4	08/09/17	08/07/17	08/07/17	50,000,000	49,998,333	0	49,998,333	0
STARBIRD FUNDING COCPABS4	08/10/17	08/09/17	08/09/17	50,000,000	49,998,333	0	49,998,333	0
STARBIRD FUNDING COCPABS4	08/10/17	08/09/17	08/09/17	50,000,000	49,998,333	0	49,998,333	0
STARBIRD FUNDING COCPABS4	08/10/17	08/09/17	08/09/17	18,500,000	18,499,383	0	18,499,383	0
STARBIRD FUNDING COCPABS4	08/11/17	08/10/17	08/10/17	50,000,000	49,998,333	0	49,998,333	0
STARBIRD FUNDING COCPABS4	08/11/17	08/10/17	08/10/17	50,000,000	49,998,333	0	49,998,333	0
STARBIRD FUNDING COCPABS4	08/11/17	08/10/17	08/10/17	18,400,000	18,399,387	0	18,399,387	0
STARBIRD FUNDING COCPABS4	08/14/17	08/11/17	08/11/17	20,000,000	19,998,000	0	19,998,000	0
STARBIRD FUNDING COCPABS4	08/18/17	08/17/17	08/17/17	50,000,000	49,998,333	0	49,998,333	0
STARBIRD FUNDING COCPABS4	08/18/17	08/17/17	08/17/17	12,500,000	12,499,583	0	12,499,583	0
STARBIRD FUNDING COCPABS4	08/21/17	08/18/17	08/18/17	50,000,000	49,995,000	0	49,995,000	0
STARBIRD FUNDING COCPABS4	08/21/17	08/18/17	08/18/17	12,500,000	12,498,750	0	12,498,750	0
STARBIRD FUNDING COCPABS4	08/22/17	08/21/17	08/21/17	50,000,000	49,998,333	0	49,998,333	0
STARBIRD FUNDING COCPABS4	08/22/17	08/21/17	08/21/17	25,000,000	24,999,167	0	24,999,167	0
STARBIRD FUNDING COCPABS4	08/23/17	08/22/17	08/22/17	50,000,000	49,998,333	0	49,998,333	0
STARBIRD FUNDING COCPABS4	08/23/17	08/22/17	08/22/17	24,000,000	23,999,200	0	23,999,200	0
STARBIRD FUNDING COCPABS4	08/24/17	08/23/17	08/23/17	50,000,000	49,998,333	0	49,998,333	0
STARBIRD FUNDING COCPABS4	08/24/17	08/23/17	08/23/17	23,500,000	23,499,217	0	23,499,217	0
STARBIRD FUNDING COCPABS4	08/25/17	08/24/17	08/24/17	23,500,000	23,499,217	0	23,499,217	0
STARBIRD FUNDING COCPABS4	08/25/17	08/24/17	08/24/17	50,000,000	49,998,333	0	49,998,333	0
STARBIRD FUNDING COCPABS4	08/28/17	08/25/17	08/25/17	50,000,000	49,995,000	0	49,995,000	0
STARBIRD FUNDING COCPABS4	08/28/17	08/25/17	08/25/17	23,700,000	23,697,630	0	23,697,630	0
STARBIRD FUNDING COCPABS4	08/29/17	08/28/17	08/28/17	50,000,000	49,998,333	0	49,998,333	0
STARBIRD FUNDING COCPABS4	08/29/17	08/28/17	08/28/17	24,000,000	23,999,200	0	23,999,200	0
STARBIRD FUNDING COCPABS4	08/30/17	08/29/17	08/29/17	50,000,000	49,998,333	0	49,998,333	0
STARBIRD FUNDING COCPABS4	08/30/17	08/29/17	08/29/17	24,000,000	23,999,200	0	23,999,200	0
STARBIRD FUNDING COCPABS4	08/31/17	08/30/17	08/30/17	50,000,000	49,998,333	0	49,998,333	0
STARBIRD FUNDING COCPABS4	08/31/17	08/30/17	08/30/17	25,000,000	24,999,167	0	24,999,167	0
STARBIRD FUNDING COCPABS4	09/01/17	08/31/17	08/31/17	50,000,000	49,998,333	0	49,998,333	0
STARBIRD FUNDING COCPABS4	09/01/17	08/31/17	08/31/17	25,000,000	24,999,167	0	24,999,167	0

TRADING ACTIVITY FOR AUGUST 2017

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
STARBIRD FUNDING COCPABS4	11/14/17	08/16/17	08/16/17	17,600,000	17,541,040	0	17,541,040	0
STARBIRD FUNDING COCPABS4	12/01/17	08/30/17	08/30/17	50,000,000	49,825,625	0	49,825,625	0
STARBIRD FUNDING COCPABS4	12/01/17	08/30/17	08/30/17	24,500,000	24,414,556	0	24,414,556	0
SUMITOMO MITSUI TRUCDYAN	08/29/17	08/22/17	08/22/17	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	08/29/17	08/22/17	08/22/17	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	08/29/17	08/22/17	08/22/17	45,000,000	45,000,000	0	45,000,000	0
SUMITOMO MITSUI TRUCDYAN	09/05/17	08/29/17	08/29/17	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	09/05/17	08/29/17	08/29/17	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	09/05/17	08/29/17	08/29/17	50,000,000	50,000,000	0	50,000,000	0
THUNDER BAY FUNDINGCP4-2	12/15/17	08/30/17	08/30/17	1,000,000	995,988	0	995,988	0
TORONTO DOMINION BACDYAN	12/28/17	08/24/17	08/24/17	25,000,000	25,000,000	0	25,000,000	0
TORONTO-DOMINION BANK/THE	09/25/18	08/25/17	08/25/17	10,000,000	10,000,000	0	10,000,000	0
TOYOTA MOTOR FINANCE NETHERLANDS BV	05/11/18	08/10/17	08/14/17	50,000,000	50,000,000	0	50,000,000	0
TOYOTA MOTOR FINANCE NETHERLANDS BV	05/11/18	08/10/17	08/14/17	3,000,000	3,000,000	0	3,000,000	0
WELLS FARGO BANK NA	08/23/18	08/22/17	08/23/17	30,000,000	30,000,000	0	30,000,000	0
DREYFUS GOVT CASH MGMT FUND	06/01/18	08/02/17	08/02/17	284,132	284,132	0	284,132	0
DREYFUS GOVT CASH MGMT FUND	06/01/18	08/03/17	08/03/17	731,144	731,144	0	731,144	0
DREYFUS GOVT CASH MGMT FUND	06/01/18	08/04/17	08/04/17	152,731	152,731	0	152,731	0
DREYFUS GOVT CASH MGMT FUND	06/01/18	08/08/17	08/08/17	214,586	214,586	0	214,586	0
DREYFUS GOVT CASH MGMT FUND	06/01/18	08/09/17	08/09/17	175,352	175,352	0	175,352	0
DREYFUS GOVT CASH MGMT FUND	06/01/18	08/15/17	08/15/17	3,644,273	3,644,273	0	3,644,273	0
DREYFUS GOVT CASH MGMT FUND	06/01/18	08/16/17	08/16/17	807,689	807,689	0	807,689	0
DREYFUS GOVT CASH MGMT FUND	06/01/18	08/17/17	08/17/17	2,101,042	2,101,042	0	2,101,042	0
DREYFUS GOVT CASH MGMT FUND	06/01/18	08/22/17	08/22/17	894,816	894,816	0	894,816	0
DREYFUS GOVT CASH MGMT FUND	06/01/18	08/23/17	08/23/17	561,507	561,507	0	561,507	0
DREYFUS GOVT CASH MGMT FUND	06/01/18	08/24/17	08/24/17	1,090,550	1,090,550	0	1,090,550	0
DREYFUS GOVT CASH MGMT FUND	06/01/18	08/25/17	08/25/17	1,479,789	1,479,789	0	1,479,789	0
DREYFUS GOVT CASH MGMT FUND	06/01/18	08/30/17	08/30/17	2,773,442	2,773,442	0	2,773,442	0
MIZUHO TRIPARTY	08/02/17	08/01/17	08/01/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	08/02/17	08/01/17	08/01/17	155,000,000	155,000,000	0	155,000,000	0
MIZUHO TRIPARTY	08/03/17	08/02/17	08/02/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	08/03/17	08/02/17	08/02/17	205,000,000	205,000,000	0	205,000,000	0
MIZUHO TRIPARTY	08/04/17	08/03/17	08/03/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	08/04/17	08/03/17	08/03/17	90,000,000	90,000,000	0	90,000,000	0
MIZUHO TRIPARTY	08/07/17	08/04/17	08/04/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	08/07/17	08/04/17	08/04/17	230,000,000	230,000,000	0	230,000,000	0
MIZUHO TRIPARTY	08/08/17	08/07/17	08/07/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	08/08/17	08/07/17	08/07/17	235,000,000	235,000,000	0	235,000,000	0
MIZUHO TRIPARTY	08/09/17	08/08/17	08/08/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	08/09/17	08/08/17	08/08/17	210,000,000	210,000,000	0	210,000,000	0
MIZUHO TRIPARTY	08/10/17	08/09/17	08/09/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	08/10/17	08/09/17	08/09/17	145,000,000	145,000,000	0	145,000,000	0
MIZUHO TRIPARTY	08/11/17	08/10/17	08/10/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	08/11/17	08/10/17	08/10/17	215,000,000	215,000,000	0	215,000,000	0
MIZUHO TRIPARTY	08/14/17	08/11/17	08/11/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	08/14/17	08/11/17	08/11/17	185,000,000	185,000,000	0	185,000,000	0
MIZUHO TRIPARTY	08/15/17	08/14/17	08/14/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	08/15/17	08/14/17	08/14/17	145,000,000	145,000,000	0	145,000,000	0
MIZUHO TRIPARTY	08/16/17	08/15/17	08/15/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	08/16/17	08/15/17	08/15/17	245,000,000	245,000,000	0	245,000,000	0
MIZUHO TRIPARTY	08/17/17	08/16/17	08/16/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	08/17/17	08/16/17	08/16/17	100,000,000	100,000,000	0	100,000,000	0
MIZUHO TRIPARTY	08/18/17	08/17/17	08/17/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	08/18/17	08/17/17	08/17/17	80,000,000	80,000,000	0	80,000,000	0
MIZUHO TRIPARTY	08/21/17	08/18/17	08/18/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	08/21/17	08/18/17	08/18/17	255,000,000	255,000,000	0	255,000,000	0
MIZUHO TRIPARTY	08/22/17	08/21/17	08/21/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	08/22/17	08/21/17	08/21/17	90,000,000	90,000,000	0	90,000,000	0
MIZUHO TRIPARTY	08/23/17	08/22/17	08/22/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	08/23/17	08/22/17	08/22/17	160,000,000	160,000,000	0	160,000,000	0
MIZUHO TRIPARTY	08/24/17	08/23/17	08/23/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	08/24/17	08/23/17	08/23/17	80,000,000	80,000,000	0	80,000,000	0

TRADING ACTIVITY FOR AUGUST 2017

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
MIZUHO TRIPARTY	08/25/17	08/24/17	08/24/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	08/25/17	08/24/17	08/24/17	200,000,000	200,000,000	0	200,000,000	0
MIZUHO TRIPARTY	08/28/17	08/25/17	08/25/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	08/28/17	08/25/17	08/25/17	300,000,000	300,000,000	0	300,000,000	0
MIZUHO TRIPARTY	08/29/17	08/28/17	08/28/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	08/29/17	08/28/17	08/28/17	310,000,000	310,000,000	0	310,000,000	0
BANK OF AMERICA TRIPARTY	08/30/17	08/29/17	08/29/17	160,000,000	160,000,000	0	160,000,000	0
MIZUHO TRIPARTY	08/30/17	08/29/17	08/29/17	15,000,000	15,000,000	0	15,000,000	0
MIZUHO TRIPARTY	08/31/17	08/30/17	08/30/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	08/31/17	08/30/17	08/30/17	180,000,000	180,000,000	0	180,000,000	0
MIZUHO TRIPARTY	09/01/17	08/31/17	08/31/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	09/01/17	08/31/17	08/31/17	105,000,000	105,000,000	0	105,000,000	0
ABN AMRO BANK NV CDEUR	08/29/17	08/17/17	08/21/17	100,000,000	99,972,230	0	99,972,230	0
MIZUHO BANK LTD, CDEUR	10/06/17	08/09/17	08/11/17	70,000,000	69,857,646	0	69,857,646	0
<i>Total Buys</i>				<i>17,744,901,053</i>	<i>17,740,844,608</i>	<i>188,920</i>	<i>17,741,033,528</i>	<i>0</i>
<i>Cash Closes</i>								
ANGLESEA FUNDING LLC	12/05/17	08/31/17	08/31/17	140,000,000	140,000,000	93,204	140,093,204	0
BARTON CAPITAL SA	09/13/17	08/09/17	08/09/17	29,600,000	29,600,000	33,164	29,633,164	0
<i>Total Cash Closes</i>				<i>169,600,000</i>	<i>169,600,000</i>	<i>126,368</i>	<i>169,726,368</i>	<i>0</i>
<i>Deposits</i>								
SVENSKA HANDELSBANKTDCAY 1.16 20170802	08/02/17	08/01/17	08/01/17	450,000,000	450,000,000	0	450,000,000	0
SVENSKA HANDELSBANKTDCAY 1.16 20170803	08/03/17	08/02/17	08/02/17	450,000,000	450,000,000	0	450,000,000	0
SVENSKA HANDELSBANKTDCAY 1.16 20170804	08/04/17	08/03/17	08/03/17	450,000,000	450,000,000	0	450,000,000	0
SVENSKA HANDELSBANKTDCAY 1.16 20170807	08/07/17	08/04/17	08/04/17	440,000,000	440,000,000	0	440,000,000	0
SVENSKA HANDELSBANKTDCAY 1.16 20170808	08/08/17	08/07/17	08/07/17	445,000,000	445,000,000	0	445,000,000	0
STANDARD CHARTERED TD 1.18 20170814	08/14/17	08/07/17	08/07/17	386,000,000	386,000,000	0	386,000,000	0
SVENSKA HANDELSBANKTDCAY 1.16 20170809	08/09/17	08/08/17	08/08/17	445,000,000	445,000,000	0	445,000,000	0
DNB BANK ASATDCAY 1.16 20170810	08/10/17	08/09/17	08/09/17	325,000,000	325,000,000	0	325,000,000	0
SVENSKA HANDELSBANKTDCAY 1.16 20170810	08/10/17	08/09/17	08/09/17	325,000,000	325,000,000	0	325,000,000	0
DNB BANK ASATDCAY 1.16 20170811	08/11/17	08/10/17	08/10/17	325,000,000	325,000,000	0	325,000,000	0
SVENSKA HANDELSBANKTDCAY 1.16 20170811	08/11/17	08/10/17	08/10/17	325,000,000	325,000,000	0	325,000,000	0
DNB BANK ASATDCAY 1.16 20170814	08/14/17	08/11/17	08/11/17	325,000,000	325,000,000	0	325,000,000	0
SVENSKA HANDELSBANKTDCAY 1.16 20170814	08/14/17	08/11/17	08/11/17	325,000,000	325,000,000	0	325,000,000	0
DNB BANK ASATDCAY 1.16 20170815	08/15/17	08/14/17	08/14/17	325,000,000	325,000,000	0	325,000,000	0
SVENSKA HANDELSBANKTDCAY 1.16 20170815	08/15/17	08/14/17	08/14/17	125,000,000	125,000,000	0	125,000,000	0
STANDARD CHARTERED TD 1.18 20170821	08/21/17	08/14/17	08/14/17	386,000,000	386,000,000	0	386,000,000	0
DNB BANK ASATDCAY 1.16 20170816	08/16/17	08/15/17	08/15/17	300,000,000	300,000,000	0	300,000,000	0
SVENSKA HANDELSBANKTDCAY 1.16 20170816	08/16/17	08/15/17	08/15/17	300,000,000	300,000,000	0	300,000,000	0
DNB BANK ASATDCAY 1.16 20170817	08/17/17	08/16/17	08/16/17	300,000,000	300,000,000	0	300,000,000	0
SVENSKA HANDELSBANKTDCAY 1.16 20170817	08/17/17	08/16/17	08/16/17	300,000,000	300,000,000	0	300,000,000	0
DNB BANK ASATDCAY 1.16 20170818	08/18/17	08/17/17	08/17/17	300,000,000	300,000,000	0	300,000,000	0
SVENSKA HANDELSBANKTDCAY 1.16 20170818	08/18/17	08/17/17	08/17/17	300,000,000	300,000,000	0	300,000,000	0
SVENSKA HANDELSBANKTDCAY 1.16 20170821	08/21/17	08/18/17	08/18/17	300,000,000	300,000,000	0	300,000,000	0
DNB BANK ASATDCAY 1.16 20170821	08/21/17	08/18/17	08/18/17	300,000,000	300,000,000	0	300,000,000	0
DNB BANK ASATDCAY 1.16 20170822	08/22/17	08/21/17	08/21/17	300,000,000	300,000,000	0	300,000,000	0
SVENSKA HANDELSBANKTDCAY 1.16 20170822	08/22/17	08/21/17	08/21/17	300,000,000	300,000,000	0	300,000,000	0
STANDARD CHARTERED TD 1.18 20170828	08/28/17	08/21/17	08/21/17	385,000,000	385,000,000	0	385,000,000	0
DNB BANK ASATDCAY 1.16 20170823	08/23/17	08/22/17	08/22/17	400,000,000	400,000,000	0	400,000,000	0
SVENSKA HANDELSBANKTDCAY 1.16 20170823	08/23/17	08/22/17	08/22/17	200,000,000	200,000,000	0	200,000,000	0
DNB BANK ASATDCAY 1.16 20170824	08/24/17	08/23/17	08/23/17	300,000,000	300,000,000	0	300,000,000	0
SVENSKA HANDELSBANKTDCAY 1.16 20170824	08/24/17	08/23/17	08/23/17	300,000,000	300,000,000	0	300,000,000	0
DNB BANK ASATDCAY 1.16 20170825	08/25/17	08/24/17	08/24/17	300,000,000	300,000,000	0	300,000,000	0
SVENSKA HANDELSBANKTDCAY 1.16 20170825	08/25/17	08/24/17	08/24/17	300,000,000	300,000,000	0	300,000,000	0
DNB BANK ASATDCAY 1.16 20170828	08/28/17	08/25/17	08/25/17	300,000,000	300,000,000	0	300,000,000	0
SVENSKA HANDELSBANKTDCAY 1.16 20170828	08/28/17	08/25/17	08/25/17	300,000,000	300,000,000	0	300,000,000	0
DNB BANK ASATDCAY 1.16 20170829	08/29/17	08/28/17	08/28/17	300,000,000	300,000,000	0	300,000,000	0
SVENSKA HANDELSBANKTDCAY 1.16 20170829	08/29/17	08/28/17	08/28/17	300,000,000	300,000,000	0	300,000,000	0

TRADING ACTIVITY FOR AUGUST 2017

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
STANDARD CHARTERED TD 1.18 20170905	09/05/17	08/28/17	08/28/17	385,000,000	385,000,000	0	385,000,000	0
ABN AMRO BANK NV,ATD 1.21 20170905	09/05/17	08/29/17	08/29/17	400,000,000	400,000,000	0	400,000,000	0
DNB BANK ASATDCAY 1.16 20170830	08/30/17	08/29/17	08/29/17	300,000,000	300,000,000	0	300,000,000	0
SVENSKA HANDELSBANKTDCA 1.16 20170830	08/30/17	08/29/17	08/29/17	300,000,000	300,000,000	0	300,000,000	0
DNB BANK ASATDCAY 1.16 20170831	08/31/17	08/30/17	08/30/17	300,000,000	300,000,000	0	300,000,000	0
SVENSKA HANDELSBANKTDCA 1.16 20170831	08/31/17	08/30/17	08/30/17	300,000,000	300,000,000	0	300,000,000	0
DNB BANK ASATDCAY 1.07 20170901	09/01/17	08/31/17	08/31/17	200,000,000	200,000,000	0	200,000,000	0
SVENSKA HANDELSBANKTDCA 1.06 20170901	09/01/17	08/31/17	08/31/17	200,000,000	200,000,000	0	200,000,000	0
Total Deposits				14,622,000,000	14,622,000,000	0	14,622,000,000	0
<i>Maturities</i>								
ASB FINANCE LTD/LONDON	08/17/17	08/17/17	08/17/17	95,000,000	95,000,000	0	95,000,000	0
ANGLESEA FUNDING LLC PABS4	08/01/17	08/01/17	08/01/17	25,000,000	25,000,000	0	25,000,000	0
ANTALIS S,A, CPABS4CPABS4	08/03/17	08/03/17	08/03/17	135,480,000	135,480,000	0	135,480,000	0
ANTALIS S,A, CPABS4CPABS4	08/04/17	08/04/17	08/04/17	118,040,000	118,040,000	0	118,040,000	0
ANTALIS S,A, CPABS4CPABS4	08/10/17	08/10/17	08/10/17	110,000,000	110,000,000	0	110,000,000	0
ANTALIS S,A, CPABS4CPABS4	08/11/17	08/11/17	08/11/17	90,080,000	90,080,000	0	90,080,000	0
ANTALIS S,A, CPABS4CPABS4	08/17/17	08/17/17	08/17/17	109,300,000	109,300,000	0	109,300,000	0
ANTALIS S,A, CPABS4CPABS4	08/23/17	08/23/17	08/23/17	4,320,000	4,320,000	0	4,320,000	0
ANTALIS S,A, CPABS4CPABS4	08/24/17	08/24/17	08/24/17	99,000,000	99,000,000	0	99,000,000	0
ANTALIS S,A, CPABS4CPABS4	08/28/17	08/28/17	08/28/17	49,190,000	49,190,000	0	49,190,000	0
ANTALIS S,A, CPABS4CPABS4	08/31/17	08/31/17	08/31/17	102,200,000	102,200,000	0	102,200,000	0
ATLANTIC ASSET SECUCPABS4	08/03/17	08/03/17	08/03/17	76,000,000	76,000,000	0	76,000,000	0
ATLANTIC ASSET SECUCPABS4	08/04/17	08/04/17	08/04/17	80,000,000	80,000,000	0	80,000,000	0
ATLANTIC ASSET SECUCPABS4	08/07/17	08/07/17	08/07/17	90,000,000	90,000,000	0	90,000,000	0
ATLANTIC ASSET SECUCPABS4	08/22/17	08/22/17	08/22/17	100,000,000	100,000,000	0	100,000,000	0
ATLANTIC ASSET SECUCPABS4	08/23/17	08/23/17	08/23/17	90,800,000	90,800,000	0	90,800,000	0
ATLANTIC ASSET SECUCPABS4	08/30/17	08/30/17	08/30/17	5,500,000	5,500,000	0	5,500,000	0
BMO HARRIS BANK, N,CD	08/15/17	08/15/17	08/15/17	30,000,000	30,000,000	0	30,000,000	0
BANK OF MONTREAL (CCP	08/17/17	08/17/17	08/17/17	25,000,000	25,000,000	0	25,000,000	0
BANK OF MONTREAL (CCDYAN	08/09/17	08/09/17	08/09/17	23,000,000	23,000,000	0	23,000,000	0
BARTON CAPITAL LLC PABS4-	08/08/17	08/08/17	08/08/17	170,000,000	170,000,000	0	170,000,000	0
BARTON CAPITAL LLC PABS4-	08/21/17	08/21/17	08/21/17	100,000,000	100,000,000	0	100,000,000	0
BARTON CAPITAL LLC PABS4-	08/22/17	08/22/17	08/22/17	80,000,000	80,000,000	0	80,000,000	0
BEDFORD ROW FUNDING CORP	08/01/17	08/01/17	08/01/17	15,000,000	15,000,000	0	15,000,000	0
BNP PARIBAS SACP4-2	08/01/17	08/01/17	08/01/17	225,000,000	225,000,000	0	225,000,000	0
BNP PARIBAS SACP4-2	08/02/17	08/02/17	08/02/17	65,000,000	65,000,000	0	65,000,000	0
BNP PARIBAS SACP4-2	08/03/17	08/03/17	08/03/17	65,000,000	65,000,000	0	65,000,000	0
BNP PARIBAS SACP4-2	08/04/17	08/04/17	08/04/17	115,000,000	115,000,000	0	115,000,000	0
BNP PARIBAS SACP4-2	08/07/17	08/07/17	08/07/17	110,000,000	110,000,000	0	110,000,000	0
BNP PARIBAS SACP4-2	08/08/17	08/08/17	08/08/17	110,500,000	110,500,000	0	110,500,000	0
EUROPEAN INVESTMENTECP	08/18/17	08/18/17	08/18/17	248,000,000	248,000,000	0	248,000,000	0
NETHERLANDS, GOVERNECP	08/21/17	08/21/17	08/21/17	150,000,000	150,000,000	0	150,000,000	0
CIESCO, LLC PABS4-2	08/08/17	08/08/17	08/08/17	23,000,000	23,000,000	0	23,000,000	0
RABOBANK NEDERLAND,CDYAN	08/17/17	08/17/17	08/17/17	120,000,000	120,000,000	0	120,000,000	0
RABOBANK NEDERLAND,CDYAN	08/28/17	08/28/17	08/28/17	81,000,000	81,000,000	0	81,000,000	0
COOPERATIEVE RABOBANK UA/NY	08/29/17	08/29/17	08/29/17	55,980,000	55,980,000	0	55,980,000	0
CREDIT INDUSTRIEL ECDYAN	08/15/17	08/15/17	08/15/17	400,000,000	400,000,000	0	400,000,000	0
CREDIT INDUSTRIEL ECDYAN	08/22/17	08/22/17	08/22/17	200,000,000	200,000,000	0	200,000,000	0
CREDIT INDUSTRIEL ECDYAN	08/23/17	08/23/17	08/23/17	50,000,000	50,000,000	0	50,000,000	0
CREDIT INDUSTRIEL ECDYAN	08/29/17	08/29/17	08/29/17	190,000,000	190,000,000	0	190,000,000	0
CREDIT INDUSTRIEL ECDYAN	08/30/17	08/30/17	08/30/17	128,000,000	128,000,000	0	128,000,000	0
DZ BANK AG DEUTSCHECP4-2	08/01/17	08/01/17	08/01/17	400,000,000	400,000,000	0	400,000,000	0
DZ BANK AG DEUTSCHECP4-2	08/02/17	08/02/17	08/02/17	410,000,000	410,000,000	0	410,000,000	0
DZ BANK AG DEUTSCHECP4-2	08/03/17	08/03/17	08/03/17	412,000,000	412,000,000	0	412,000,000	0
DZ BANK AG DEUTSCHECP4-2	08/04/17	08/04/17	08/04/17	405,000,000	405,000,000	0	405,000,000	0
DZ BANK AG DEUTSCHECP4-2	08/07/17	08/07/17	08/07/17	200,000,000	200,000,000	0	200,000,000	0
DZ BANK AG DEUTSCHECP4-2	08/08/17	08/08/17	08/08/17	236,700,000	236,700,000	0	236,700,000	0

TRADING ACTIVITY FOR AUGUST 2017

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
DZ BANK AG DEUTSCHECP4-2	08/09/17	08/09/17	08/09/17	46,700,000	46,700,000	0	46,700,000	0
DZ BANK AG DEUTSCHECP4-2	08/14/17	08/14/17	08/14/17	5,000,000	5,000,000	0	5,000,000	0
DZ BANK AG DEUTSCHECP4-2	08/16/17	08/16/17	08/16/17	65,000,000	65,000,000	0	65,000,000	0
DZ BANK AG DEUTSCHECP4-2	08/21/17	08/21/17	08/21/17	65,000,000	65,000,000	0	65,000,000	0
DZ BANK AG DEUTSCHECP4-2	08/22/17	08/22/17	08/22/17	200,000,000	200,000,000	0	200,000,000	0
DZ BANK AG DEUTSCHECP4-2	08/29/17	08/29/17	08/29/17	198,000,000	198,000,000	0	198,000,000	0
DZ BANK AG DEUTSCHECP4-2	08/30/17	08/30/17	08/30/17	50,000,000	50,000,000	0	50,000,000	0
GOTHAM FUNDING CORPCPABS4	08/08/17	08/08/17	08/08/17	79,000,000	79,000,000	0	79,000,000	0
GOTHAM FUNDING CORPCPABS4	08/11/17	08/11/17	08/11/17	95,400,000	95,400,000	0	95,400,000	0
GOTHAM FUNDING CORPCPABS4	08/18/17	08/18/17	08/18/17	101,000,000	101,000,000	0	101,000,000	0
GOTHAM FUNDING CORPCPABS4	08/21/17	08/21/17	08/21/17	85,000,000	85,000,000	0	85,000,000	0
HSBC BANK USA NA/NEW YORK NY	08/04/17	08/04/17	08/04/17	14,000,000	14,000,000	0	14,000,000	0
HSBC BANK USA NA	08/02/17	08/02/17	08/02/17	100,000,000	100,000,000	0	100,000,000	0
LMA-AMERICAS LLCCPABS4-2	08/01/17	08/01/17	08/01/17	120,800,000	120,800,000	0	120,800,000	0
LMA-AMERICAS LLCCPABS4-2	08/02/17	08/02/17	08/02/17	380,100,000	380,100,000	0	380,100,000	0
LMA-AMERICAS LLCCPABS4-2	08/03/17	08/03/17	08/03/17	215,000,000	215,000,000	0	215,000,000	0
LMA-AMERICAS LLCCPABS4-2	08/04/17	08/04/17	08/04/17	260,000,000	260,000,000	0	260,000,000	0
LMA-AMERICAS LLCCPABS4-2	08/07/17	08/07/17	08/07/17	345,900,000	345,900,000	0	345,900,000	0
LMA-AMERICAS LLCCPABS4-2	08/08/17	08/08/17	08/08/17	224,000,000	224,000,000	0	224,000,000	0
LMA-AMERICAS LLCCPABS4-2	08/09/17	08/09/17	08/09/17	219,000,000	219,000,000	0	219,000,000	0
LMA-AMERICAS LLCCPABS4-2	08/10/17	08/10/17	08/10/17	90,000,000	90,000,000	0	90,000,000	0
LMA-AMERICAS LLCCPABS4-2	08/14/17	08/14/17	08/14/17	155,000,000	155,000,000	0	155,000,000	0
LMA-AMERICAS LLCCPABS4-2	08/16/17	08/16/17	08/16/17	141,100,000	141,100,000	0	141,100,000	0
LMA-AMERICAS LLCCPABS4-2	08/18/17	08/18/17	08/18/17	87,500,000	87,500,000	0	87,500,000	0
LMA-AMERICAS LLCCPABS4-2	08/21/17	08/21/17	08/21/17	240,750,000	240,750,000	0	240,750,000	0
LMA-AMERICAS LLCCPABS4-2	08/22/17	08/22/17	08/22/17	96,200,000	96,200,000	0	96,200,000	0
LMA-AMERICAS LLCCPABS4-2	08/23/17	08/23/17	08/23/17	266,200,000	266,200,000	0	266,200,000	0
LMA-AMERICAS LLCCPABS4-2	08/24/17	08/24/17	08/24/17	175,000,000	175,000,000	0	175,000,000	0
LMA-AMERICAS LLCCPABS4-2	08/28/17	08/28/17	08/28/17	155,000,000	155,000,000	0	155,000,000	0
LMA-AMERICAS LLCCPABS4-2	08/30/17	08/30/17	08/30/17	252,400,000	252,400,000	0	252,400,000	0
LONG ISLAND POWER AUTHORI	08/08/17	08/08/17	08/08/17	25,000,000	25,000,000	0	25,000,000	0
MANHATTAN ASSET FUNCPABS4	08/25/17	08/25/17	08/25/17	50,000,000	50,000,000	0	50,000,000	0
MANHATTAN ASSET FUNCPABS4	08/28/17	08/28/17	08/28/17	50,000,000	50,000,000	0	50,000,000	0
NRW,BANKCP	08/02/17	08/02/17	08/02/17	100,000,000	100,000,000	0	100,000,000	0
NRW,BANKCP	08/04/17	08/04/17	08/04/17	112,250,000	112,250,000	0	112,250,000	0
NRW,BANKCP	08/15/17	08/15/17	08/15/17	100,000,000	100,000,000	0	100,000,000	0
NEDERLANDSE WATERSCCP4-2	08/02/17	08/02/17	08/02/17	100,000,000	100,000,000	0	100,000,000	0
NEDERLANDSE WATERSCCP4-2	08/03/17	08/03/17	08/03/17	150,000,000	150,000,000	0	150,000,000	0
NEDERLANDSE WATERSCCP4-2	08/09/17	08/09/17	08/09/17	100,000,000	100,000,000	0	100,000,000	0
NEDERLANDSE WATERSCCP4-2	08/10/17	08/10/17	08/10/17	100,000,000	100,000,000	0	100,000,000	0
SOCIETE GENERALE, PCP4-2	08/07/17	08/07/17	08/07/17	120,000,000	120,000,000	0	120,000,000	0
STARBIRD FUNDING COCPABS4	08/01/17	08/01/17	08/01/17	110,000,000	110,000,000	0	110,000,000	0
STARBIRD FUNDING COCPABS4	08/02/17	08/02/17	08/02/17	110,000,000	110,000,000	0	110,000,000	0
STARBIRD FUNDING COCPABS4	08/03/17	08/03/17	08/03/17	110,000,000	110,000,000	0	110,000,000	0
STARBIRD FUNDING COCPABS4	08/04/17	08/04/17	08/04/17	105,000,000	105,000,000	0	105,000,000	0
STARBIRD FUNDING COCPABS4	08/07/17	08/07/17	08/07/17	122,000,000	122,000,000	0	122,000,000	0
STARBIRD FUNDING COCPABS4	08/08/17	08/08/17	08/08/17	118,400,000	118,400,000	0	118,400,000	0
STARBIRD FUNDING COCPABS4	08/09/17	08/09/17	08/09/17	118,400,000	118,400,000	0	118,400,000	0
STARBIRD FUNDING COCPABS4	08/10/17	08/10/17	08/10/17	118,500,000	118,500,000	0	118,500,000	0
STARBIRD FUNDING COCPABS4	08/11/17	08/11/17	08/11/17	118,400,000	118,400,000	0	118,400,000	0
STARBIRD FUNDING COCPABS4	08/14/17	08/14/17	08/14/17	20,000,000	20,000,000	0	20,000,000	0
STARBIRD FUNDING COCPABS4	08/18/17	08/18/17	08/18/17	62,500,000	62,500,000	0	62,500,000	0
STARBIRD FUNDING COCPABS4	08/21/17	08/21/17	08/21/17	62,500,000	62,500,000	0	62,500,000	0
STARBIRD FUNDING COCPABS4	08/22/17	08/22/17	08/22/17	97,000,000	97,000,000	0	97,000,000	0
STARBIRD FUNDING COCPABS4	08/23/17	08/23/17	08/23/17	74,000,000	74,000,000	0	74,000,000	0
STARBIRD FUNDING COCPABS4	08/24/17	08/24/17	08/24/17	73,500,000	73,500,000	0	73,500,000	0
STARBIRD FUNDING COCPABS4	08/25/17	08/25/17	08/25/17	73,500,000	73,500,000	0	73,500,000	0
STARBIRD FUNDING COCPABS4	08/28/17	08/28/17	08/28/17	73,700,000	73,700,000	0	73,700,000	0
STARBIRD FUNDING COCPABS4	08/29/17	08/29/17	08/29/17	74,000,000	74,000,000	0	74,000,000	0
STARBIRD FUNDING COCPABS4	08/30/17	08/30/17	08/30/17	74,000,000	74,000,000	0	74,000,000	0

TRADING ACTIVITY FOR AUGUST 2017

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
STARBIRD FUNDING COCPABS4	08/31/17	08/31/17	08/31/17	75,000,000	75,000,000	0	75,000,000	0
SUMITOMO MITSUI TRUCDYAN	08/29/17	08/29/17	08/29/17	145,000,000	145,000,000	0	145,000,000	0
TORONTO-DOMINION BANK/NY	08/10/17	08/10/17	08/10/17	25,000,000	25,000,000	0	25,000,000	0
TOYOTA MOTOR CREDIT CORP	08/04/17	08/04/17	08/04/17	50,000,000	50,000,000	0	50,000,000	0
MIZUHO TRIPARTY	08/01/17	08/01/17	08/01/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	08/01/17	08/01/17	08/01/17	200,000,000	200,000,000	0	200,000,000	0
MIZUHO TRIPARTY	08/02/17	08/02/17	08/02/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	08/02/17	08/02/17	08/02/17	155,000,000	155,000,000	0	155,000,000	0
MIZUHO TRIPARTY	08/03/17	08/03/17	08/03/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	08/03/17	08/03/17	08/03/17	205,000,000	205,000,000	0	205,000,000	0
MIZUHO TRIPARTY	08/04/17	08/04/17	08/04/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	08/04/17	08/04/17	08/04/17	90,000,000	90,000,000	0	90,000,000	0
MIZUHO TRIPARTY	08/07/17	08/07/17	08/07/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	08/07/17	08/07/17	08/07/17	230,000,000	230,000,000	0	230,000,000	0
MIZUHO TRIPARTY	08/08/17	08/08/17	08/08/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	08/08/17	08/08/17	08/08/17	235,000,000	235,000,000	0	235,000,000	0
MIZUHO TRIPARTY	08/09/17	08/09/17	08/09/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	08/09/17	08/09/17	08/09/17	210,000,000	210,000,000	0	210,000,000	0
MIZUHO TRIPARTY	08/10/17	08/10/17	08/10/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	08/10/17	08/10/17	08/10/17	145,000,000	145,000,000	0	145,000,000	0
MIZUHO TRIPARTY	08/11/17	08/11/17	08/11/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	08/11/17	08/11/17	08/11/17	215,000,000	215,000,000	0	215,000,000	0
MIZUHO TRIPARTY	08/14/17	08/14/17	08/14/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	08/14/17	08/14/17	08/14/17	185,000,000	185,000,000	0	185,000,000	0
MIZUHO TRIPARTY	08/15/17	08/15/17	08/15/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	08/15/17	08/15/17	08/15/17	145,000,000	145,000,000	0	145,000,000	0
MIZUHO TRIPARTY	08/16/17	08/16/17	08/16/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	08/16/17	08/16/17	08/16/17	245,000,000	245,000,000	0	245,000,000	0
MIZUHO TRIPARTY	08/17/17	08/17/17	08/17/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	08/17/17	08/17/17	08/17/17	100,000,000	100,000,000	0	100,000,000	0
MIZUHO TRIPARTY	08/18/17	08/18/17	08/18/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	08/18/17	08/18/17	08/18/17	80,000,000	80,000,000	0	80,000,000	0
MIZUHO TRIPARTY	08/21/17	08/21/17	08/21/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	08/21/17	08/21/17	08/21/17	255,000,000	255,000,000	0	255,000,000	0
MIZUHO TRIPARTY	08/22/17	08/22/17	08/22/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	08/22/17	08/22/17	08/22/17	90,000,000	90,000,000	0	90,000,000	0
MIZUHO TRIPARTY	08/23/17	08/23/17	08/23/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	08/23/17	08/23/17	08/23/17	160,000,000	160,000,000	0	160,000,000	0
MIZUHO TRIPARTY	08/24/17	08/24/17	08/24/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	08/24/17	08/24/17	08/24/17	80,000,000	80,000,000	0	80,000,000	0
MIZUHO TRIPARTY	08/25/17	08/25/17	08/25/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	08/25/17	08/25/17	08/25/17	200,000,000	200,000,000	0	200,000,000	0
MIZUHO TRIPARTY	08/28/17	08/28/17	08/28/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	08/28/17	08/28/17	08/28/17	300,000,000	300,000,000	0	300,000,000	0
MIZUHO TRIPARTY	08/29/17	08/29/17	08/29/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	08/29/17	08/29/17	08/29/17	310,000,000	310,000,000	0	310,000,000	0
BANK OF AMERICA TRIPARTY	08/30/17	08/30/17	08/30/17	160,000,000	160,000,000	0	160,000,000	0
MIZUHO TRIPARTY	08/30/17	08/30/17	08/30/17	15,000,000	15,000,000	0	15,000,000	0
MIZUHO TRIPARTY	08/31/17	08/31/17	08/31/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	08/31/17	08/31/17	08/31/17	180,000,000	180,000,000	0	180,000,000	0
STANDARD CHARTERED TD 1.18 20170807	08/07/17	08/07/17	08/07/17	300,000,000	300,000,000	0	300,000,000	0
SVENSKA HANDELSBANKTDCA Y 1.06 20170801	08/01/17	08/01/17	08/01/17	400,000,000	400,000,000	0	400,000,000	0
SVENSKA HANDELSBANKTDCA Y 1.16 20170802	08/02/17	08/02/17	08/02/17	450,000,000	450,000,000	0	450,000,000	0
SVENSKA HANDELSBANKTDCA Y 1.16 20170803	08/03/17	08/03/17	08/03/17	450,000,000	450,000,000	0	450,000,000	0
SVENSKA HANDELSBANKTDCA Y 1.16 20170804	08/04/17	08/04/17	08/04/17	450,000,000	450,000,000	0	450,000,000	0
SVENSKA HANDELSBANKTDCA Y 1.16 20170807	08/07/17	08/07/17	08/07/17	440,000,000	440,000,000	0	440,000,000	0
SVENSKA HANDELSBANKTDCA Y 1.16 20170808	08/08/17	08/08/17	08/08/17	445,000,000	445,000,000	0	445,000,000	0
STANDARD CHARTERED TD 1.18 20170814	08/14/17	08/14/17	08/14/17	386,000,000	386,000,000	0	386,000,000	0
SVENSKA HANDELSBANKTDCA Y 1.16 20170809	08/09/17	08/09/17	08/09/17	445,000,000	445,000,000	0	445,000,000	0
DNB BANK ASATDCA Y 1.16 20170810	08/10/17	08/10/17	08/10/17	325,000,000	325,000,000	0	325,000,000	0

TRADING ACTIVITY FOR AUGUST 2017

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
SVENSKA HANDELSBANKTDCA Y 1.16 20170810	08/10/17	08/10/17	08/10/17	325,000,000	325,000,000	0	325,000,000	0
DNB BANK ASATDCAY 1.16 20170811	08/11/17	08/11/17	08/11/17	325,000,000	325,000,000	0	325,000,000	0
SVENSKA HANDELSBANKTDCA Y 1.16 20170811	08/11/17	08/11/17	08/11/17	325,000,000	325,000,000	0	325,000,000	0
DNB BANK ASATDCAY 1.16 20170814	08/14/17	08/14/17	08/14/17	325,000,000	325,000,000	0	325,000,000	0
SVENSKA HANDELSBANKTDCA Y 1.16 20170814	08/14/17	08/14/17	08/14/17	325,000,000	325,000,000	0	325,000,000	0
DNB BANK ASATDCAY 1.16 20170815	08/15/17	08/15/17	08/15/17	325,000,000	325,000,000	0	325,000,000	0
SVENSKA HANDELSBANKTDCA Y 1.16 20170815	08/15/17	08/15/17	08/15/17	125,000,000	125,000,000	0	125,000,000	0
STANDARD CHARTERED TD 1.18 20170821	08/21/17	08/21/17	08/21/17	386,000,000	386,000,000	0	386,000,000	0
DNB BANK ASATDCAY 1.16 20170816	08/16/17	08/16/17	08/16/17	300,000,000	300,000,000	0	300,000,000	0
SVENSKA HANDELSBANKTDCA Y 1.16 20170816	08/16/17	08/16/17	08/16/17	300,000,000	300,000,000	0	300,000,000	0
DNB BANK ASATDCAY 1.16 20170817	08/17/17	08/17/17	08/17/17	300,000,000	300,000,000	0	300,000,000	0
SVENSKA HANDELSBANKTDCA Y 1.16 20170817	08/17/17	08/17/17	08/17/17	300,000,000	300,000,000	0	300,000,000	0
DNB BANK ASATDCAY 1.16 20170818	08/18/17	08/18/17	08/18/17	300,000,000	300,000,000	0	300,000,000	0
SVENSKA HANDELSBANKTDCA Y 1.16 20170818	08/18/17	08/18/17	08/18/17	300,000,000	300,000,000	0	300,000,000	0
SVENSKA HANDELSBANKTDCA Y 1.16 20170821	08/21/17	08/21/17	08/21/17	300,000,000	300,000,000	0	300,000,000	0
DNB BANK ASATDCAY 1.16 20170821	08/21/17	08/21/17	08/21/17	300,000,000	300,000,000	0	300,000,000	0
DNB BANK ASATDCAY 1.16 20170822	08/22/17	08/22/17	08/22/17	300,000,000	300,000,000	0	300,000,000	0
SVENSKA HANDELSBANKTDCA Y 1.16 20170822	08/22/17	08/22/17	08/22/17	300,000,000	300,000,000	0	300,000,000	0
STANDARD CHARTERED TD 1.18 20170828	08/28/17	08/28/17	08/28/17	385,000,000	385,000,000	0	385,000,000	0
DNB BANK ASATDCAY 1.16 20170823	08/23/17	08/23/17	08/23/17	400,000,000	400,000,000	0	400,000,000	0
SVENSKA HANDELSBANKTDCA Y 1.16 20170823	08/23/17	08/23/17	08/23/17	200,000,000	200,000,000	0	200,000,000	0
DNB BANK ASATDCAY 1.16 20170824	08/24/17	08/24/17	08/24/17	300,000,000	300,000,000	0	300,000,000	0
SVENSKA HANDELSBANKTDCA Y 1.16 20170824	08/24/17	08/24/17	08/24/17	300,000,000	300,000,000	0	300,000,000	0
DNB BANK ASATDCAY 1.16 20170825	08/25/17	08/25/17	08/25/17	300,000,000	300,000,000	0	300,000,000	0
SVENSKA HANDELSBANKTDCA Y 1.16 20170825	08/25/17	08/25/17	08/25/17	300,000,000	300,000,000	0	300,000,000	0
DNB BANK ASATDCAY 1.16 20170828	08/28/17	08/28/17	08/28/17	300,000,000	300,000,000	0	300,000,000	0
SVENSKA HANDELSBANKTDCA Y 1.16 20170828	08/28/17	08/28/17	08/28/17	300,000,000	300,000,000	0	300,000,000	0
DNB BANK ASATDCAY 1.16 20170829	08/29/17	08/29/17	08/29/17	300,000,000	300,000,000	0	300,000,000	0
SVENSKA HANDELSBANKTDCA Y 1.16 20170829	08/29/17	08/29/17	08/29/17	300,000,000	300,000,000	0	300,000,000	0
DNB BANK ASATDCAY 1.16 20170830	08/30/17	08/30/17	08/30/17	300,000,000	300,000,000	0	300,000,000	0
SVENSKA HANDELSBANKTDCA Y 1.16 20170830	08/30/17	08/30/17	08/30/17	300,000,000	300,000,000	0	300,000,000	0
DNB BANK ASATDCAY 1.16 20170831	08/31/17	08/31/17	08/31/17	300,000,000	300,000,000	0	300,000,000	0
SVENSKA HANDELSBANKTDCA Y 1.16 20170831	08/31/17	08/31/17	08/31/17	300,000,000	300,000,000	0	300,000,000	0
ABN AMRO BANK NVCDEUR	08/29/17	08/29/17	08/29/17	100,000,000	100,000,000	0	100,000,000	0
<i>Total Maturities</i>				32,525,790,000	32,525,790,000	0	32,525,790,000	0
<i>Sells</i>								
CANADIAN IMPERIAL BANK OF COMMERCE/NEW YORK NY	01/12/18	08/29/17	08/30/17	28,000,000	28,006,440	17,408	28,023,848	6,440
DREYFUS GOVT CASH MGMT FUND	06/01/18	08/01/17	08/01/17	1,052,209	1,052,209	0	1,052,209	0
DREYFUS GOVT CASH MGMT FUND	06/01/18	08/01/17	08/01/17	269,276	269,276	0	269,276	0
DREYFUS GOVT CASH MGMT FUND	06/01/18	08/07/17	08/07/17	788,325	788,325	0	788,325	0
DREYFUS GOVT CASH MGMT FUND	06/01/18	08/10/17	08/10/17	358,297	358,297	0	358,297	0
DREYFUS GOVT CASH MGMT FUND	06/01/18	08/10/17	08/10/17	335,192	335,192	0	335,192	0
DREYFUS GOVT CASH MGMT FUND	06/01/18	08/10/17	08/10/17	113,778	113,778	0	113,778	0
DREYFUS GOVT CASH MGMT FUND	06/01/18	08/11/17	08/11/17	110,049	110,049	0	110,049	0
DREYFUS GOVT CASH MGMT FUND	06/01/18	08/11/17	08/11/17	1,103,313	1,103,313	0	1,103,313	0
DREYFUS GOVT CASH MGMT FUND	06/01/18	08/14/17	08/14/17	2,211,508	2,211,508	0	2,211,508	0
DREYFUS GOVT CASH MGMT FUND	06/01/18	08/14/17	08/14/17	284,132	284,132	0	284,132	0
DREYFUS GOVT CASH MGMT FUND	06/01/18	08/14/17	08/14/17	731,144	731,144	0	731,144	0
DREYFUS GOVT CASH MGMT FUND	06/01/18	08/14/17	08/14/17	152,731	152,731	0	152,731	0
DREYFUS GOVT CASH MGMT FUND	06/01/18	08/14/17	08/14/17	214,586	214,586	0	214,586	0
DREYFUS GOVT CASH MGMT FUND	06/01/18	08/14/17	08/14/17	175,352	175,352	0	175,352	0
DREYFUS GOVT CASH MGMT FUND	06/01/18	08/18/17	08/18/17	1,110,314	1,110,314	0	1,110,314	0
DREYFUS GOVT CASH MGMT FUND	06/01/18	08/21/17	08/21/17	2,533,959	2,533,959	0	2,533,959	0
DREYFUS GOVT CASH MGMT FUND	06/01/18	08/21/17	08/21/17	467,339	467,339	0	467,339	0
DREYFUS GOVT CASH MGMT FUND	06/01/18	08/28/17	08/28/17	1,359,515	1,359,515	0	1,359,515	0
DREYFUS GOVT CASH MGMT FUND	06/01/18	08/29/17	08/29/17	340,349	340,349	0	340,349	0
DREYFUS GOVT CASH MGMT FUND	06/01/18	08/29/17	08/29/17	741,527	741,527	0	741,527	0
DREYFUS GOVT CASH MGMT FUND	06/01/18	08/29/17	08/29/17	267,315	267,315	0	267,315	0
DREYFUS GOVT CASH MGMT FUND	06/01/18	08/31/17	08/31/17	546,753	546,753	0	546,753	0
<i>Total Sells</i>				43,266,964	43,273,404	17,408	43,290,812	6,440



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