



MONTHLY SUMMARY REPORT

November 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 November 1, 2017, through November 30, 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 November 30, 2017)

Total Participants

735

Florida PRIME™ Assets

\$9,509,435,616

Total Number of Accounts

1,375

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

An already improving U.S. economy kept its momentum over the course of November, setting up a near certainty the Federal Reserve (Fed) will raise rates at its policy meeting ending on Dec. 13. Other positive Fed news came with a “so far, so good” effect that the tapering of the central bank’s massive balance sheet had on the short end of the yield curve. At the end of this year, the Fed will have retired \$30 billion in Treasuries and mortgaged-backed securities, and that number will rise in upcoming quarters. During November, the tapering led to an uptick in supply of Treasuries and slightly higher rates, both welcome developments. This massive roll-off is uncharted territory. We think it should go smoothly, however no one knows for certain.

The consensus is that soon-to-be confirmed chairman, Jerome Powell, will maintain the policy of the departing Janet Yellen. He agrees with her outlook and has voted with her every time. But when Yellen leaves, there could be four empty seats on the board of governors and thus on the policy-setting Federal Open Market Committee (FOMC). If New York Fed President William Dudley makes good on his intention to retire in mid-2018, there is a potential for five vacancies. Even if President Trump announces more nominations soon—as he did late in November with Carnegie Mellon University economist Marvin Goodfriend—confirmation hearings could take months. The complexities of the economy and monetary policy mean this is not the time for too few voters making far-reaching decisions.

But the opposite should also be a concern. When these posts are filled, what will the Fed’s makeup be? Five new FOMC or voting members could swing a relatively neutral Fed to more dovish or more hawkish positions. Policy shifts, of course, can have dramatic effect on the economy, so each added member will bring new uncertainty for the markets.

The London interbank offered rate (Libor) rose at

a good clip, suggesting the taper has not impacted normal operations: a rise is expected ahead of a hike and in anticipation of year-end trading/supply pressure. Also, good economic news—all-important retail sales for this holiday shopping season were solid—tends to push rates higher. One-month Libor rose from 1.24% to 1.35% and 3-month from 1.38% to 1.48%, both approximately 10 basis-point increases. If as expected the FOMC takes rates to a target range of 1.25% to 1.50% at the December meeting, cash rates on the money market yield curve should continue to rise. The short end of the Treasury curve rose slightly in November, with 1-month and 3-month Treasury yields rising from 1.02% to 1.17% and 1.13% to 1.29%, respectively.

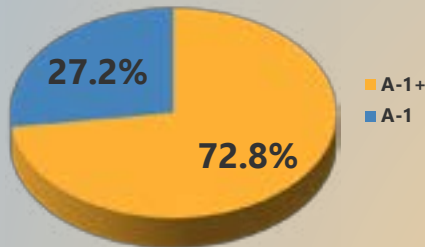
INVESTMENT STRATEGY

The month of November is the beginning of the tax collecting season in Florida, resulting in many participants depositing revenue into the Pool. That pushed its assets under management (AUM) up significantly, from \$7.6 billion to \$9.4 billion, an increase of \$1.8 billion. As the short-end of the Libor curve rose, so did the gross yield of the Pool, increasing by 2 basis points to 1.40%.

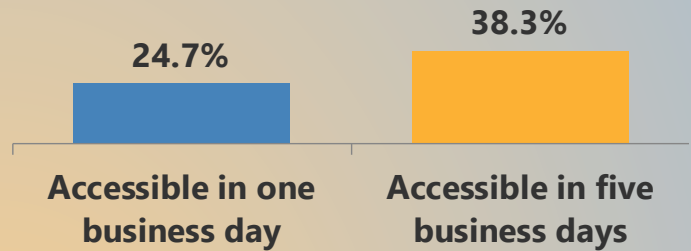
While the Pool manager continued to target its Weighted Average Maturity (WAM) within a range of 40-50 days, the vast amount of inflows meant actual WAM fell out of that range to 35 days, in part because we hold some deposits until the right purchasing opportunities emerge. The rise of Libor also informed our decision as to what types of securities we acquired in November: we increased the amount of fixed-rate commercial paper, including asset-backed commercial paper, from 36% of total portfolio holdings to 43%. This was made possible by a drop in the allocation to fixed-rate bank paper instruments from 25% to 18% of total. The remaining categories of securities in the portfolio remained at October levels: variable-rate (29% of total), money market (6%) and repo (4%).

PORTFOLIO COMPOSITION FOR NOVEMBER 2017

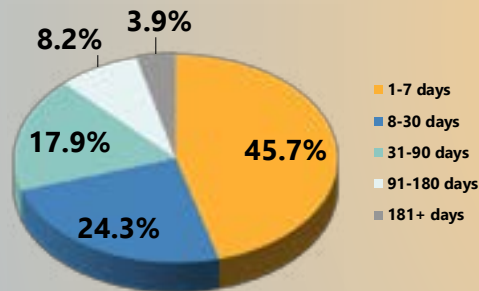
CREDIT QUALITY COMPOSITION



HIGHLY LIQUID HOLDINGS



EFFECTIVE MATURITY SCHEDULE



TOP HOLDINGS & AVG. MATURITY

1. Federated Institutional Prime Value Obligations Fund	4.8%
2. Wells Fargo & Co.	4.7%
3. DZ Bank AG Deutsche Zentral-Genossenschaftsbank	4.6%
4. Sumitomo Mitsui Financial Group, Inc.	4.6%
5. Royal Bank of Canada	4.3%
6. Mizuho Financial Group, Inc.	4.1%
7. Barton Capital S.A.	4.1%
8. Canadian Imperial Bank of Commerce	4.1%
9. Antalis S.A.	3.8%
10. Old Line Funding, LLC	3.8%

Average Effective Maturity (WAM) *

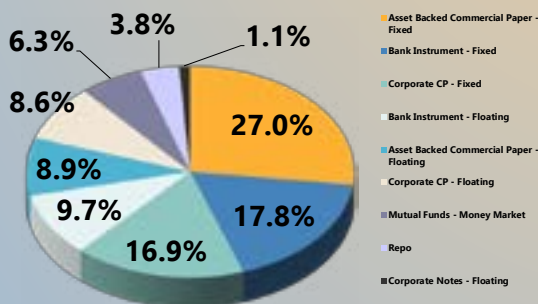
34.7 Days

Weighted Average Life (Spread WAL)

71.8 Days

Percentages based on total value of investments

PORTFOLIO COMPOSITION



FUND PERFORMANCE THROUGH NOVEMBER 30, 2017

Florida PRIME Performance Data			
	Net Participant Yield ¹	Net-of-Fee Benchmark ²	Above (Below) Benchmark
One Month	1.37%	1.09%	0.28%
Three Months	1.37%	1.07%	0.30%
One Year	1.17%	0.86%	0.31%
Three Years	0.67%	0.43%	0.24%
Five Years	0.48%	0.28%	0.20%
Ten Years	0.68%	0.51%	0.16%
Since 1/96	2.61%	2.39%	0.21%

Note: Net asset value at month end: \$9,509.2 million, which includes investments at market value, plus all cash, accrued interest receivable and payables.

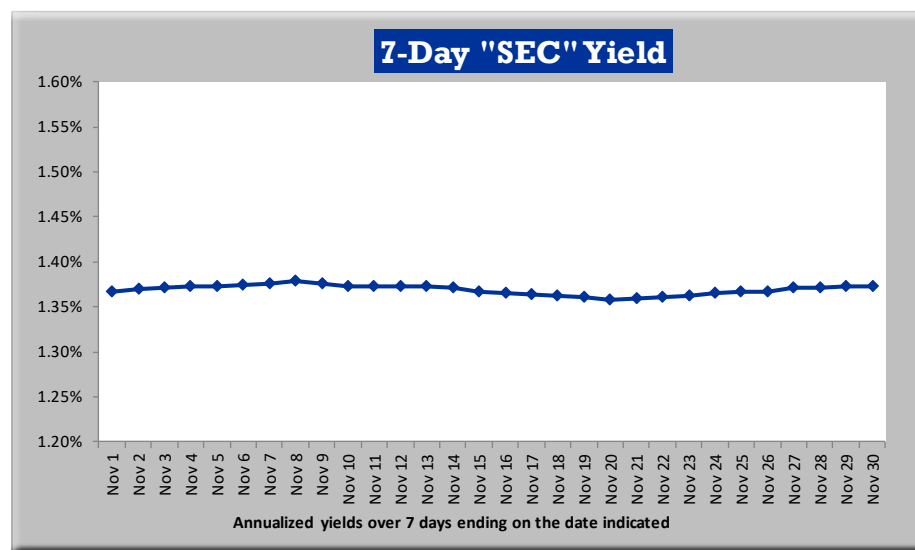
¹Net of fees. Participant yield is calculated on a 365-day basis and includes adjustments for expenses and other accounting items to reflect realized earnings by participants.

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

ABOUT ANNUALIZED YIELDS:

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

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



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

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

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

PRIME ACCOUNT SUMMARY FOR NOVEMBER 2017

Summary of Cash Flows		
Opening Balance (11/01/17)	\$	7,668,223,593
Participant Deposits		3,440,861,280
Gross Earnings		9,211,909
Participant Withdrawals		(1,608,639,202)
Fees		(221,964)
Closing Balance (11/30/17)	\$	9,509,435,616
Net Change over Month	\$	1,841,212,023

Detailed Fee Disclosure			
November		Amount	Basis Point Equivalent*
SBA Client Service, Account Mgt. & Fiduciary Oversight Fee	\$	65,918.80	0.92
Federated Investment Management Fee		133,150.12	1.86
BNY Mellon Custodial Fee**		9,693.11	0.14
Bank of America Transfer Agent Fee		4,631.23	0.06
S&P Rating Maintenance Fee		3,698.63	0.05
Audit/External Review Fees		4,872.08	0.07
Total Fees	\$	221,963.97	3.10

*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 \$8,588,829,605.

**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 NOVEMBER 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	12/5/2017		200,000,000	1.23	\$200,000,000	\$200,000,000	\$0
ASB Finance Ltd., Jun 05, 2018	VARIABLE RATE COMMERCIAL PAPER - 4-2	1.65	6/5/2018	12/7/2017	50,000,000	1.47	\$50,000,000	\$50,029,200	\$29,200
ASB Finance Ltd., Mar 12, 2018	VARIABLE RATE COMMERCIAL PAPER - 4-2	1.59	3/12/2018	12/12/2017	50,000,000	1.41	\$50,000,000	\$50,017,950	\$17,950
ASB Finance Ltd., May 17, 2018	VARIABLE RATE COMMERCIAL PAPER - 4-2	1.40	5/17/2018	12/18/2017	25,000,000	1.44	\$24,996,967	\$25,001,150	\$4,183
Albion Capital LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		1/22/2018		34,133,000	1.51	\$34,058,125	\$34,066,115	\$7,990
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		12/1/2017		5,740,000	1.29	\$5,739,798	\$5,739,815	\$18
Anglesea Funding LLC, Mar 19, 2018	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	1.55	3/19/2018	12/18/2017	70,000,000	1.57	\$70,000,000	\$69,999,988	-\$12
Anglesea Funding LLC, May 25, 2018	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	1.61	5/25/2018	11/30/2017	140,000,000	1.63	\$140,000,000	\$139,999,978	-\$22
Antalis S.A. CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		12/5/2017		65,090,000	1.22	\$65,079,152	\$65,075,593	-\$3,559
Antalis S.A. CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		12/6/2017		8,000,000	1.22	\$7,998,400	\$7,998,376	-\$24
Antalis S.A. CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		12/7/2017		31,900,000	1.22	\$31,892,557	\$31,892,433	-\$124
Antalis S.A. CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		12/7/2017		110,000,000	1.24	\$109,973,906	\$109,977,329	\$3,424
Antalis S.A. CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		12/21/2017		65,280,000	1.32	\$65,230,496	\$65,231,257	\$761
Antalis S.A. CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		12/29/2017		20,440,000	1.37	\$20,417,772	\$20,418,051	\$280
Antalis S.A. CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		1/10/2018		650,000	1.47	\$648,927	\$648,981	\$54
Antalis S.A. CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		1/26/2018		64,120,000	1.48	\$63,971,776	\$63,974,821	\$3,045
Atlantic Asset Securitization LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		12/1/2017		165,000,000	1.08	\$164,995,096	\$164,994,774	-\$321
BMO Harris Bank, N.A. CD	CERTIFICATE OF DEPOSIT	1.52	2/13/2018		20,000,000	1.54	\$20,000,000	\$19,999,960	-\$40
Bank of America N.A. BNOTE	BANK NOTE	1.50	4/18/2018		59,000,000	1.52	\$59,000,000	\$58,981,379	-\$18,621
Bank of America N.A. Triparty Repo Overnight Fixed	REPO TRIPARTY OVERNIGHT FIXED	1.05	12/1/2017		345,000,000	1.06	\$345,000,000	\$345,000,000	\$0
Bank of Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	1.42	3/19/2018		50,000,000	1.44	\$50,000,000	\$49,978,238	-\$21,763
Bank of Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	1.35	12/15/2017		49,000,000	1.37	\$49,000,000	\$49,001,735	\$1,735
Bank of Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	1.41	2/26/2018		51,250,000	1.43	\$51,250,000	\$51,235,307	-\$14,693
Bank of Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	1.34	12/22/2017		35,000,000	1.36	\$35,000,000	\$35,001,116	\$1,116
Bank of Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	1.55	12/18/2017		15,000,000	1.57	\$15,000,000	\$15,001,955	\$1,955
Bank of Montreal, Dec 01, 2017	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.78	12/1/2017	12/1/2017	50,000,000	1.64	\$50,000,000	\$50,000,650	\$650
Bank of Montreal, Jan 04, 2018	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.58	1/4/2018	12/4/2017	43,000,000	1.47	\$43,000,000	\$43,014,233	\$14,233
Bank of Montreal, May 23, 2018	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.62	5/23/2018	2/23/2018	25,000,000	1.65	\$25,000,000	\$25,016,700	\$16,700
Bank of Nova Scotia, Toronto CP4-2	COMMERCIAL PAPER - 4-2		3/23/2018		15,000,000	1.48	\$14,931,729	\$14,928,998	-\$2,731

See notes at end of table.

INVENTORY OF HOLDINGS FOR NOVEMBER 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	\$99,522,250	\$99,507,625	-\$14,625
Bank of Nova Scotia, Toronto CP4-2	COMMERCIAL PAPER - 4-2		4/13/2018		73,000,000	1.50	\$72,600,568	\$72,579,374	-\$21,194
Bank of Nova Scotia, Toronto CP4-2	COMMERCIAL PAPER - 4-2		5/23/2018		25,000,000	1.51	\$24,821,167	\$24,802,317	-\$18,850
Bank of Nova Scotia, Toronto, Jul 02, 2018	VARIABLE RATE COMMERCIAL PAPER - 4-2	1.55	7/2/2018	12/4/2017	25,000,000	1.44	\$25,000,000	\$25,002,300	\$2,300
Bank of Nova Scotia, Toronto, Mar 09, 2018	VARIABLE RATE COMMERCIAL PAPER - 4-2	1.58	3/9/2018	12/11/2017	20,000,000	1.41	\$20,000,000	\$20,006,960	\$6,960
Banque et Caisse d'Epargne de L'Etat CP	COMMERCIAL PAPER		12/1/2017		75,000,000	1.39	\$74,997,167	\$74,997,579	\$412
Banque et Caisse d'Epargne de L'Etat CP	COMMERCIAL PAPER		12/6/2017		54,000,000	1.38	\$53,987,850	\$53,989,479	\$1,629
Banque et Caisse d'Epargne de L'Etat CP	COMMERCIAL PAPER		12/11/2017		15,000,000	1.41	\$14,993,675	\$14,994,615	\$940
Banque et Caisse d'Epargne de L'Etat CP	COMMERCIAL PAPER		3/6/2018		64,000,000	1.44	\$63,759,360	\$63,765,845	\$6,485
Banque et Caisse d'Epargne de L'Etat CP	COMMERCIAL PAPER		3/9/2018		46,000,000	1.44	\$45,821,635	\$45,825,683	\$4,048
Banque et Caisse d'Epargne de L'Etat CP	COMMERCIAL PAPER		3/9/2018		30,000,000	1.44	\$29,883,675	\$29,886,315	\$2,640
Barton Capital S.A. CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		12/1/2017		75,500,000	1.17	\$75,497,588	\$75,497,441	-\$147
Barton Capital S.A. CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		12/4/2017		150,000,000	1.30	\$149,978,667	\$149,979,417	\$750
Barton Capital S.A. CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		1/2/2018		73,000,000	1.37	\$72,909,663	\$72,910,332	\$669
Barton Capital S.A., Feb 05, 2018	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	1.63	2/5/2018	12/5/2017	50,000,000	1.51	\$50,000,000	\$50,000,000	\$0
Barton Capital S.A., Feb 09, 2018	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	1.60	2/9/2018	12/11/2017	43,000,000	1.43	\$43,000,000	\$43,018,103	\$18,103
Bedford Row Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		7/12/2018		50,000,000	1.62	\$49,508,444	\$49,462,400	-\$46,044
Bedford Row Funding Corp., Aug 03, 2018	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	1.55	8/3/2018	12/4/2017	20,000,000	1.44	\$20,000,000	\$19,999,700	-\$300
Bedford Row Funding Corp., Feb 08, 2018	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	1.90	2/8/2018	12/8/2017	25,000,000	1.76	\$25,000,000	\$25,026,125	\$26,125
Bedford Row Funding Corp., Jan 18, 2018	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	1.80	1/18/2018	12/18/2017	20,000,000	1.83	\$20,000,000	\$20,016,120	\$16,120
Bedford Row Funding Corp., Jun 28, 2018	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	1.47	6/28/2018	12/28/2017	23,000,000	1.49	\$23,000,000	\$23,011,638	\$11,638
Bedford Row Funding Corp., Mar 22, 2018	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	1.63	3/22/2018	12/22/2017	30,000,000	1.66	\$30,000,000	\$30,000,000	\$0
Bedford Row Funding Corp., Nov 09, 2018	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	1.66	11/9/2018	12/11/2017	13,000,000	1.50	\$13,000,000	\$13,000,754	\$754
Bedford Row Funding Corp., Nov 19, 2018	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	1.56	11/19/2018	12/19/2017	29,000,000	1.58	\$29,000,000	\$29,000,000	\$0
Bedford Row Funding Corp., Oct 01, 2018	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	1.49	10/1/2018	1/2/2018	80,000,000	1.51	\$80,000,000	\$80,000,000	\$0
Bedford Row Funding Corp., Oct 05, 2018	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	1.50	10/5/2018	1/5/2018	20,000,000	1.52	\$20,000,000	\$20,008,880	\$8,880
Belgium, Government of ECP (USD)	EURO COMMERCIAL PAPER		12/13/2017		100,000,000	1.36	\$99,951,635	\$99,951,634	-\$1
Belgium, Government of ECP (USD)	EURO COMMERCIAL PAPER		12/21/2017		100,000,000	1.39	\$99,920,438	\$99,920,438	-\$0
Bruce T. Brown 2017 Irrevocable Trust, Series 2017, Oct 01, 2024	VARIABLE RATE DEMAND NOTE	1.24	10/1/2024	12/7/2017	5,185,000	1.24	\$5,185,000	\$5,185,000	\$0
CAFCO, LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		2/1/2018		10,000,000	1.42	\$9,975,675	\$9,975,500	-\$175
CAFCO, LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		3/2/2018		25,000,000	1.43	\$24,910,556	\$24,904,742	-\$5,814
CHARTA, LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		12/1/2017		50,000,000	1.38	\$49,998,125	\$49,998,350	\$225

See notes at end of table.

INVENTORY OF HOLDINGS FOR NOVEMBER 2017

Security Name	Security Classification	Cpn/Dis	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
CHARTA, LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		12/7/2017		40,000,000	1.39	\$39,989,422	\$39,990,589	\$1,167
CHARTA, LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		2/9/2018		93,000,000	1.54	\$92,723,041	\$92,730,561	\$7,520
CRC Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		2/21/2018		56,000,000	1.54	\$55,805,042	\$55,806,204	\$1,162
CRC Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		2/26/2018		58,000,000	1.56	\$57,783,080	\$57,785,207	\$2,127
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	1.57	7/3/2018		100,000,000	1.59	\$100,000,000	\$99,925,486	-\$74,514
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	1.57	7/5/2018		97,000,000	1.59	\$97,000,000	\$96,925,394	-\$74,606
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	1.59	7/9/2018		25,000,000	1.61	\$25,000,000	\$24,982,544	-\$17,456
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	1.76	11/13/2018		25,000,000	1.78	\$25,000,000	\$24,974,950	-\$25,050
Canadian Imperial Bank of Commerce, Apr 19, 2018	VARIABLE RATE COMMERCIAL PAPER - 4-2	1.51	4/19/2018	1/19/2018	50,000,000	1.53	\$50,000,000	\$50,030,800	\$30,800
Canadian Imperial Bank of Commerce, Jan 12, 2018	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.61	1/12/2018	12/12/2017	67,000,000	1.44	\$67,000,000	\$67,021,306	\$21,306
Canadian Imperial Bank of Commerce, Nov 13, 2018	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.50	11/13/2018	12/13/2017	1,000,000	1.53	\$1,000,000	\$1,000,567	\$567
Canadian Imperial Bank of Commerce, Sep 13, 2018	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.57	9/13/2018	12/13/2017	24,000,000	1.46	\$24,024,826	\$24,001,823	-\$23,003
Chase Bank USA, N.A., Jan 05, 2018	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.88	1/5/2018	12/5/2017	75,000,000	1.77	\$75,000,000	\$75,046,200	\$46,200
Citibank NA, New York CD	CERTIFICATE OF DEPOSIT	1.40	12/26/2017		72,000,000	1.42	\$72,000,000	\$72,006,403	\$6,403
Citibank NA, New York CD	CERTIFICATE OF DEPOSIT	1.50	2/20/2018		45,000,000	1.52	\$45,000,000	\$44,998,785	-\$1,215
Collateralized Commercial Paper Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		6/15/2018		15,000,000	1.62	\$14,870,308	\$14,858,817	-\$11,492
Collateralized Commercial Paper Co. LLC, Dec 11, 2017	VARIABLE RATE COMMERCIAL PAPER-ABS 3A3	1.74	12/11/2017	12/11/2017	50,000,000	1.54	\$50,000,000	\$50,005,200	\$5,200
Collateralized Commercial Paper Co. LLC, Dec 12, 2017	VARIABLE RATE COMMERCIAL PAPER-ABS 3A3	1.75	12/12/2017	12/12/2017	20,000,000	1.53	\$20,000,000	\$20,002,240	\$2,240
Collateralized Commercial Paper Co. LLC, Dec 22, 2017	VARIABLE RATE COMMERCIAL PAPER-ABS 3A3	1.50	12/22/2017	12/22/2017	15,000,000	1.52	\$15,000,000	\$15,002,820	\$2,820
Collateralized Commercial Paper Co. LLC, Jul 31, 2018	VARIABLE RATE COMMERCIAL PAPER-ABS 3A3	1.57	7/31/2018	11/30/2017	11,000,000	1.59	\$11,000,000	\$10,999,637	-\$363
Collateralized Commercial Paper Co. LLC, Jun 22, 2018	VARIABLE RATE COMMERCIAL PAPER-ABS 3A3	1.48	6/22/2018	12/22/2017	95,700,000	1.50	\$95,700,000	\$95,725,935	\$25,935
Collateralized Commercial Paper Co. LLC, May 23, 2018	VARIABLE RATE COMMERCIAL PAPER-ABS 3A3	1.55	5/23/2018	12/26/2017	25,000,000	1.57	\$25,000,000	\$25,006,300	\$6,300
Commonwealth Bank of Australia, Apr 27, 2018	VARIABLE RATE COMMERCIAL PAPER - 4-2	1.43	4/27/2018	1/29/2018	15,000,000	1.46	\$15,000,077	\$15,007,395	\$7,318
Commonwealth Bank of Australia, Jan 10, 2018	VARIABLE RATE COMMERCIAL PAPER - 4-2	1.58	1/10/2018	12/11/2017	75,000,000	1.42	\$75,000,000	\$75,021,150	\$21,150
Commonwealth Bank of Australia, Mar 29, 2018	VARIABLE RATE COMMERCIAL PAPER - 4-2	1.47	3/29/2018	12/29/2017	20,000,000	1.49	\$20,000,000	\$20,012,260	\$12,260
Commonwealth Bank of Australia, May 10, 2018	VARIABLE RATE COMMERCIAL PAPER - 4-2	1.63	5/10/2018	12/11/2017	70,000,000	1.47	\$70,000,000	\$70,034,440	\$34,440
Corporate Finance Managers, Inc., Series B, Feb 02, 2043	VARIABLE RATE DEMAND NOTE	1.40	2/2/2043	12/7/2017	11,800,000	1.36	\$11,800,000	\$11,800,000	\$0
DNB Bank ASA TDCAY	TIME DEPOSIT - CAYMAN	1.06	12/1/2017		200,000,000	1.07	\$200,000,000	\$200,000,000	\$0
DZ Bank AG Deutsche Zentral-Genossenschaftsbank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	1.33	12/15/2017		75,000,000	1.35	\$74,999,998	\$75,002,657	\$2,658

See notes at end of table.

INVENTORY OF HOLDINGS FOR NOVEMBER 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	1.39	2/2/2018		20,000,000	1.47	\$19,997,843	\$19,999,400	\$1,557
DZ Bank AG Deutsche Zentral-Genossenschaftsbank CP4-2	COMMERCIAL PAPER - 4-2		12/1/2017		300,000,000	1.10	\$299,991,000	\$299,990,316	-\$684
DZ Bank AG Deutsche Zentral-Genossenschaftsbank CP4-2	COMMERCIAL PAPER - 4-2		12/21/2017		48,500,000	1.35	\$48,462,372	\$48,465,824	\$3,451
Dreyfus Government Cash Management Fund	OVERNIGHT MUTUAL FUND	0.95	12/1/2017	10/5/2016	145,035,603	0.96	\$145,035,603	\$145,035,603	\$0
Gotham Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		12/14/2017		25,000,000	1.30	\$24,987,556	\$24,988,343	\$787
Gotham Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		1/5/2018		49,500,000	1.37	\$49,433,175	\$49,432,779	-\$396
Gotham Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		1/9/2018		59,750,000	1.42	\$59,657,056	\$59,658,583	\$1,527
Gotham Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		2/20/2018		50,000,000	1.54	\$49,828,028	\$49,828,370	\$342
Gulf Gate Apartments LLC, Series 2003, Sep 01, 2028	VARIABLE RATE DEMAND NOTE	1.24	9/1/2028	12/7/2017	7,550,000	1.24	\$7,550,000	\$7,550,000	\$0
Henry Andrew Brown, III 2017 Irrevocable Trust, Series 2017, Oct 01, 2042	VARIABLE RATE DEMAND NOTE	1.24	10/1/2042	12/7/2017	4,260,000	1.24	\$4,260,000	\$4,260,000	\$0
Institutional Prime Value Obligations Fund, Class IS	MUTUAL FUND MONEY MARKET	1.38	12/1/2017	12/1/2017	456,059,512	1.34	\$456,059,512	\$456,105,118	\$45,606
LMA-Americas LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		12/1/2017		224,100,000	1.12	\$224,093,152	\$224,092,903	-\$250
LMA-Americas LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		12/4/2017		50,000,000	1.32	\$49,992,778	\$49,993,584	\$806
LMA-Americas LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		12/6/2017		47,800,000	1.22	\$47,790,440	\$47,790,719	\$279
Long Island Power Authori	CALLABLE COMMERCIAL PAPER	0.00	9/4/2018		50,000,000	1.29	\$50,000,000	\$50,000,000	\$0
Los Angeles County Fair Association, Nov 01, 2039	VARIABLE RATE DEMAND NOTE	1.40	11/1/2039	12/6/2017	9,515,000	1.35	\$9,515,000	\$9,515,000	\$0
Malayan Banking Berhad, New York CPLOC	COMMERCIAL PAPER - LOC		12/12/2017		45,000,000	1.48	\$44,978,250	\$44,981,805	\$3,555
Malayan Banking Berhad, New York CPLOC	COMMERCIAL PAPER - LOC		2/5/2018		33,900,000	1.48	\$33,808,517	\$33,809,527	\$1,010
Malayan Banking Berhad, New York CPLOC	COMMERCIAL PAPER - LOC		4/13/2018		5,000,000	1.61	\$4,970,594	\$4,970,818	\$223
Manhattan Asset Funding Company LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		12/26/2017		33,231,000	1.35	\$33,199,080	\$33,199,224	\$144
Manhattan Asset Funding Company LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		1/11/2018		100,000,000	1.42	\$99,836,667	\$99,834,800	-\$1,867
Manhattan Asset Funding Company LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		1/11/2018		27,900,000	1.47	\$27,852,803	\$27,853,909	\$1,107
Mike P. Sturdivant, Sr. Family Trust, Series 2016, Nov 01, 2036	VARIABLE RATE DEMAND NOTE	1.26	11/1/2036	12/7/2017	2,200,000	1.26	\$2,200,000	\$2,200,000	\$0
Mississippi Business Finance Corp., Kohler Project, Jun 01, 2022	VARIABLE RATE DEMAND NOTE	1.36	6/1/2022	12/7/2017	10,000,000	1.36	\$10,000,000	\$10,000,000	\$0
Mizuho Bank Ltd. CDEUR (London)	CERTIFICATE OF DEPOSIT - EURO	0.00	12/5/2017		75,000,000	1.35	\$74,986,174	\$74,847,913	-\$138,261
Mizuho Bank Ltd. CDEUR (Sydney)	CERTIFICATE OF DEPOSIT - EURO	0.00	12/11/2017		48,000,000	1.37	\$47,980,241	\$47,982,384	\$2,143
Mizuho Bank Ltd. CP4-2	COMMERCIAL PAPER - 4-2		12/4/2017		75,000,000	1.21	\$74,990,042	\$74,990,333	\$292
Mizuho Bank Ltd. CP4-2	COMMERCIAL PAPER - 4-2		12/5/2017		50,000,000	1.21	\$49,991,701	\$49,991,896	\$195
Mizuho Bank Ltd. CP4-2	COMMERCIAL PAPER - 4-2		12/6/2017		143,500,000	1.21	\$143,471,420	\$143,471,921	\$502

See notes at end of table.

INVENTORY OF HOLDINGS FOR NOVEMBER 2017

Security Name	Security Classification	Cpn/Dis	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
Mizuho Securities USA, Inc. - REPO TRIPARTY OVERNIGHT FIXED	REPO TRIPARTY OVERNIGHT FIXED	1.05	12/1/2017		15,000,000	1.06	\$15,000,000	\$15,000,000	\$0
NRW.Bank CP4-2	COMMERCIAL PAPER - 4-2		3/5/2018		50,000,000	1.44	\$49,813,299	\$49,810,396	-\$2,903
National Australia Bank Ltd., Melbourne, Apr 06, 2018	VARIABLE RATE COMMERCIAL PAPER - 4-2	1.49	4/6/2018	1/8/2018	53,000,000	1.51	\$53,000,000	\$53,027,931	\$27,931
Nederlandse Waterschapsbank NV CP4-2	COMMERCIAL PAPER - 4-2		2/27/2018		5,000,000	1.43	\$4,982,694	\$4,983,201	\$507
Novant Health, Inc., Series 1997, Jun 01, 2022	VARIABLE RATE DEMAND NOTE	1.24	6/1/2022	12/6/2017	44,800,000	1.26	\$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	\$49,962,222	\$49,964,584	\$2,361
Old Line Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		1/11/2018		50,000,000	1.46	\$49,916,583	\$49,919,500	\$2,917
Old Line Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		3/14/2018		50,000,000	1.50	\$49,787,667	\$49,780,011	-\$7,656
Old Line Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		3/20/2018		20,000,000	1.45	\$19,913,222	\$19,906,317	-\$6,906
Old Line Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		3/20/2018		25,000,000	1.45	\$24,891,528	\$24,882,896	-\$8,632
Old Line Funding, LLC, Feb 27, 2018	COMMERCIAL PAPER ASSET BACKED CALLABLE		2/27/2018		25,000,000	1.56	\$24,905,438	\$24,906,797	\$1,360
Old Line Funding, LLC, Feb 28, 2018	COMMERCIAL PAPER ASSET BACKED CALLABLE		2/28/2018		25,000,000	1.56	\$24,904,375	\$24,905,625	\$1,250
Old Line Funding, LLC, Jan 09, 2018	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	1.63	1/9/2018	12/11/2017	37,300,000	1.46	\$37,300,000	\$37,309,922	\$9,922
Old Line Funding, LLC, Mar 19, 2018	COMMERCIAL PAPER ASSET BACKED CALLABLE		3/19/2018		50,000,000	1.59	\$49,763,833	\$49,761,667	-\$2,167
Old Line Funding, LLC, Mar 22, 2018	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	1.42	3/22/2018	12/22/2017	30,000,000	1.44	\$30,000,000	\$30,013,170	\$13,170
Royal Bank of Canada, Jun 12, 2018	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.68	6/12/2018	12/12/2017	100,000,000	1.46	\$100,000,000	\$100,054,200	\$54,200
Sabri Arac, The Quarry Lane School Series 2005, Oct 01, 2035	VARIABLE RATE DEMAND NOTE	1.24	10/1/2035	12/7/2017	12,260,000	1.24	\$12,260,000	\$12,260,000	\$0
Societe Generale, Paris CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	1.30	12/12/2017		25,000,000	1.32	\$25,000,000	\$25,000,525	\$525
Starbird Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		12/1/2017		94,000,000	1.22	\$93,996,867	\$93,996,854	-\$13
Starbird Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		12/1/2017		74,500,000	1.37	\$74,497,206	\$74,497,506	\$300
Starbird Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		1/3/2018		35,000,000	1.39	\$34,954,714	\$34,955,276	\$562
Starbird Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		1/9/2018		67,000,000	1.40	\$66,897,267	\$66,897,787	\$521
Starbird Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		2/20/2018		33,000,000	1.53	\$32,887,250	\$32,888,453	\$1,203
Starbird Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		2/26/2018		50,000,000	1.56	\$49,813,000	\$49,817,156	\$4,156
Sumitomo Mitsui Banking Corp., Jun 01, 2018	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.56	6/1/2018	12/1/2017	50,000,000	1.56	\$50,000,000	\$50,000,600	\$600
Sumitomo Mitsui Banking Corp., Jun 06, 2018	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.59	6/6/2018	12/6/2017	100,000,000	1.57	\$100,000,000	\$100,000,000	\$0
Sumitomo Mitsui Banking Corp., May 21, 2018	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.49	5/21/2018	12/21/2017	50,000,000	1.51	\$50,000,000	\$50,002,400	\$2,400
Sumitomo Mitsui Banking Corp., May 21, 2018	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.49	5/21/2018	12/21/2017	75,000,000	1.51	\$75,000,000	\$75,004,350	\$4,350
Svenska Handelsbanken, Stockholm TDCAY	TIME DEPOSIT - CAYMAN	1.06	12/1/2017		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	\$999,438	\$999,483	\$46

See notes at end of table.

INVENTORY OF HOLDINGS FOR NOVEMBER 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	1.41	12/6/2017		50,000,000	1.43	\$50,000,000	\$50,001,491	\$1,491
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	1.52	1/16/2018		120,000,000	1.53	\$120,000,000	\$120,019,223	\$19,223
Toronto Dominion Bank, Nov 06, 2018	VARIABLE RATE COMMERCIAL PAPER - 4-2	1.50	11/6/2018	2/5/2018	25,000,000	1.52	\$25,000,000	\$25,000,000	\$0
Toronto Dominion Bank, Nov 30, 2018	VARIABLE RATE COMMERCIAL PAPER - 4-2	1.58	11/30/2018	12/29/2017	100,000,000	1.60	\$100,000,000	\$100,000,000	\$0
Toronto Dominion Bank, Sep 25, 2018	VARIABLE RATE COMMERCIAL PAPER - 4-2	1.56	9/25/2018	12/27/2017	10,000,000	1.58	\$10,000,000	\$10,002,570	\$2,570
Toyota Motor Credit Corp. CP	COMMERCIAL PAPER		4/3/2018		98,000,000	1.52	\$97,497,042	\$97,521,008	\$23,966
Toyota Motor Credit Corp., Jul 03, 2018	VARIABLE RATE COMMERCIAL PAPER	1.45	7/3/2018	1/4/2018	24,500,000	1.47	\$24,500,000	\$24,506,517	\$6,517
Toyota Motor Finance (Netherlands) B.V., Jan 11, 2018	VARIABLE RATE COMMERCIAL PAPER	1.48	1/11/2018	12/21/2017	50,000,000	1.50	\$50,000,000	\$50,016,350	\$16,350
Toyota Motor Finance (Netherlands) B.V., May 11, 2018	VARIABLE RATE COMMERCIAL PAPER	1.45	5/11/2018	12/14/2017	53,000,000	1.47	\$53,000,000	\$53,031,429	\$31,429
Wells Fargo Bank, N.A., Aug 23, 2018	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.54	8/23/2018	12/26/2017	30,000,000	1.56	\$30,000,000	\$30,002,790	\$2,790
Wells Fargo Bank, N.A., Dec 03, 2018	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.61	12/3/2018	12/4/2017	66,000,000	1.61	\$66,000,000	\$66,000,000	\$0
Wells Fargo Bank, N.A., Feb 01, 2018	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.87	2/1/2018	12/1/2017	25,000,000	1.78	\$25,000,000	\$25,025,775	\$25,775
Wells Fargo Bank, N.A., Feb 06, 2018	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.67	2/6/2018	2/6/2018	25,000,000	1.69	\$25,000,000	\$25,017,675	\$17,675
Wells Fargo Bank, N.A., May 04, 2018	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.50	5/4/2018	2/5/2018	73,000,000	1.52	\$73,000,000	\$73,032,266	\$32,266
Wells Fargo Bank, N.A., Nov 28, 2018	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.57	11/28/2018	12/28/2017	50,000,000	1.59	\$50,000,000	\$50,004,600	\$4,600
Westpac Banking Corp. Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	1.57	9/14/2018		50,000,000	1.59	\$50,000,000	\$49,929,868	-\$70,132
Westpac Banking Corp. Ltd., Sydney CP4-2	COMMERCIAL PAPER - 4-2		10/12/2018		15,000,000	1.76	\$14,774,850	\$14,763,922	-\$10,928
Westpac Banking Corp. Ltd., Sydney, Mar 29, 2018	VARIABLE RATE COMMERCIAL PAPER	1.47	3/29/2018	12/29/2017	107,000,000	1.49	\$107,000,000	\$107,057,780	\$57,780
<i>Total Value of Investments:</i>					<i>9,571,949,115</i>		<i>\$9,565,041,128</i>	<i>\$9,565,277,357</i>	<i>\$236,230</i>

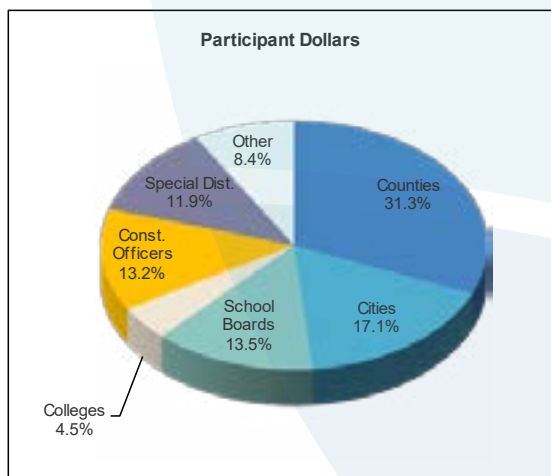
Notes: The data included in this report is unaudited. Amounts above are the value of investments. Income accruals, payables and uninvested cash are not included. Amortizations/accretions are reported with a one-day lag in the above valuations.

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.

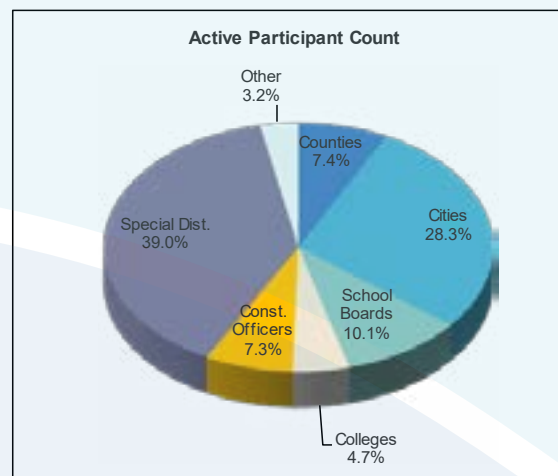
² Amortized cost is calculated using a straight line method.

PARTICIPANT CONCENTRATION DATA - AS OF NOVEMBER 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	4.5%	4.7%
Top 10	37.5%	1.4%	Top 10	4.2%	1.4%
\$100 million or more	54.9%	3.0%	\$100 million or more	2.0%	0.1%
\$10 million up to \$100 million	37.4%	14.3%	\$10 million up to \$100 million	2.0%	1.0%
\$1 million up to \$10 million	7.0%	23.7%	\$1 million up to \$10 million	0.4%	1.7%
Under \$1 million	0.7%	58.9%	Under \$1 million	0.02%	1.9%
Counties	31.3%	7.4%	Constitutional Officers	13.2%	7.3%
Top 10	24.5%	1.4%	Top 10	0.5%	1.4%
\$100 million or more	24.5%	1.4%	\$100 million or more	11.7%	0.4%
\$10 million up to \$100 million	6.5%	1.7%	\$10 million up to \$100 million	0.8%	0.6%
\$1 million up to \$10 million	0.4%	1.4%	\$1 million up to \$10 million	0.6%	1.8%
Under \$1 million	0.0%	3.0%	Under \$1 million	0.1%	4.6%
Municipalities	17.1%	28.3%	Special Districts	11.9%	39.0%
Top 10	7.8%	1.4%	Top 10	7.8%	1.4%
\$100 million or more	1.3%	0.1%	\$100 million or more	3.1%	0.3%
\$10 million up to \$100 million	13.1%	5.1%	\$10 million up to \$100 million	6.6%	2.3%
\$1 million up to \$10 million	2.6%	8.1%	\$1 million up to \$10 million	1.9%	7.2%
Under \$1 million	0.2%	14.9%	Under \$1 million	0.3%	29.2%
School Boards	13.5%	10.1%	Other	8.4%	3.2%
Top 10	10.5%	1.4%	Top 10	7.8%	1.4%
\$100 million or more	6.1%	0.3%	\$100 million or more	6.2%	0.4%
\$10 million up to \$100 million	6.5%	2.8%	\$10 million up to \$100 million	2.0%	1.0%
\$1 million up to \$10 million	0.9%	2.9%	\$1 million up to \$10 million	0.2%	0.7%
Under \$1 million	0.0%	4.1%	Under \$1 million	0.0%	1.1%



Total Fund Value: \$9,509,435,616



Total Active Participant Count: 725

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

COMPLIANCE WITH INVESTMENT POLICY FOR NOVEMBER 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 NOVEMBER 2017

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
Buys								
ASB FINANCE LTD/LONDON	05/17/18	11/22/17	11/22/17	25,000,000	24,996,823	4,847	25,001,670	0
ALBION CAPITAL LLC CPABS4	01/22/18	11/27/17	11/27/17	34,133,000	34,053,887	0	34,053,887	0
BELGIUM, GOVERNMENTECP	12/13/17	11/29/17	11/30/17	100,000,000	99,951,635	0	99,951,635	0
BELGIUM, GOVERNMENTECP	12/21/17	11/28/17	11/30/17	100,000,000	99,920,438	0	99,920,438	0
ANGLESEA FUNDING LLC CPABS4	12/01/17	11/30/17	11/30/17	5,740,000	5,739,798	0	5,739,798	0
ANTALIS S,A, CPABS4 CPABS4	11/03/17	11/02/17	11/02/17	25,950,000	25,949,135	0	25,949,135	0
ANTALIS S,A, CPABS4 CPABS4	11/09/17	11/02/17	11/02/17	50,000,000	49,988,333	0	49,988,333	0
ANTALIS S,A, CPABS4 CPABS4	11/09/17	11/02/17	11/02/17	50,000,000	49,988,333	0	49,988,333	0
ANTALIS S,A, CPABS4 CPABS4	11/09/17	11/02/17	11/02/17	10,000,000	9,997,667	0	9,997,667	0
ANTALIS S,A, CPABS4 CPABS4	11/16/17	11/09/17	11/09/17	40,500,000	40,490,550	0	40,490,550	0
ANTALIS S,A, CPABS4 CPABS4	11/22/17	11/15/17	11/15/17	14,000,000	13,996,733	0	13,996,733	0
ANTALIS S,A, CPABS4 CPABS4	11/22/17	11/16/17	11/16/17	41,300,000	41,291,740	0	41,291,740	0
ANTALIS S,A, CPABS4 CPABS4	11/28/17	11/21/17	11/21/17	50,000,000	49,988,333	0	49,988,333	0
ANTALIS S,A, CPABS4 CPABS4	11/28/17	11/21/17	11/21/17	15,000,000	14,996,500	0	14,996,500	0
ANTALIS S,A, CPABS4 CPABS4	11/29/17	11/22/17	11/22/17	20,000,000	19,995,333	0	19,995,333	0
ANTALIS S,A, CPABS4 CPABS4	12/05/17	11/28/17	11/28/17	50,000,000	49,988,333	0	49,988,333	0
ANTALIS S,A, CPABS4 CPABS4	12/05/17	11/28/17	11/28/17	15,090,000	15,086,479	0	15,086,479	0
ANTALIS S,A, CPABS4 CPABS4	12/06/17	11/29/17	11/29/17	8,000,000	7,998,133	0	7,998,133	0
ANTALIS S,A, CPABS4 CPABS4	12/07/17	11/28/17	11/28/17	50,000,000	49,984,750	0	49,984,750	0
ANTALIS S,A, CPABS4 CPABS4	12/07/17	11/28/17	11/28/17	10,000,000	9,996,950	0	9,996,950	0
ANTALIS S,A, CPABS4 CPABS4	12/07/17	11/28/17	11/28/17	50,000,000	49,984,750	0	49,984,750	0
ANTALIS S,A, CPABS4 CPABS4	12/07/17	11/30/17	11/30/17	31,900,000	31,892,557	0	31,892,557	0
ANTALIS S,A, CPABS4 CPABS4	12/21/17	11/21/17	11/21/17	50,000,000	49,945,833	0	49,945,833	0
ANTALIS S,A, CPABS4 CPABS4	12/21/17	11/21/17	11/21/17	15,280,000	15,263,447	0	15,263,447	0
ANTALIS S,A, CPABS4 CPABS4	12/29/17	11/29/17	11/29/17	20,440,000	20,417,005	0	20,417,005	0
ANTALIS S,A, CPABS4 CPABS4	01/10/18	11/27/17	11/27/17	650,000	648,848	0	648,848	0
ANTALIS S,A, CPABS4 CPABS4	01/26/18	11/27/17	11/27/17	50,000,000	49,878,333	0	49,878,333	0
ANTALIS S,A, CPABS4 CPABS4	01/26/18	11/27/17	11/27/17	14,120,000	14,085,641	0	14,085,641	0
ATLANTIC ASSET SECUCPABS4	11/06/17	11/03/17	11/03/17	50,000,000	49,995,125	0	49,995,125	0
ATLANTIC ASSET SECUCPABS4	11/06/17	11/03/17	11/03/17	50,000,000	49,995,125	0	49,995,125	0
ATLANTIC ASSET SECUCPABS4	11/06/17	11/03/17	11/03/17	1,700,000	1,699,834	0	1,699,834	0
ATLANTIC ASSET SECUCPABS4	11/07/17	11/06/17	11/06/17	33,036,000	33,034,917	0	33,034,917	0
ATLANTIC ASSET SECUCPABS4	11/08/17	11/07/17	11/07/17	50,000,000	49,998,375	0	49,998,375	0
ATLANTIC ASSET SECUCPABS4	11/08/17	11/07/17	11/07/17	23,000,000	22,999,253	0	22,999,253	0
ATLANTIC ASSET SECUCPABS4	11/08/17	11/07/17	11/07/17	50,000,000	49,998,375	0	49,998,375	0
ATLANTIC ASSET SECUCPABS4	11/09/17	11/08/17	11/08/17	15,000,000	14,999,513	0	14,999,513	0
ATLANTIC ASSET SECUCPABS4	11/14/17	11/13/17	11/13/17	50,000,000	49,998,375	0	49,998,375	0
ATLANTIC ASSET SECUCPABS4	11/14/17	11/13/17	11/13/17	50,000,000	49,998,375	0	49,998,375	0
ATLANTIC ASSET SECUCPABS4	11/14/17	11/13/17	11/13/17	15,000,000	14,999,513	0	14,999,513	0
ATLANTIC ASSET SECUCPABS4	11/14/17	11/13/17	11/13/17	50,000,000	49,998,375	0	49,998,375	0
ATLANTIC ASSET SECUCPABS4	11/20/17	11/17/17	11/17/17	50,000,000	49,995,125	0	49,995,125	0
ATLANTIC ASSET SECUCPABS4	11/20/17	11/17/17	11/17/17	50,000,000	49,995,125	0	49,995,125	0
ATLANTIC ASSET SECUCPABS4	11/20/17	11/17/17	11/17/17	5,400,000	5,399,474	0	5,399,474	0
ATLANTIC ASSET SECUCPABS4	11/20/17	11/17/17	11/17/17	50,000,000	49,995,125	0	49,995,125	0
ATLANTIC ASSET SECUCPABS4	11/27/17	11/22/17	11/22/17	50,000,000	49,991,875	0	49,991,875	0
ATLANTIC ASSET SECUCPABS4	11/27/17	11/22/17	11/22/17	2,500,000	2,499,594	0	2,499,594	0
ATLANTIC ASSET SECUCPABS4	11/27/17	11/22/17	11/22/17	50,000,000	49,991,875	0	49,991,875	0
ATLANTIC ASSET SECUCPABS4	11/27/17	11/22/17	11/22/17	50,000,000	49,991,875	0	49,991,875	0
ATLANTIC ASSET SECUCPABS4	12/01/17	11/30/17	11/30/17	50,000,000	49,998,514	0	49,998,514	0
ATLANTIC ASSET SECUCPABS4	12/01/17	11/30/17	11/30/17	50,000,000	49,998,514	0	49,998,514	0
ATLANTIC ASSET SECUCPABS4	12/01/17	11/30/17	11/30/17	50,000,000	49,998,514	0	49,998,514	0
ATLANTIC ASSET SECUCPABS4	12/01/17	11/30/17	11/30/17	15,000,000	14,999,554	0	14,999,554	0

TRADING ACTIVITY FOR NOVEMBER 2017

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
BMO HARRIS BANK, N,CD	02/13/18	11/15/17	11/15/17	20,000,000	20,000,000	0	20,000,000	0
BARTON CAPITAL LLCCPABS4-	11/02/17	11/01/17	11/01/17	15,100,000	15,099,509	0	15,099,509	0
BARTON CAPITAL LLCCPABS4-	11/02/17	11/01/17	11/01/17	50,000,000	49,998,361	0	49,998,361	0
BARTON CAPITAL LLCCPABS4-	11/06/17	11/03/17	11/03/17	20,200,000	20,198,031	0	20,198,031	0
BARTON CAPITAL LLCCPABS4-	11/07/17	11/06/17	11/06/17	21,000,000	20,999,318	0	20,999,318	0
BARTON CAPITAL LLCCPABS4-	11/15/17	11/14/17	11/14/17	50,000,000	49,998,375	0	49,998,375	0
BARTON CAPITAL LLCCPABS4-	11/15/17	11/14/17	11/14/17	15,000,000	14,999,513	0	14,999,513	0
BARTON CAPITAL LLCCPABS4-	11/16/17	11/15/17	11/15/17	50,000,000	49,998,375	0	49,998,375	0
BARTON CAPITAL LLCCPABS4-	11/30/17	11/29/17	11/29/17	6,800,000	6,799,779	0	6,799,779	0
BARTON CAPITAL LLCCPABS4-	12/01/17	11/30/17	11/30/17	50,000,000	49,998,403	0	49,998,403	0
BARTON CAPITAL LLCCPABS4-	12/01/17	11/30/17	11/30/17	25,000,000	24,999,201	0	24,999,201	0
BARTON CAPITAL LLCCPABS4-	12/01/17	11/30/17	11/30/17	500,000	499,984	0	499,984	0
BARTON CAPITAL LLCCPABS4-	01/02/18	11/03/17	11/03/17	50,000,000	49,887,500	0	49,887,500	0
BARTON CAPITAL LLCCPABS4-	01/02/18	11/03/17	11/03/17	23,000,000	22,948,250	0	22,948,250	0
BEDFORD ROW FUNDING CORP	11/09/18	11/15/17	11/15/17	13,000,000	13,000,000	0	13,000,000	0
BEDFORD ROW FUNDING CORP	11/19/18	11/27/17	11/27/17	29,000,000	29,000,000	0	29,000,000	0
BEDFORD ROW FUNDING CORP	08/03/18	11/06/17	11/06/17	20,000,000	20,000,000	0	20,000,000	0
CRC FUNDING LLCCPABS4-2	02/21/18	11/21/17	11/21/17	50,000,000	49,807,056	0	49,807,056	0
CRC FUNDING LLCCPABS4-2	02/21/18	11/21/17	11/21/17	6,000,000	5,976,847	0	5,976,847	0
CRC FUNDING LLCCPABS4-2	02/26/18	11/27/17	11/27/17	50,000,000	49,806,625	0	49,806,625	0
CRC FUNDING LLCCPABS4-2	02/26/18	11/27/17	11/27/17	8,000,000	7,969,060	0	7,969,060	0
CHARTA, LLC CPABS4-CPABS4	02/09/18	11/21/17	11/21/17	50,000,000	49,832,222	0	49,832,222	0
CHARTA, LLC CPABS4-CPABS4	02/09/18	11/21/17	11/21/17	43,000,000	42,855,711	0	42,855,711	0
CITIBANK NA, NEWYOC	02/20/18	11/21/17	11/21/17	45,000,000	45,000,000	0	45,000,000	0
COLLATERALIZED COMMERCIAL PAPER CO LLC	07/31/18	11/03/17	11/03/17	11,000,000	11,000,000	0	11,000,000	0
COOPERATIVE RABOBANK UA/NY	11/08/17	11/07/17	11/07/17	1,250,000	1,249,960	0	1,249,960	0
COOPERATIVE RABOBANK UA/NY	11/30/17	11/29/17	11/29/17	50,000,000	49,998,403	0	49,998,403	0
COOPERATIVE RABOBANK UA/NY	11/30/17	11/29/17	11/29/17	50,000,000	49,998,403	0	49,998,403	0
COOPERATIVE RABOBANK UA/NY	11/30/17	11/29/17	11/29/17	50,000,000	49,998,403	0	49,998,403	0
COOPERATIVE RABOBANK UA/NY	11/30/17	11/29/17	11/29/17	50,000,000	49,998,403	0	49,998,403	0
COOPERATIVE RABOBANK UA/NY	11/30/17	11/29/17	11/29/17	19,620,000	19,619,373	0	19,619,373	0
COOPERATIVE RABOBANK UA/NY	11/30/17	11/29/17	11/29/17	50,000,000	49,998,403	0	49,998,403	0
DZ BANK AG DEUTSCHECDYAN	02/02/18	11/17/17	11/17/17	20,000,000	19,997,405	11,583	20,008,989	0
DZ BANK AG DEUTSCHECP4-2	11/14/17	11/13/17	11/13/17	50,000,000	49,998,389	0	49,998,389	0
DZ BANK AG DEUTSCHECP4-2	11/14/17	11/13/17	11/13/17	50,000,000	49,998,389	0	49,998,389	0
DZ BANK AG DEUTSCHECP4-2	11/14/17	11/13/17	11/13/17	41,000,000	40,998,679	0	40,998,679	0
DZ BANK AG DEUTSCHECP4-2	11/17/17	11/16/17	11/16/17	42,500,000	42,498,631	0	42,498,631	0
DZ BANK AG DEUTSCHECP4-2	11/21/17	11/20/17	11/20/17	50,000,000	49,998,389	0	49,998,389	0
DZ BANK AG DEUTSCHECP4-2	11/21/17	11/20/17	11/20/17	50,000,000	49,998,389	0	49,998,389	0
DZ BANK AG DEUTSCHECP4-2	11/28/17	11/27/17	11/27/17	25,000,000	24,999,194	0	24,999,194	0
DZ BANK AG DEUTSCHECP4-2	11/28/17	11/27/17	11/27/17	50,000,000	49,998,389	0	49,998,389	0
DZ BANK AG DEUTSCHECP4-2	11/29/17	11/28/17	11/28/17	50,000,000	49,998,389	0	49,998,389	0
DZ BANK AG DEUTSCHECP4-2	11/29/17	11/28/17	11/28/17	50,000,000	49,998,389	0	49,998,389	0
DZ BANK AG DEUTSCHECP4-2	11/29/17	11/28/17	11/28/17	50,000,000	49,998,389	0	49,998,389	0
DZ BANK AG DEUTSCHECP4-2	11/29/17	11/28/17	11/28/17	50,000,000	49,998,389	0	49,998,389	0
DZ BANK AG DEUTSCHECP4-2	11/29/17	11/28/17	11/28/17	50,000,000	49,998,389	0	49,998,389	0
DZ BANK AG DEUTSCHECP4-2	11/29/17	11/28/17	11/28/17	24,700,000	24,699,204	0	24,699,204	0
DZ BANK AG DEUTSCHECP4-2	11/30/17	11/29/17	11/29/17	50,000,000	49,998,389	0	49,998,389	0
DZ BANK AG DEUTSCHECP4-2	11/30/17	11/29/17	11/29/17	50,000,000	49,998,389	0	49,998,389	0
DZ BANK AG DEUTSCHECP4-2	11/30/17	11/29/17	11/29/17	50,000,000	49,998,389	0	49,998,389	0
DZ BANK AG DEUTSCHECP4-2	11/30/17	11/29/17	11/29/17	50,000,000	49,998,389	0	49,998,389	0
DZ BANK AG DEUTSCHECP4-2	11/30/17	11/29/17	11/29/17	12,793,000	12,792,588	0	12,792,588	0
DZ BANK AG DEUTSCHECP4-2	11/30/17	11/29/17	11/29/17	50,000,000	49,998,389	0	49,998,389	0
DZ BANK AG DEUTSCHECP4-2	11/30/17	11/29/17	11/29/17	14,610,000	14,609,529	0	14,609,529	0
DZ BANK AG DEUTSCHECP4-2	12/01/17	11/30/17	11/30/17	50,000,000	49,998,500	0	49,998,500	0

TRADING ACTIVITY FOR NOVEMBER 2017

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
DZ BANK AG DEUTSCHECP4-2	12/01/17	11/30/17	11/30/17	50,000,000	49,998,500	0	49,998,500	0
DZ BANK AG DEUTSCHECP4-2	12/01/17	11/30/17	11/30/17	50,000,000	49,998,500	0	49,998,500	0
DZ BANK AG DEUTSCHECP4-2	12/01/17	11/30/17	11/30/17	50,000,000	49,998,500	0	49,998,500	0
DZ BANK AG DEUTSCHECP4-2	12/01/17	11/30/17	11/30/17	50,000,000	49,998,500	0	49,998,500	0
DZ BANK AG DEUTSCHECP4-2	12/01/17	11/30/17	11/30/17	50,000,000	49,998,500	0	49,998,500	0
GOTHAM FUNDING CORPCPABS4	11/29/17	11/28/17	11/28/17	50,000,000	49,998,375	0	49,998,375	0
GOTHAM FUNDING CORPCPABS4	11/29/17	11/28/17	11/28/17	20,448,000	20,447,335	0	20,447,335	0
GOTHAM FUNDING CORPCPABS4	01/05/18	11/08/17	11/08/17	49,500,000	49,392,338	0	49,392,338	0
GOTHAM FUNDING CORPCPABS4	01/09/18	11/28/17	11/28/17	50,000,000	49,918,333	0	49,918,333	0
GOTHAM FUNDING CORPCPABS4	01/09/18	11/28/17	11/28/17	9,750,000	9,734,075	0	9,734,075	0
GOTHAM FUNDING CORPCPABS4	02/20/18	11/21/17	11/21/17	50,000,000	49,809,153	0	49,809,153	0
LMA-AMERICAS LLCPCPABS4-2	11/03/17	11/02/17	11/02/17	50,000,000	49,998,361	0	49,998,361	0
LMA-AMERICAS LLCPCPABS4-2	11/03/17	11/02/17	11/02/17	50,000,000	49,998,361	0	49,998,361	0
LMA-AMERICAS LLCPCPABS4-2	11/03/17	11/02/17	11/02/17	25,000,000	24,999,181	0	24,999,181	0
LMA-AMERICAS LLCPCPABS4-2	11/03/17	11/02/17	11/02/17	50,000,000	49,998,333	0	49,998,333	0
LMA-AMERICAS LLCPCPABS4-2	11/03/17	11/02/17	11/02/17	25,000,000	24,999,167	0	24,999,167	0
LMA-AMERICAS LLCPCPABS4-2	11/03/17	11/02/17	11/02/17	21,078,000	21,077,268	0	21,077,268	0
LMA-AMERICAS LLCPCPABS4-2	11/06/17	11/03/17	11/03/17	50,000,000	49,995,083	0	49,995,083	0
LMA-AMERICAS LLCPCPABS4-2	11/06/17	11/03/17	11/03/17	50,000,000	49,995,083	0	49,995,083	0
LMA-AMERICAS LLCPCPABS4-2	11/07/17	11/06/17	11/06/17	50,000,000	49,998,361	0	49,998,361	0
LMA-AMERICAS LLCPCPABS4-2	11/07/17	11/06/17	11/06/17	37,400,000	37,398,774	0	37,398,774	0
LMA-AMERICAS LLCPCPABS4-2	11/08/17	11/07/17	11/07/17	50,000,000	49,998,361	0	49,998,361	0
LMA-AMERICAS LLCPCPABS4-2	11/08/17	11/07/17	11/07/17	37,400,000	37,398,774	0	37,398,774	0
LMA-AMERICAS LLCPCPABS4-2	11/09/17	11/08/17	11/08/17	50,000,000	49,998,361	0	49,998,361	0
LMA-AMERICAS LLCPCPABS4-2	11/09/17	11/08/17	11/08/17	43,500,000	43,498,574	0	43,498,574	0
LMA-AMERICAS LLCPCPABS4-2	11/14/17	11/13/17	11/13/17	50,000,000	49,998,361	0	49,998,361	0
LMA-AMERICAS LLCPCPABS4-2	11/14/17	11/13/17	11/13/17	40,000,000	39,998,689	0	39,998,689	0
LMA-AMERICAS LLCPCPABS4-2	11/15/17	11/14/17	11/14/17	50,000,000	49,998,361	0	49,998,361	0
LMA-AMERICAS LLCPCPABS4-2	11/15/17	11/14/17	11/14/17	39,100,000	39,098,718	0	39,098,718	0
LMA-AMERICAS LLCPCPABS4-2	11/16/17	11/15/17	11/15/17	50,000,000	49,998,361	0	49,998,361	0
LMA-AMERICAS LLCPCPABS4-2	11/16/17	11/15/17	11/15/17	50,000,000	49,998,361	0	49,998,361	0
LMA-AMERICAS LLCPCPABS4-2	11/17/17	11/16/17	11/16/17	50,000,000	49,998,361	0	49,998,361	0
LMA-AMERICAS LLCPCPABS4-2	11/17/17	11/16/17	11/16/17	50,000,000	49,998,361	0	49,998,361	0
LMA-AMERICAS LLCPCPABS4-2	11/21/17	11/20/17	11/20/17	50,000,000	49,998,361	0	49,998,361	0
LMA-AMERICAS LLCPCPABS4-2	11/21/17	11/20/17	11/20/17	50,000,000	49,998,361	0	49,998,361	0
LMA-AMERICAS LLCPCPABS4-2	11/22/17	11/16/17	11/16/17	50,000,000	49,990,000	0	49,990,000	0
LMA-AMERICAS LLCPCPABS4-2	11/22/17	11/16/17	11/16/17	7,700,000	7,698,460	0	7,698,460	0
LMA-AMERICAS LLCPCPABS4-2	11/27/17	11/22/17	11/22/17	50,000,000	49,991,806	0	49,991,806	0
LMA-AMERICAS LLCPCPABS4-2	11/27/17	11/22/17	11/22/17	50,000,000	49,991,806	0	49,991,806	0
LMA-AMERICAS LLCPCPABS4-2	11/28/17	11/27/17	11/27/17	50,000,000	49,998,361	0	49,998,361	0
LMA-AMERICAS LLCPCPABS4-2	11/28/17	11/27/17	11/27/17	38,500,000	38,498,738	0	38,498,738	0
LMA-AMERICAS LLCPCPABS4-2	11/29/17	11/28/17	11/28/17	50,000,000	49,998,361	0	49,998,361	0
LMA-AMERICAS LLCPCPABS4-2	11/29/17	11/28/17	11/28/17	38,400,000	38,398,741	0	38,398,741	0
LMA-AMERICAS LLCPCPABS4-2	11/30/17	11/29/17	11/29/17	50,000,000	49,998,361	0	49,998,361	0
LMA-AMERICAS LLCPCPABS4-2	11/30/17	11/29/17	11/29/17	50,000,000	49,998,361	0	49,998,361	0
LMA-AMERICAS LLCPCPABS4-2	12/01/17	11/30/17	11/30/17	50,000,000	49,998,472	0	49,998,472	0
LMA-AMERICAS LLCPCPABS4-2	12/01/17	11/30/17	11/30/17	50,000,000	49,998,472	0	49,998,472	0
LMA-AMERICAS LLCPCPABS4-2	12/01/17	11/30/17	11/30/17	50,000,000	49,998,472	0	49,998,472	0
LMA-AMERICAS LLCPCPABS4-2	12/01/17	11/30/17	11/30/17	15,000,000	14,999,542	0	14,999,542	0
LMA-AMERICAS LLCPCPABS4-2	12/01/17	11/30/17	11/30/17	50,000,000	49,998,472	0	49,998,472	0
LMA-AMERICAS LLCPCPABS4-2	12/01/17	11/30/17	11/30/17	9,100,000	9,099,722	0	9,099,722	0
LMA-AMERICAS LLCPCPABS4-2	12/06/17	11/29/17	11/29/17	47,800,000	47,788,847	0	47,788,847	0
MALAYAN BANKING BERCPLOC	02/05/18	11/06/17	11/06/17	33,900,000	33,775,747	0	33,775,747	0
MANHATTAN ASSET FUNCPABS4	01/11/18	11/28/17	11/28/17	50,000,000	49,914,444	0	49,914,444	0

TRADING ACTIVITY FOR NOVEMBER 2017

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
MANHATTAN ASSET FUNCPABS4	01/11/18	11/28/17	11/28/17	50,000,000	49,914,444	0	49,914,444	0
MANHATTAN ASSET FUNCPABS4	01/11/18	11/29/17	11/29/17	27,900,000	27,851,679	0	27,851,679	0
MIZUHO BANK LTD,CP	12/04/17	11/27/17	11/27/17	50,000,000	49,988,382	0	49,988,382	0
MIZUHO BANK LTD,CP	12/04/17	11/27/17	11/27/17	25,000,000	24,994,191	0	24,994,191	0
MIZUHO BANK LTD,CP	12/05/17	11/28/17	11/28/17	50,000,000	49,988,382	0	49,988,382	0
MIZUHO BANK LTD,CP	12/06/17	11/29/17	11/29/17	50,000,000	49,988,382	0	49,988,382	0
MIZUHO BANK LTD,CP	12/06/17	11/29/17	11/29/17	50,000,000	49,988,382	0	49,988,382	0
MIZUHO BANK LTD,CP	12/06/17	11/29/17	11/29/17	43,500,000	43,489,892	0	43,489,892	0
MIZUHO BANK LTD,CDYAN	11/15/17	11/08/17	11/08/17	50,000,000	50,000,000	0	50,000,000	0
MIZUHO BANK LTD,CDYAN	11/15/17	11/08/17	11/08/17	17,000,000	17,000,000	0	17,000,000	0
MIZUHO BANK LTD,CDYAN	11/21/17	11/14/17	11/14/17	50,000,000	50,000,000	0	50,000,000	0
MIZUHO BANK LTD,CDYAN	11/21/17	11/14/17	11/14/17	50,000,000	50,000,000	0	50,000,000	0
MIZUHO BANK LTD,CDYAN	11/22/17	11/15/17	11/15/17	50,000,000	50,000,000	0	50,000,000	0
MIZUHO BANK LTD,CDYAN	11/22/17	11/15/17	11/15/17	12,000,000	12,000,000	0	12,000,000	0
MIZUHO BANK LTD,CDYAN	11/22/17	11/15/17	11/15/17	50,000,000	50,000,000	0	50,000,000	0
MIZUHO BANK LTD,CDYAN	11/22/17	11/15/17	11/15/17	50,000,000	50,000,000	0	50,000,000	0
MIZUHO BANK LTD,CDYAN	11/28/17	11/21/17	11/21/17	25,000,000	25,000,000	0	25,000,000	0
MIZUHO BANK LTD,CDYAN	11/28/17	11/21/17	11/21/17	50,000,000	50,000,000	0	50,000,000	0
MIZUHO BANK LTD,CDYAN	11/29/17	11/22/17	11/22/17	50,000,000	50,000,000	0	50,000,000	0
MIZUHO BANK LTD,CDYAN	11/29/17	11/22/17	11/22/17	40,000,000	40,000,000	0	40,000,000	0
MIZUHO BANK LTD,CDYAN	11/29/17	11/22/17	11/22/17	50,000,000	50,000,000	0	50,000,000	0
OLD LINE FUNDING, LLC	02/27/18	11/27/17	11/27/17	25,000,000	24,902,250	0	24,902,250	0
OLD LINE FUNDING, LLC	02/28/18	11/27/17	11/27/17	25,000,000	24,901,188	0	24,901,188	0
OLD LINE FUNDING, LLC	03/19/18	11/28/17	11/29/17	50,000,000	49,761,667	0	49,761,667	0
SOCIETE GENERALE, PCP4-2	11/21/17	11/20/17	11/20/17	39,610,000	39,608,724	0	39,608,724	0
STARBIRD FUNDING COCPABS4	11/02/17	11/01/17	11/01/17	47,500,000	47,498,417	0	47,498,417	0
STARBIRD FUNDING COCPABS4	11/03/17	11/02/17	11/02/17	48,000,000	47,998,400	0	47,998,400	0
STARBIRD FUNDING COCPABS4	11/06/17	11/03/17	11/03/17	47,700,000	47,695,230	0	47,695,230	0
STARBIRD FUNDING COCPABS4	11/06/17	11/03/17	11/03/17	50,000,000	49,995,000	0	49,995,000	0
STARBIRD FUNDING COCPABS4	11/07/17	11/06/17	11/06/17	50,000,000	49,998,333	0	49,998,333	0
STARBIRD FUNDING COCPABS4	11/07/17	11/06/17	11/06/17	47,600,000	47,598,413	0	47,598,413	0
STARBIRD FUNDING COCPABS4	11/08/17	11/07/17	11/07/17	50,000,000	49,998,333	0	49,998,333	0
STARBIRD FUNDING COCPABS4	11/08/17	11/07/17	11/07/17	47,500,000	47,498,417	0	47,498,417	0
STARBIRD FUNDING COCPABS4	11/09/17	11/08/17	11/08/17	50,000,000	49,998,333	0	49,998,333	0
STARBIRD FUNDING COCPABS4	11/09/17	11/08/17	11/08/17	47,600,000	47,598,413	0	47,598,413	0
STARBIRD FUNDING COCPABS4	11/14/17	11/13/17	11/13/17	50,000,000	49,998,333	0	49,998,333	0
STARBIRD FUNDING COCPABS4	11/14/17	11/13/17	11/13/17	48,000,000	47,998,400	0	47,998,400	0
STARBIRD FUNDING COCPABS4	11/15/17	11/14/17	11/14/17	50,000,000	49,998,333	0	49,998,333	0
STARBIRD FUNDING COCPABS4	11/15/17	11/14/17	11/14/17	50,000,000	49,998,333	0	49,998,333	0
STARBIRD FUNDING COCPABS4	11/16/17	11/15/17	11/15/17	50,000,000	49,998,333	0	49,998,333	0
STARBIRD FUNDING COCPABS4	11/16/17	11/15/17	11/15/17	43,700,000	43,698,543	0	43,698,543	0
STARBIRD FUNDING COCPABS4	11/17/17	11/16/17	11/16/17	41,200,000	41,198,627	0	41,198,627	0
STARBIRD FUNDING COCPABS4	11/17/17	11/16/17	11/16/17	50,000,000	49,998,333	0	49,998,333	0
STARBIRD FUNDING COCPABS4	11/20/17	11/17/17	11/17/17	50,000,000	49,995,000	0	49,995,000	0
STARBIRD FUNDING COCPABS4	11/20/17	11/17/17	11/17/17	41,200,000	41,195,880	0	41,195,880	0
STARBIRD FUNDING COCPABS4	11/21/17	11/20/17	11/20/17	50,000,000	49,998,333	0	49,998,333	0
STARBIRD FUNDING COCPABS4	11/21/17	11/20/17	11/20/17	50,000,000	49,998,333	0	49,998,333	0
STARBIRD FUNDING COCPABS4	11/22/17	11/21/17	11/21/17	50,000,000	49,998,333	0	49,998,333	0
STARBIRD FUNDING COCPABS4	11/22/17	11/21/17	11/21/17	41,000,000	40,998,633	0	40,998,633	0
STARBIRD FUNDING COCPABS4	11/28/17	11/27/17	11/27/17	50,000,000	49,998,333	0	49,998,333	0
STARBIRD FUNDING COCPABS4	11/28/17	11/27/17	11/27/17	41,500,000	41,498,617	0	41,498,617	0
STARBIRD FUNDING COCPABS4	11/29/17	11/28/17	11/28/17	50,000,000	49,998,333	0	49,998,333	0
STARBIRD FUNDING COCPABS4	11/29/17	11/28/17	11/28/17	41,400,000	41,398,620	0	41,398,620	0
STARBIRD FUNDING COCPABS4	11/30/17	11/29/17	11/29/17	50,000,000	49,998,333	0	49,998,333	0

TRADING ACTIVITY FOR NOVEMBER 2017

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
STARBIRD FUNDING COCPABS4	11/30/17	11/29/17	11/29/17	41,300,000	41,298,623	0	41,298,623	0
STARBIRD FUNDING COCPABS4	12/01/17	11/30/17	11/30/17	50,000,000	49,998,333	0	49,998,333	0
STARBIRD FUNDING COCPABS4	12/01/17	11/30/17	11/30/17	44,000,000	43,998,533	0	43,998,533	0
STARBIRD FUNDING COCPABS4	02/20/18	11/21/17	11/21/17	33,000,000	32,874,875	0	32,874,875	0
STARBIRD FUNDING COCPABS4	02/26/18	11/27/17	11/27/17	50,000,000	49,806,625	0	49,806,625	0
SUMITOMO MITSUI BANKING CORP/NEW YORK	05/21/18	11/20/17	11/20/17	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI BANKING CORP/NEW YORK	05/21/18	11/21/17	11/21/17	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI BANKING CORP/NEW YORK	05/21/18	11/21/17	11/21/17	25,000,000	25,000,000	0	25,000,000	0
SUMITOMO MITSUI BANKING CORP/NEW YORK	06/01/18	11/28/17	11/28/17	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI BANKING CORP/NEW YORK	06/06/18	11/30/17	11/30/17	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI BANKING CORP/NEW YORK	06/06/18	11/30/17	11/30/17	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	11/13/17	11/06/17	11/06/17	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	11/13/17	11/06/17	11/06/17	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	11/13/17	11/06/17	11/06/17	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	11/28/17	11/21/17	11/21/17	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	11/28/17	11/21/17	11/21/17	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	11/28/17	11/21/17	11/21/17	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	11/28/17	11/21/17	11/21/17	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	11/28/17	11/21/17	11/21/17	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	11/28/17	11/21/17	11/21/17	50,000,000	50,000,000	0	50,000,000	0
TORONTO DOMINION BANK, NO	11/30/18	11/30/17	11/30/17	50,000,000	50,000,000	0	50,000,000	0
TORONTO DOMINION BANK, NO	11/30/18	11/30/17	11/30/17	50,000,000	50,000,000	0	50,000,000	0
WELLS FARGO BANK NA	11/28/18	11/28/17	11/28/17	50,000,000	50,000,000	0	50,000,000	0
WELLS FARGO BANK NA	12/03/18	11/30/17	12/01/17	50,000,000	50,000,000	0	50,000,000	0
WELLS FARGO BANK NA	12/03/18	11/30/17	12/01/17	16,000,000	16,000,000	0	16,000,000	0
DREYFUS GOVT CASH MGMT FUND	06/01/18	11/01/17	11/01/17	1,640,713	1,640,713	0	1,640,713	0
DREYFUS GOVT CASH MGMT FUND	06/01/18	11/03/17	11/03/17	3,402,283	3,402,283	0	3,402,283	0
DREYFUS GOVT CASH MGMT FUND	06/01/18	11/07/17	11/07/17	2,011,569	2,011,569	0	2,011,569	0
DREYFUS GOVT CASH MGMT FUND	06/01/18	11/09/17	11/09/17	5,666,991	5,666,991	0	5,666,991	0
DREYFUS GOVT CASH MGMT FUND	06/01/18	11/10/17	11/10/17	50,238,050	50,238,050	0	50,238,050	0
DREYFUS GOVT CASH MGMT FUND	06/01/18	11/13/17	11/13/17	205,596	205,596	0	205,596	0
DREYFUS GOVT CASH MGMT FUND	06/01/18	11/16/17	11/16/17	4,658,572	4,658,572	0	4,658,572	0
DREYFUS GOVT CASH MGMT FUND	06/01/18	11/17/17	11/17/17	2,574,048	2,574,048	0	2,574,048	0
DREYFUS GOVT CASH MGMT FUND	06/01/18	11/17/17	11/17/17	12,327	12,327	0	12,327	0
DREYFUS GOVT CASH MGMT FUND	06/01/18	11/22/17	11/22/17	4,459,309	4,459,309	0	4,459,309	0
DREYFUS GOVT CASH MGMT FUND	06/01/18	11/24/17	11/24/17	76,598	76,598	0	76,598	0
DREYFUS GOVT CASH MGMT FUND	06/01/18	11/28/17	11/28/17	2,382,345	2,382,345	0	2,382,345	0
DREYFUS GOVT CASH MGMT FUND	06/01/18	11/29/17	11/29/17	3,134,623	3,134,623	0	3,134,623	0
DREYFUS GOVT CASH MGMT FUND	06/01/18	11/30/17	11/30/17	17,004,451	17,004,451	0	17,004,451	0
DREYFUS GOVT CASH MGMT FUND	06/01/18	11/30/17	11/30/17	120,000,000	120,000,000	0	120,000,000	0
MIZUHO TRIPARTY	11/02/17	11/01/17	11/01/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	11/02/17	11/01/17	11/01/17	187,000,000	187,000,000	0	187,000,000	0
MIZUHO TRIPARTY	11/03/17	11/02/17	11/02/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	11/03/17	11/02/17	11/02/17	240,000,000	240,000,000	0	240,000,000	0
MIZUHO TRIPARTY	11/06/17	11/03/17	11/03/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	11/06/17	11/03/17	11/03/17	165,000,000	165,000,000	0	165,000,000	0
MIZUHO TRIPARTY	11/07/17	11/06/17	11/06/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	11/07/17	11/06/17	11/06/17	250,000,000	250,000,000	0	250,000,000	0
MIZUHO TRIPARTY	11/08/17	11/07/17	11/07/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	11/08/17	11/07/17	11/07/17	160,000,000	160,000,000	0	160,000,000	0
MIZUHO TRIPARTY	11/09/17	11/08/17	11/08/17	15,000,000	15,000,000	0	15,000,000	0

TRADING ACTIVITY FOR NOVEMBER 2017

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
BANK OF AMERICA TRIPARTY	11/09/17	11/08/17	11/08/17	10,000,000	10,000,000	0	10,000,000	0
MIZUHO TRIPARTY	11/13/17	11/09/17	11/09/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	11/13/17	11/09/17	11/09/17	240,000,000	240,000,000	0	240,000,000	0
MIZUHO TRIPARTY	11/14/17	11/13/17	11/13/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	11/14/17	11/13/17	11/13/17	300,000,000	300,000,000	0	300,000,000	0
MIZUHO TRIPARTY	11/15/17	11/14/17	11/14/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	11/15/17	11/14/17	11/14/17	240,000,000	240,000,000	0	240,000,000	0
MIZUHO TRIPARTY	11/16/17	11/15/17	11/15/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	11/16/17	11/15/17	11/15/17	250,000,000	250,000,000	0	250,000,000	0
MIZUHO TRIPARTY	11/17/17	11/16/17	11/16/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	11/17/17	11/16/17	11/16/17	200,000,000	200,000,000	0	200,000,000	0
MIZUHO TRIPARTY	11/20/17	11/17/17	11/17/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	11/20/17	11/17/17	11/17/17	200,000,000	200,000,000	0	200,000,000	0
MIZUHO TRIPARTY	11/21/17	11/20/17	11/20/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	11/21/17	11/20/17	11/20/17	390,000,000	390,000,000	0	390,000,000	0
MIZUHO TRIPARTY	11/22/17	11/21/17	11/21/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	11/22/17	11/21/17	11/21/17	190,000,000	190,000,000	0	190,000,000	0
MIZUHO TRIPARTY	11/27/17	11/22/17	11/22/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	11/27/17	11/22/17	11/22/17	350,000,000	350,000,000	0	350,000,000	0
MIZUHO TRIPARTY	11/28/17	11/27/17	11/27/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	11/28/17	11/27/17	11/27/17	200,000,000	200,000,000	0	200,000,000	0
MIZUHO TRIPARTY	11/29/17	11/28/17	11/28/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	11/29/17	11/28/17	11/28/17	190,000,000	190,000,000	0	190,000,000	0
MIZUHO TRIPARTY	11/30/17	11/29/17	11/29/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	11/30/17	11/29/17	11/29/17	225,000,000	225,000,000	0	225,000,000	0
MIZUHO TRIPARTY	12/01/17	11/30/17	11/30/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	12/01/17	11/30/17	11/30/17	345,000,000	345,000,000	0	345,000,000	0
Total Buys				14,527,065,475	14,523,713,319	16,431	14,523,729,750	0
Deposits								
ABN AMRO BANK NV,ATD 1.21 20171108	11/08/17	11/01/17	11/01/17	230,000,000	230,000,000	0	230,000,000	0
DNB BANK ASATDCAY 1.16 20171102	11/02/17	11/01/17	11/01/17	200,000,000	200,000,000	0	200,000,000	0
DNB BANK ASATDCAY 1.16 20171102	11/02/17	11/01/17	11/01/17	180,000,000	180,000,000	0	180,000,000	0
SVENSKA HANDELSBANKTDCA 1.16 20171102	11/02/17	11/01/17	11/01/17	200,000,000	200,000,000	0	200,000,000	0
DNB BANK ASATDCAY 1.16 20171103	11/03/17	11/02/17	11/02/17	250,000,000	250,000,000	0	250,000,000	0
SVENSKA HANDELSBANKTDCA 1.16 20171103	11/03/17	11/02/17	11/02/17	200,000,000	200,000,000	0	200,000,000	0
ABN AMRO BANK NV,ATD 1.21 20171110	11/10/17	11/03/17	11/03/17	50,000,000	50,000,000	0	50,000,000	0
DNB BANK ASATDCAY 1.16 20171106	11/06/17	11/03/17	11/03/17	200,000,000	200,000,000	0	200,000,000	0
SVENSKA HANDELSBANKTDCA 1.16 20171106	11/06/17	11/03/17	11/03/17	100,000,000	100,000,000	0	100,000,000	0
SVENSKA HANDELSBANKTDCA 1.16 20171106	11/06/17	11/03/17	11/03/17	200,000,000	200,000,000	0	200,000,000	0
SVENSKA HANDELSBANKTDCA 1.16 20171107	11/07/17	11/06/17	11/06/17	200,000,000	200,000,000	0	200,000,000	0
DNB BANK ASATDCAY 1.16 20171107	11/07/17	11/06/17	11/06/17	200,000,000	200,000,000	0	200,000,000	0
CREDIT SUISSE AGTDCA 1.19 20171113	11/13/17	11/07/17	11/07/17	150,000,000	150,000,000	0	150,000,000	0
ABN AMRO BANK NV,ATD 1.21 20171114	11/14/17	11/07/17	11/07/17	100,000,000	100,000,000	0	100,000,000	0
DNB BANK ASATDCAY 1.16 20171108	11/08/17	11/07/17	11/07/17	200,000,000	200,000,000	0	200,000,000	0
SVENSKA HANDELSBANKTDCA 1.16 20171108	11/08/17	11/07/17	11/07/17	200,000,000	200,000,000	0	200,000,000	0
SVENSKA HANDELSBANKTDCA 1.16 20171109	11/09/17	11/08/17	11/08/17	200,000,000	200,000,000	0	200,000,000	0
DNB BANK ASATDCAY 1.16 20171109	11/09/17	11/08/17	11/08/17	200,000,000	200,000,000	0	200,000,000	0
ABN AMRO BANK NV,ATD 1.21 20171115	11/15/17	11/08/17	11/08/17	230,000,000	230,000,000	0	230,000,000	0
CREDIT SUISSE AGTDCA 1.19 20171115	11/15/17	11/08/17	11/08/17	150,000,000	150,000,000	0	150,000,000	0

TRADING ACTIVITY FOR NOVEMBER 2017

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
SVENSKA HANDELSBANKTDCA 1.16 20171113	11/13/17	11/09/17	11/09/17	200,000,000	200,000,000	0	200,000,000	0
DNB BANK ASATDCAY 1.16 20171113	11/13/17	11/09/17	11/09/17	300,000,000	300,000,000	0	300,000,000	0
DNB BANK ASATDCAY 1.16 20171114	11/14/17	11/13/17	11/13/17	200,000,000	200,000,000	0	200,000,000	0
SVENSKA HANDELSBANKTDCA 1.16 20171114	11/14/17	11/13/17	11/13/17	200,000,000	200,000,000	0	200,000,000	0
ABN AMRO BANK NV,ATD 1.21 20171121	11/21/17	11/14/17	11/14/17	150,000,000	150,000,000	0	150,000,000	0
CREDIT SUISSE AGTDCA 1.19 20171121	11/21/17	11/14/17	11/14/17	200,000,000	200,000,000	0	200,000,000	0
DNB BANK ASATDCAY 1.16 20171115	11/15/17	11/14/17	11/14/17	200,000,000	200,000,000	0	200,000,000	0
SVENSKA HANDELSBANKTDCA 1.16 20171115	11/15/17	11/14/17	11/14/17	200,000,000	200,000,000	0	200,000,000	0
CREDIT SUISSE AGTDCA 1.19 20171122	11/22/17	11/15/17	11/15/17	100,000,000	100,000,000	0	100,000,000	0
ABN AMRO BANK NV,ATD 1.21 20171122	11/22/17	11/15/17	11/15/17	235,000,000	235,000,000	0	235,000,000	0
DNB BANK ASATDCAY 1.16 20171116	11/16/17	11/15/17	11/15/17	200,000,000	200,000,000	0	200,000,000	0
SVENSKA HANDELSBANKTDCA 1.16 20171116	11/16/17	11/15/17	11/15/17	200,000,000	200,000,000	0	200,000,000	0
DNB BANK ASATDCAY 1.16 20171117	11/17/17	11/16/17	11/16/17	200,000,000	200,000,000	0	200,000,000	0
SVENSKA HANDELSBANKTDCA 1.16 20171117	11/17/17	11/16/17	11/16/17	200,000,000	200,000,000	0	200,000,000	0
DNB BANK ASATDCAY 1.16 20171120	11/20/17	11/17/17	11/17/17	200,000,000	200,000,000	0	200,000,000	0
SVENSKA HANDELSBANKTDCA 1.16 20171120	11/20/17	11/17/17	11/17/17	200,000,000	200,000,000	0	200,000,000	0
DNB BANK ASATDCAY 1.16 20171120	11/20/17	11/17/17	11/17/17	180,000,000	180,000,000	0	180,000,000	0
SVENSKA HANDELSBANKTDCA 1.16 20171120	11/20/17	11/17/17	11/17/17	180,000,000	180,000,000	0	180,000,000	0
DNB BANK ASATDCAY 1.16 20171121	11/21/17	11/20/17	11/20/17	300,000,000	300,000,000	0	300,000,000	0
SVENSKA HANDELSBANKTDCA 1.16 20171121	11/21/17	11/20/17	11/20/17	300,000,000	300,000,000	0	300,000,000	0
CREDIT SUISSE AGTDCA 1.19 20171128	11/28/17	11/21/17	11/21/17	200,000,000	200,000,000	0	200,000,000	0
ABN AMRO BANK NV,ATD 1.21 20171128	11/28/17	11/21/17	11/21/17	175,000,000	175,000,000	0	175,000,000	0
SVENSKA HANDELSBANKTDCA 1.16 20171122	11/22/17	11/21/17	11/21/17	200,000,000	200,000,000	0	200,000,000	0
DNB BANK ASATDCAY 1.16 20171122	11/22/17	11/21/17	11/21/17	200,000,000	200,000,000	0	200,000,000	0
ABN AMRO BANK NV,ATD 1.21 20171129	11/29/17	11/22/17	11/22/17	230,000,000	230,000,000	0	230,000,000	0
DNB BANK ASATDCAY 1.16 20171127	11/27/17	11/22/17	11/22/17	200,000,000	200,000,000	0	200,000,000	0
SVENSKA HANDELSBANKTDCA 1.16 20171127	11/27/17	11/22/17	11/22/17	200,000,000	200,000,000	0	200,000,000	0
DNB BANK ASATDCAY 1.16 20171128	11/28/17	11/27/17	11/27/17	200,000,000	200,000,000	0	200,000,000	0
SVENSKA HANDELSBANKTDCA 1.16 20171128	11/28/17	11/27/17	11/27/17	200,000,000	200,000,000	0	200,000,000	0
SVENSKA HANDELSBANKTDCA 1.16 20171128	11/28/17	11/27/17	11/27/17	130,000,000	130,000,000	0	130,000,000	0
DNB BANK ASATDCAY 1.16 20171128	11/28/17	11/27/17	11/27/17	130,000,000	130,000,000	0	130,000,000	0
DNB BANK ASATDCAY 1.16 20171129	11/29/17	11/28/17	11/28/17	300,000,000	300,000,000	0	300,000,000	0
ABN AMRO BANK NV,ATD 1.21 20171205	12/05/17	11/28/17	11/28/17	200,000,000	200,000,000	0	200,000,000	0
SVENSKA HANDELSBANKTDCA 1.16 20171129	11/29/17	11/28/17	11/28/17	300,000,000	300,000,000	0	300,000,000	0
DNB BANK ASATDCAY 1.16 20171130	11/30/17	11/29/17	11/29/17	300,000,000	300,000,000	0	300,000,000	0
SVENSKA HANDELSBANKTDCA 1.16 20171130	11/30/17	11/29/17	11/29/17	300,000,000	300,000,000	0	300,000,000	0
NATIONAL AUSTRALIA TDCA 1.15 20171130	11/30/17	11/29/17	11/29/17	200,000,000	200,000,000	0	200,000,000	0
DNB BANK ASATDCAY 1.06 20171201	12/01/17	11/30/17	11/30/17	200,000,000	200,000,000	0	200,000,000	0
SVENSKA HANDELSBANKTDCA 1.06 20171201	12/01/17	11/30/17	11/30/17	200,000,000	200,000,000	0	200,000,000	0
<i>Total Deposits</i>				<i>11,850,000,000</i>	<i>11,850,000,000</i>	<i>0</i>	<i>11,850,000,000</i>	<i>0</i>
<i>Maturities</i>								
ALBION CAPITAL LLC CPABS4	11/20/17	11/20/17	11/20/17	4,500,000	4,500,000	0	4,500,000	0
ALBION CAPITAL LLC CPABS4	11/21/17	11/21/17	11/21/17	2,223,000	2,223,000	0	2,223,000	0
ALBION CAPITAL LLC CPABS4	11/27/17	11/27/17	11/27/17	37,543,000	37,543,000	0	37,543,000	0
ANTALIS S,A, CPABS4CPABS4	11/02/17	11/02/17	11/02/17	100,000,000	100,000,000	0	100,000,000	0
ANTALIS S,A, CPABS4CPABS4	11/03/17	11/03/17	11/03/17	25,950,000	25,950,000	0	25,950,000	0
ANTALIS S,A, CPABS4CPABS4	11/09/17	11/09/17	11/09/17	110,000,000	110,000,000	0	110,000,000	0
ANTALIS S,A, CPABS4CPABS4	11/16/17	11/16/17	11/16/17	40,500,000	40,500,000	0	40,500,000	0
ANTALIS S,A, CPABS4CPABS4	11/21/17	11/21/17	11/21/17	100,000,000	100,000,000	0	100,000,000	0
ANTALIS S,A, CPABS4CPABS4	11/22/17	11/22/17	11/22/17	55,300,000	55,300,000	0	55,300,000	0
ANTALIS S,A, CPABS4CPABS4	11/27/17	11/27/17	11/27/17	60,000,000	60,000,000	0	60,000,000	0

TRADING ACTIVITY FOR NOVEMBER 2017

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
ANTALIS S.A, CPABS4CPABS4	11/28/17	11/28/17	11/28/17	65,000,000	65,000,000	0	65,000,000	0
ANTALIS S.A, CPABS4CPABS4	11/29/17	11/29/17	11/29/17	20,000,000	20,000,000	0	20,000,000	0
ATLANTIC ASSET SECUCPABS4	11/01/17	11/01/17	11/01/17	152,500,000	152,500,000	0	152,500,000	0
ATLANTIC ASSET SECUCPABS4	11/06/17	11/06/17	11/06/17	151,700,000	151,700,000	0	151,700,000	0
ATLANTIC ASSET SECUCPABS4	11/07/17	11/07/17	11/07/17	33,036,000	33,036,000	0	33,036,000	0
ATLANTIC ASSET SECUCPABS4	11/08/17	11/08/17	11/08/17	123,000,000	123,000,000	0	123,000,000	0
ATLANTIC ASSET SECUCPABS4	11/09/17	11/09/17	11/09/17	15,000,000	15,000,000	0	15,000,000	0
ATLANTIC ASSET SECUCPABS4	11/14/17	11/14/17	11/14/17	165,000,000	165,000,000	0	165,000,000	0
ATLANTIC ASSET SECUCPABS4	11/20/17	11/20/17	11/20/17	155,400,000	155,400,000	0	155,400,000	0
ATLANTIC ASSET SECUCPABS4	11/27/17	11/27/17	11/27/17	152,500,000	152,500,000	0	152,500,000	0
BMO HARRIS BANK, N,CD	11/15/17	11/15/17	11/15/17	30,000,000	30,000,000	0	30,000,000	0
BANK OF MONTREAL/CHICAGO IL	11/03/17	11/03/17	11/03/17	25,000,000	25,000,000	0	25,000,000	0
BANQUE ET CAISSE D'CP	11/08/17	11/08/17	11/08/17	14,000,000	14,000,000	0	14,000,000	0
BARTON CAPITAL LLCCPABS4-	11/01/17	11/01/17	11/01/17	52,900,000	52,900,000	0	52,900,000	0
BARTON CAPITAL LLCCPABS4-	11/02/17	11/02/17	11/02/17	65,100,000	65,100,000	0	65,100,000	0
BARTON CAPITAL LLCCPABS4-	11/03/17	11/03/17	11/03/17	75,000,000	75,000,000	0	75,000,000	0
BARTON CAPITAL LLCCPABS4-	11/06/17	11/06/17	11/06/17	20,200,000	20,200,000	0	20,200,000	0
BARTON CAPITAL LLCCPABS4-	11/07/17	11/07/17	11/07/17	21,000,000	21,000,000	0	21,000,000	0
BARTON CAPITAL LLCCPABS4-	11/15/17	11/15/17	11/15/17	65,000,000	65,000,000	0	65,000,000	0
BARTON CAPITAL LLCCPABS4-	11/16/17	11/16/17	11/16/17	50,000,000	50,000,000	0	50,000,000	0
BARTON CAPITAL LLCCPABS4-	11/30/17	11/30/17	11/30/17	6,800,000	6,800,000	0	6,800,000	0
BEDFORD ROW FUNDING CORP	11/06/17	11/06/17	11/06/17	25,000,000	25,000,000	0	25,000,000	0
COLLATERALIZED COMMERCIAL PAPER CO LLC	11/03/17	11/03/17	11/03/17	25,000,000	25,000,000	0	25,000,000	0
COLLATERALIZED COMMERCIAL PAPER CO LLC	11/09/17	11/09/17	11/09/17	36,500,000	36,500,000	0	36,500,000	0
COOPERATIEVE RABOBANK UA/NY	11/08/17	11/08/17	11/08/17	1,250,000	1,250,000	0	1,250,000	0
COOPERATIEVE RABOBANK UA/NY	11/30/17	11/30/17	11/30/17	269,620,000	269,620,000	0	269,620,000	0
DZ BANK AG DEUTSCHECDYAN	11/07/17	11/07/17	11/07/17	50,000,000	50,000,000	0	50,000,000	0
DZ BANK AG DEUTSCHECDYAN	11/09/17	11/09/17	11/09/17	50,000,000	50,000,000	0	50,000,000	0
DZ BANK AG DEUTSCHECP4-2	11/14/17	11/14/17	11/14/17	141,000,000	141,000,000	0	141,000,000	0
DZ BANK AG DEUTSCHECP4-2	11/17/17	11/17/17	11/17/17	42,500,000	42,500,000	0	42,500,000	0
DZ BANK AG DEUTSCHECP4-2	11/21/17	11/21/17	11/21/17	100,000,000	100,000,000	0	100,000,000	0
DZ BANK AG DEUTSCHECP4-2	11/28/17	11/28/17	11/28/17	75,000,000	75,000,000	0	75,000,000	0
DZ BANK AG DEUTSCHECP4-2	11/29/17	11/29/17	11/29/17	224,700,000	224,700,000	0	224,700,000	0
DZ BANK AG DEUTSCHECP4-2	11/30/17	11/30/17	11/30/17	277,403,000	277,403,000	0	277,403,000	0
FAIRWAY FINANCE CO,CPABS4	11/17/17	11/17/17	11/17/17	40,000,000	40,000,000	0	40,000,000	0
GOTHAM FUNDING CORPCPABS4	11/20/17	11/20/17	11/20/17	60,000,000	60,000,000	0	60,000,000	0
GOTHAM FUNDING CORPCPABS4	11/29/17	11/29/17	11/29/17	70,448,000	70,448,000	0	70,448,000	0
LMA-AMERICAS LLCCPABS4-2	11/02/17	11/02/17	11/02/17	100,000,000	100,000,000	0	100,000,000	0
LMA-AMERICAS LLCCPABS4-2	11/03/17	11/03/17	11/03/17	221,078,000	221,078,000	0	221,078,000	0
LMA-AMERICAS LLCCPABS4-2	11/06/17	11/06/17	11/06/17	100,000,000	100,000,000	0	100,000,000	0
LMA-AMERICAS LLCCPABS4-2	11/07/17	11/07/17	11/07/17	87,400,000	87,400,000	0	87,400,000	0
LMA-AMERICAS LLCCPABS4-2	11/08/17	11/08/17	11/08/17	87,400,000	87,400,000	0	87,400,000	0
LMA-AMERICAS LLCCPABS4-2	11/09/17	11/09/17	11/09/17	93,500,000	93,500,000	0	93,500,000	0
LMA-AMERICAS LLCCPABS4-2	11/14/17	11/14/17	11/14/17	90,000,000	90,000,000	0	90,000,000	0
LMA-AMERICAS LLCCPABS4-2	11/15/17	11/15/17	11/15/17	89,100,000	89,100,000	0	89,100,000	0
LMA-AMERICAS LLCCPABS4-2	11/16/17	11/16/17	11/16/17	100,000,000	100,000,000	0	100,000,000	0
LMA-AMERICAS LLCCPABS4-2	11/17/17	11/17/17	11/17/17	100,000,000	100,000,000	0	100,000,000	0
LMA-AMERICAS LLCCPABS4-2	11/21/17	11/21/17	11/21/17	100,000,000	100,000,000	0	100,000,000	0
LMA-AMERICAS LLCCPABS4-2	11/22/17	11/22/17	11/22/17	57,700,000	57,700,000	0	57,700,000	0
LMA-AMERICAS LLCCPABS4-2	11/27/17	11/27/17	11/27/17	100,000,000	100,000,000	0	100,000,000	0
LMA-AMERICAS LLCCPABS4-2	11/28/17	11/28/17	11/28/17	88,500,000	88,500,000	0	88,500,000	0
LMA-AMERICAS LLCCPABS4-2	11/29/17	11/29/17	11/29/17	88,400,000	88,400,000	0	88,400,000	0

TRADING ACTIVITY FOR NOVEMBER 2017

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
LMA-AMERICAS LLC PABS4-2	11/30/17	11/30/17	11/30/17	100,000,000	100,000,000	0	100,000,000	0
MANHATTAN ASSET FUNCPABS4	11/14/17	11/14/17	11/14/17	24,000,000	24,000,000	0	24,000,000	0
MANHATTAN ASSET FUNCPABS4	11/27/17	11/27/17	11/27/17	100,000,000	100,000,000	0	100,000,000	0
MIZUHO BANK LTD,CP	11/07/17	11/07/17	11/07/17	100,000,000	100,000,000	0	100,000,000	0
MIZUHO BANK LTD,CDYAN	11/15/17	11/15/17	11/15/17	67,000,000	67,000,000	0	67,000,000	0
MIZUHO BANK LTD,CDYAN	11/21/17	11/21/17	11/21/17	100,000,000	100,000,000	0	100,000,000	0
MIZUHO BANK LTD,CDYAN	11/22/17	11/22/17	11/22/17	162,000,000	162,000,000	0	162,000,000	0
MIZUHO BANK LTD,CDYAN	11/28/17	11/28/17	11/28/17	75,000,000	75,000,000	0	75,000,000	0
MIZUHO BANK LTD,CDYAN	11/29/17	11/29/17	11/29/17	140,000,000	140,000,000	0	140,000,000	0
SOCIETE GENERALE, PCP4-2	11/21/17	11/21/17	11/21/17	39,610,000	39,610,000	0	39,610,000	0
STARBIRD FUNDING COCPABS4	11/01/17	11/01/17	11/01/17	47,300,000	47,300,000	0	47,300,000	0
STARBIRD FUNDING COCPABS4	11/02/17	11/02/17	11/02/17	47,500,000	47,500,000	0	47,500,000	0
STARBIRD FUNDING COCPABS4	11/03/17	11/03/17	11/03/17	48,000,000	48,000,000	0	48,000,000	0
STARBIRD FUNDING COCPABS4	11/06/17	11/06/17	11/06/17	97,700,000	97,700,000	0	97,700,000	0
STARBIRD FUNDING COCPABS4	11/07/17	11/07/17	11/07/17	97,600,000	97,600,000	0	97,600,000	0
STARBIRD FUNDING COCPABS4	11/08/17	11/08/17	11/08/17	97,500,000	97,500,000	0	97,500,000	0
STARBIRD FUNDING COCPABS4	11/09/17	11/09/17	11/09/17	97,600,000	97,600,000	0	97,600,000	0
STARBIRD FUNDING COCPABS4	11/14/17	11/14/17	11/14/17	115,600,000	115,600,000	0	115,600,000	0
STARBIRD FUNDING COCPABS4	11/15/17	11/15/17	11/15/17	100,000,000	100,000,000	0	100,000,000	0
STARBIRD FUNDING COCPABS4	11/16/17	11/16/17	11/16/17	93,700,000	93,700,000	0	93,700,000	0
STARBIRD FUNDING COCPABS4	11/17/17	11/17/17	11/17/17	91,200,000	91,200,000	0	91,200,000	0
STARBIRD FUNDING COCPABS4	11/20/17	11/20/17	11/20/17	91,200,000	91,200,000	0	91,200,000	0
STARBIRD FUNDING COCPABS4	11/21/17	11/21/17	11/21/17	100,000,000	100,000,000	0	100,000,000	0
STARBIRD FUNDING COCPABS4	11/22/17	11/22/17	11/22/17	91,000,000	91,000,000	0	91,000,000	0
STARBIRD FUNDING COCPABS4	11/28/17	11/28/17	11/28/17	91,500,000	91,500,000	0	91,500,000	0
STARBIRD FUNDING COCPABS4	11/29/17	11/29/17	11/29/17	91,400,000	91,400,000	0	91,400,000	0
STARBIRD FUNDING COCPABS4	11/30/17	11/30/17	11/30/17	91,300,000	91,300,000	0	91,300,000	0
SUMITOMO MITSUI TRUCDYAN	11/13/17	11/13/17	11/13/17	150,000,000	150,000,000	0	150,000,000	0
SUMITOMO MITSUI TRUCDYAN	11/28/17	11/28/17	11/28/17	250,000,000	250,000,000	0	250,000,000	0
MIZUHO TRIPARTY	11/01/17	11/01/17	11/01/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	11/01/17	11/01/17	11/01/17	295,000,000	295,000,000	0	295,000,000	0
MIZUHO TRIPARTY	11/02/17	11/02/17	11/02/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	11/02/17	11/02/17	11/02/17	187,000,000	187,000,000	0	187,000,000	0
MIZUHO TRIPARTY	11/03/17	11/03/17	11/03/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	11/03/17	11/03/17	11/03/17	240,000,000	240,000,000	0	240,000,000	0
MIZUHO TRIPARTY	11/06/17	11/06/17	11/06/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	11/06/17	11/06/17	11/06/17	165,000,000	165,000,000	0	165,000,000	0
MIZUHO TRIPARTY	11/07/17	11/07/17	11/07/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	11/07/17	11/07/17	11/07/17	250,000,000	250,000,000	0	250,000,000	0
MIZUHO TRIPARTY	11/08/17	11/08/17	11/08/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	11/08/17	11/08/17	11/08/17	160,000,000	160,000,000	0	160,000,000	0
MIZUHO TRIPARTY	11/09/17	11/09/17	11/09/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	11/09/17	11/09/17	11/09/17	10,000,000	10,000,000	0	10,000,000	0
MIZUHO TRIPARTY	11/13/17	11/13/17	11/13/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	11/13/17	11/13/17	11/13/17	240,000,000	240,000,000	0	240,000,000	0
MIZUHO TRIPARTY	11/14/17	11/14/17	11/14/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	11/14/17	11/14/17	11/14/17	300,000,000	300,000,000	0	300,000,000	0
MIZUHO TRIPARTY	11/15/17	11/15/17	11/15/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	11/15/17	11/15/17	11/15/17	240,000,000	240,000,000	0	240,000,000	0
MIZUHO TRIPARTY	11/16/17	11/16/17	11/16/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	11/16/17	11/16/17	11/16/17	250,000,000	250,000,000	0	250,000,000	0
MIZUHO TRIPARTY	11/17/17	11/17/17	11/17/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	11/17/17	11/17/17	11/17/17	200,000,000	200,000,000	0	200,000,000	0

TRADING ACTIVITY FOR NOVEMBER 2017

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
MIZUHO TRIPARTY	11/20/17	11/20/17	11/20/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	11/20/17	11/20/17	11/20/17	200,000,000	200,000,000	0	200,000,000	0
MIZUHO TRIPARTY	11/21/17	11/21/17	11/21/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	11/21/17	11/21/17	11/21/17	390,000,000	390,000,000	0	390,000,000	0
MIZUHO TRIPARTY	11/22/17	11/22/17	11/22/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	11/22/17	11/22/17	11/22/17	190,000,000	190,000,000	0	190,000,000	0
MIZUHO TRIPARTY	11/27/17	11/27/17	11/27/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	11/27/17	11/27/17	11/27/17	350,000,000	350,000,000	0	350,000,000	0
MIZUHO TRIPARTY	11/28/17	11/28/17	11/28/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	11/28/17	11/28/17	11/28/17	200,000,000	200,000,000	0	200,000,000	0
MIZUHO TRIPARTY	11/29/17	11/29/17	11/29/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	11/29/17	11/29/17	11/29/17	190,000,000	190,000,000	0	190,000,000	0
MIZUHO TRIPARTY	11/30/17	11/30/17	11/30/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	11/30/17	11/30/17	11/30/17	225,000,000	225,000,000	0	225,000,000	0
ABN AMRO BANK NV,ATD 1.2 20171101	11/01/17	11/01/17	11/01/17	230,000,000	230,000,000	0	230,000,000	0
ABN AMRO BANK NV,ATD 1.2 20171103	11/03/17	11/03/17	11/03/17	50,000,000	50,000,000	0	50,000,000	0
ABN AMRO BANK NV,ATD 1.2 20171107	11/07/17	11/07/17	11/07/17	100,000,000	100,000,000	0	100,000,000	0
DNB BANK ASATDCAY 1.06 20171101	11/01/17	11/01/17	11/01/17	200,000,000	200,000,000	0	200,000,000	0
SVENSKA HANDELSBANKTDCAY 1.05 20171101	11/01/17	11/01/17	11/01/17	200,000,000	200,000,000	0	200,000,000	0
ABN AMRO BANK NV,ATD 1.21 20171108	11/08/17	11/08/17	11/08/17	230,000,000	230,000,000	0	230,000,000	0
DNB BANK ASATDCAY 1.16 20171102	11/02/17	11/02/17	11/02/17	200,000,000	200,000,000	0	200,000,000	0
DNB BANK ASATDCAY 1.16 20171102	11/02/17	11/02/17	11/02/17	180,000,000	180,000,000	0	180,000,000	0
SVENSKA HANDELSBANKTDCAY 1.16 20171102	11/02/17	11/02/17	11/02/17	200,000,000	200,000,000	0	200,000,000	0
DNB BANK ASATDCAY 1.16 20171103	11/03/17	11/03/17	11/03/17	250,000,000	250,000,000	0	250,000,000	0
SVENSKA HANDELSBANKTDCAY 1.16 20171103	11/03/17	11/03/17	11/03/17	200,000,000	200,000,000	0	200,000,000	0
ABN AMRO BANK NV,ATD 1.21 20171110	11/10/17	11/10/17	11/10/17	50,000,000	50,000,000	0	50,000,000	0
DNB BANK ASATDCAY 1.16 20171106	11/06/17	11/06/17	11/06/17	200,000,000	200,000,000	0	200,000,000	0
SVENSKA HANDELSBANKTDCAY 1.16 20171106	11/06/17	11/06/17	11/06/17	100,000,000	100,000,000	0	100,000,000	0
SVENSKA HANDELSBANKTDCAY 1.16 20171106	11/06/17	11/06/17	11/06/17	200,000,000	200,000,000	0	200,000,000	0
SVENSKA HANDELSBANKTDCAY 1.16 20171107	11/07/17	11/07/17	11/07/17	200,000,000	200,000,000	0	200,000,000	0
DNB BANK ASATDCAY 1.16 20171107	11/07/17	11/07/17	11/07/17	200,000,000	200,000,000	0	200,000,000	0
CREDIT SUISSE AGTDCAY 1.19 20171113	11/13/17	11/13/17	11/13/17	150,000,000	150,000,000	0	150,000,000	0
ABN AMRO BANK NV,ATD 1.21 20171114	11/14/17	11/14/17	11/14/17	100,000,000	100,000,000	0	100,000,000	0
DNB BANK ASATDCAY 1.16 20171108	11/08/17	11/08/17	11/08/17	200,000,000	200,000,000	0	200,000,000	0
SVENSKA HANDELSBANKTDCAY 1.16 20171108	11/08/17	11/08/17	11/08/17	200,000,000	200,000,000	0	200,000,000	0
SVENSKA HANDELSBANKTDCAY 1.16 20171109	11/09/17	11/09/17	11/09/17	200,000,000	200,000,000	0	200,000,000	0
DNB BANK ASATDCAY 1.16 20171109	11/09/17	11/09/17	11/09/17	200,000,000	200,000,000	0	200,000,000	0
ABN AMRO BANK NV,ATD 1.21 20171115	11/15/17	11/15/17	11/15/17	230,000,000	230,000,000	0	230,000,000	0
CREDIT SUISSE AGTDCAY 1.19 20171115	11/15/17	11/15/17	11/15/17	150,000,000	150,000,000	0	150,000,000	0
SVENSKA HANDELSBANKTDCAY 1.16 20171113	11/13/17	11/13/17	11/13/17	200,000,000	200,000,000	0	200,000,000	0
DNB BANK ASATDCAY 1.16 20171113	11/13/17	11/13/17	11/13/17	300,000,000	300,000,000	0	300,000,000	0
DNB BANK ASATDCAY 1.16 20171114	11/14/17	11/14/17	11/14/17	200,000,000	200,000,000	0	200,000,000	0
SVENSKA HANDELSBANKTDCAY 1.16 20171114	11/14/17	11/14/17	11/14/17	200,000,000	200,000,000	0	200,000,000	0
ABN AMRO BANK NV,ATD 1.21 20171121	11/21/17	11/21/17	11/21/17	150,000,000	150,000,000	0	150,000,000	0
CREDIT SUISSE AGTDCAY 1.19 20171121	11/21/17	11/21/17	11/21/17	200,000,000	200,000,000	0	200,000,000	0
DNB BANK ASATDCAY 1.16 20171115	11/15/17	11/15/17	11/15/17	200,000,000	200,000,000	0	200,000,000	0
SVENSKA HANDELSBANKTDCAY 1.16 20171115	11/15/17	11/15/17	11/15/17	200,000,000	200,000,000	0	200,000,000	0
CREDIT SUISSE AGTDCAY 1.19 20171122	11/22/17	11/22/17	11/22/17	100,000,000	100,000,000	0	100,000,000	0
ABN AMRO BANK NV,ATD 1.21 20171122	11/22/17	11/22/17	11/22/17	235,000,000	235,000,000	0	235,000,000	0
DNB BANK ASATDCAY 1.16 20171116	11/16/17	11/16/17	11/16/17	200,000,000	200,000,000	0	200,000,000	0
SVENSKA HANDELSBANKTDCAY 1.16 20171116	11/16/17	11/16/17	11/16/17	200,000,000	200,000,000	0	200,000,000	0
DNB BANK ASATDCAY 1.16 20171117	11/17/17	11/17/17	11/17/17	200,000,000	200,000,000	0	200,000,000	0
SVENSKA HANDELSBANKTDCAY 1.16 20171117	11/17/17	11/17/17	11/17/17	200,000,000	200,000,000	0	200,000,000	0

TRADING ACTIVITY FOR NOVEMBER 2017

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
DNB BANK ASATDCAY 1.16 20171120	11/20/17	11/20/17	11/20/17	200,000,000	200,000,000	0	200,000,000	0
SVENSKA HANDELSBANKTDCAY 1.16 20171120	11/20/17	11/20/17	11/20/17	200,000,000	200,000,000	0	200,000,000	0
DNB BANK ASATDCAY 1.16 20171120	11/20/17	11/20/17	11/20/17	180,000,000	180,000,000	0	180,000,000	0
SVENSKA HANDELSBANKTDCAY 1.16 20171120	11/20/17	11/20/17	11/20/17	180,000,000	180,000,000	0	180,000,000	0
DNB BANK ASATDCAY 1.16 20171121	11/21/17	11/21/17	11/21/17	300,000,000	300,000,000	0	300,000,000	0
SVENSKA HANDELSBANKTDCAY 1.16 20171121	11/21/17	11/21/17	11/21/17	300,000,000	300,000,000	0	300,000,000	0
CREDIT SUISSE AGTDCAY 1.19 20171128	11/28/17	11/28/17	11/28/17	200,000,000	200,000,000	0	200,000,000	0
ABN AMRO BANK NV,ATD 1.21 20171128	11/28/17	11/28/17	11/28/17	175,000,000	175,000,000	0	175,000,000	0
SVENSKA HANDELSBANKTDCAY 1.16 20171122	11/22/17	11/22/17	11/22/17	200,000,000	200,000,000	0	200,000,000	0
DNB BANK ASATDCAY 1.16 20171122	11/22/17	11/22/17	11/22/17	200,000,000	200,000,000	0	200,000,000	0
ABN AMRO BANK NV,ATD 1.21 20171129	11/29/17	11/29/17	11/29/17	230,000,000	230,000,000	0	230,000,000	0
DNB BANK ASATDCAY 1.16 20171127	11/27/17	11/27/17	11/27/17	200,000,000	200,000,000	0	200,000,000	0
SVENSKA HANDELSBANKTDCAY 1.16 20171127	11/27/17	11/27/17	11/27/17	200,000,000	200,000,000	0	200,000,000	0
DNB BANK ASATDCAY 1.16 20171128	11/28/17	11/28/17	11/28/17	200,000,000	200,000,000	0	200,000,000	0
SVENSKA HANDELSBANKTDCAY 1.16 20171128	11/28/17	11/28/17	11/28/17	200,000,000	200,000,000	0	200,000,000	0
SVENSKA HANDELSBANKTDCAY 1.16 20171128	11/28/17	11/28/17	11/28/17	130,000,000	130,000,000	0	130,000,000	0
DNB BANK ASATDCAY 1.16 20171128	11/28/17	11/28/17	11/28/17	130,000,000	130,000,000	0	130,000,000	0
DNB BANK ASATDCAY 1.16 20171129	11/29/17	11/29/17	11/29/17	300,000,000	300,000,000	0	300,000,000	0
SVENSKA HANDELSBANKTDCAY 1.16 20171129	11/29/17	11/29/17	11/29/17	300,000,000	300,000,000	0	300,000,000	0
DNB BANK ASATDCAY 1.16 20171130	11/30/17	11/30/17	11/30/17	300,000,000	300,000,000	0	300,000,000	0
SVENSKA HANDELSBANKTDCAY 1.16 20171130	11/30/17	11/30/17	11/30/17	300,000,000	300,000,000	0	300,000,000	0
NATIONAL AUSTRALIA TDCAY 1.15 20171130	11/30/17	11/30/17	11/30/17	200,000,000	200,000,000	0	200,000,000	0
<i>Total Maturities</i>				<i>24,380,361,000</i>	<i>24,380,361,000</i>	<i>0</i>	<i>24,380,361,000</i>	<i>0</i>
<i>Sells</i>								
BEDFORD ROW FUNDING CORP	04/27/18	11/15/17	11/15/17	13,000,000	13,000,663	10,116	13,010,779	663
LOS ANGELES COUNTY FAIR ASSOCIATION	11/01/39	10/02/17	11/01/17	485,000	485,000	0	485,000	0
DREYFUS GOVT CASH MGMT FUND	06/01/18	11/02/17	11/02/17	115,390	115,390	0	115,390	0
DREYFUS GOVT CASH MGMT FUND	06/01/18	11/02/17	11/02/17	539,511	539,511	0	539,511	0
DREYFUS GOVT CASH MGMT FUND	06/01/18	11/02/17	11/02/17	1,553,378	1,553,378	0	1,553,378	0
DREYFUS GOVT CASH MGMT FUND	06/01/18	11/02/17	11/02/17	420,768	420,768	0	420,768	0
DREYFUS GOVT CASH MGMT FUND	06/01/18	11/02/17	11/02/17	128,428	128,428	0	128,428	0
DREYFUS GOVT CASH MGMT FUND	06/01/18	11/06/17	11/06/17	2,574,508	2,574,508	0	2,574,508	0
DREYFUS GOVT CASH MGMT FUND	06/01/18	11/08/17	11/08/17	636	636	0	636	0
DREYFUS GOVT CASH MGMT FUND	06/01/18	11/08/17	11/08/17	1,640,713	1,640,713	0	1,640,713	0
DREYFUS GOVT CASH MGMT FUND	06/01/18	11/08/17	11/08/17	3,402,283	3,402,283	0	3,402,283	0
DREYFUS GOVT CASH MGMT FUND	06/01/18	11/08/17	11/08/17	2,011,569	2,011,569	0	2,011,569	0
DREYFUS GOVT CASH MGMT FUND	06/01/18	11/13/17	11/13/17	45,767,646	45,767,646	0	45,767,646	0
DREYFUS GOVT CASH MGMT FUND	06/01/18	11/14/17	11/14/17	5,666,991	5,666,991	0	5,666,991	0
DREYFUS GOVT CASH MGMT FUND	06/01/18	11/14/17	11/14/17	99,424	99,424	0	99,424	0
DREYFUS GOVT CASH MGMT FUND	06/01/18	11/15/17	11/15/17	3,380,255	3,380,255	0	3,380,255	0
DREYFUS GOVT CASH MGMT FUND	06/01/18	11/20/17	11/20/17	3,538,645	3,538,645	0	3,538,645	0
DREYFUS GOVT CASH MGMT FUND	06/01/18	11/21/17	11/21/17	990,725	990,725	0	990,725	0
DREYFUS GOVT CASH MGMT FUND	06/01/18	11/21/17	11/21/17	205,596	205,596	0	205,596	0
DREYFUS GOVT CASH MGMT FUND	06/01/18	11/21/17	11/21/17	650,559	650,559	0	650,559	0
DREYFUS GOVT CASH MGMT FUND	06/01/18	11/22/17	11/22/17	3,055,743	3,055,743	0	3,055,743	0
DREYFUS GOVT CASH MGMT FUND	06/01/18	11/27/17	11/27/17	469,368	469,368	0	469,368	0
DREYFUS GOVT CASH MGMT FUND	06/01/18	11/27/17	11/27/17	1,552,355	1,552,355	0	1,552,355	0
<i>Total Sells</i>				<i>91,249,491</i>	<i>91,250,154</i>	<i>10,116</i>	<i>91,260,270</i>	<i>663</i>



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