



MONTHLY SUMMARY REPORT

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

DISCLOSURE OF MATERIAL IMPACTS

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

PRIME™ STATISTICS

(As of December 31, 2017)

Total Participants

735

Florida PRIME™ Assets

\$11,428,954,534

Total Number of Accounts

1,376

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

Two major developments in December—the overhaul of the U.S. federal tax code and a hike by the Federal Reserve—will likely keep both short-term government rates and inflation on a steady march into 2% land in 2018. That’s a sunny path to be sure, but there’s potential for distractions.

The Federal Reserve is, of course, at the center of it all. Its December Federal Open Market Committee (FOMC) meeting went as expected, resulting in a rate increase (to a range of 1.25-1.50%) and projections for three more in 2018. We think the moves will be front-loaded—happening in March, June and September—leaving open the potential for yet another one of those Fed year-end hikes. But whenever they come, three rate increases would put the short end of the London interbank offered rate (Libor) in a range of 2-2.25%. Indeed, the cash markets could very well have a two handle in 2018.

But as we all know, the Fed can create bumps in the road, and there will be opportunities. One is what the effect will be on the yield curve from the ever-increasing roll-off of its mammoth balance sheet. If the Fed sticks to its announced schedule, it will be reducing reinvestments by \$50 billion a month in the final quarter of 2018 and will have pared \$450 billion from the start of the program in October 2017. That’s a significant amount in total, and the slow rise means supply will be in constant change and no one knows exactly how the markets will react.

Another continuing Fed issue is the number of empty seats on its board of governors. When the board is at full strength, the governors make up the majority of the policy-setting FOMC compared to the presidents of the regional Fed branches. There is potential for risk in 2018 if we have four open posts

out of a 12-member capacity, especially if New York Fed President William Dudley makes good on his plan to retire soon. Monetary policy—particularly as policymakers head into the uncharted territory of paring the large balance sheet—should be navigated with a full crew.

The effect of tax reform on money markets also is an unknown, but ultimately, we don’t expect much change from the environment of the latter half of 2017. The U.S. economy is gaining momentum and Libor remains supportive (1-month rising from 1.35% to 1.57% and 3-month from 1.48% to 1.69%).

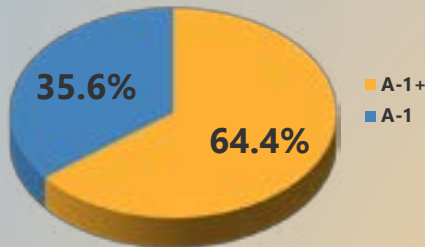
INVESTMENT STRATEGY

December is solidly in the midst of tax collection season for most participants in the Pool, leading its assets under management (AUM) to jump by \$2 billion, from \$9.4 billion to \$11.4 billion. This trend of depositing tax revenue should continue through February. As the short-end of the Libor curve rose following the Fed rate hike, so did the gross yield of the Pool, increasing by 18 basis points to 1.58%.

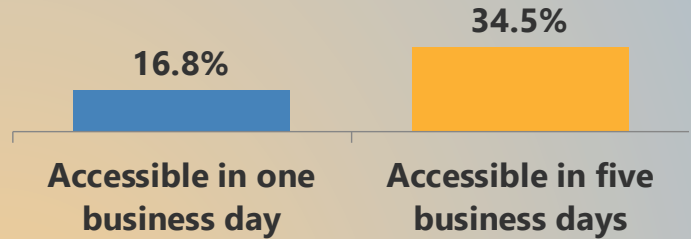
The Pool manager continued to target its weighted average maturity (WAM) within a range of 40-50 days, with the actual WAM at 45 days and weighted average life at 77 days. The rise of Libor related to the Fed hike that gave the Pool opportunities to purchase securities at increasing rates led to several shifts in portfolio composition: we increased the amount of fixed-rate commercial paper by 5% to make up 48% of holdings. Money market purchases also rose, by 2% to become 8% of total. These were offset by declines in the amount of variable-rate instruments (by 2% to 27% of all holdings), fixed-rate bank paper (by 3% to 15% of total) and repo (by 2% to 2%).

PORTFOLIO COMPOSITION FOR DECEMBER 29, 2017

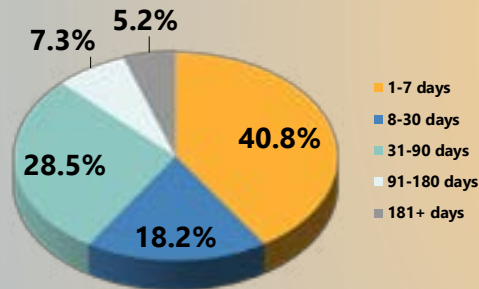
CREDIT QUALITY COMPOSITION



HIGHLY LIQUID HOLDINGS



EFFECTIVE MATURITY SCHEDULE



TOP HOLDINGS & AVG. MATURITY

1. Wells Fargo & Co.	5.1%
2. Toronto Dominion Bank	5.0%
3. Mitsubishi UFJ Financial Group, Inc.	4.9%
4. Barton Capital S.A.	4.8%
5. Canadian Imperial Bank of Commerce	4.7%
6. Sumitomo Mitsui Financial Group, Inc.	4.5%
7. Dreyfus Government Cash Management Fund	4.4%
8. Old Line Funding, LLC	4.4%
9. Bank of Nova Scotia, Toronto	4.2%
10. Antalis S.A.	4.1%

Average Effective Maturity (WAM) *

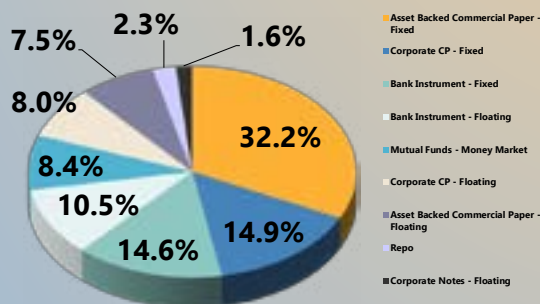
44.9 Days

Weighted Average Life (Spread WAL)

76.7 Days

Percentages based on total value of investments

PORTFOLIO COMPOSITION



FUND PERFORMANCE THROUGH DECEMBER 31, 2017

Florida PRIME Performance Data			
	Net Participant Yield ¹	Net-of-Fee Benchmark ²	Above (Below) Benchmark
One Month	1.45%	1.18%	0.27%
Three Months	1.40%	1.11%	0.29%
One Year	1.22%	0.91%	0.30%
Three Years	0.71%	0.46%	0.25%
Five Years	0.50%	0.30%	0.20%
Ten Years	0.65%	0.48%	0.16%
Since 1/96	2.60%	2.39%	0.21%

Note: Net asset value at month end: \$11,427.3 million, which includes investments at market value, plus all cash, accrued interest receivable and payables.

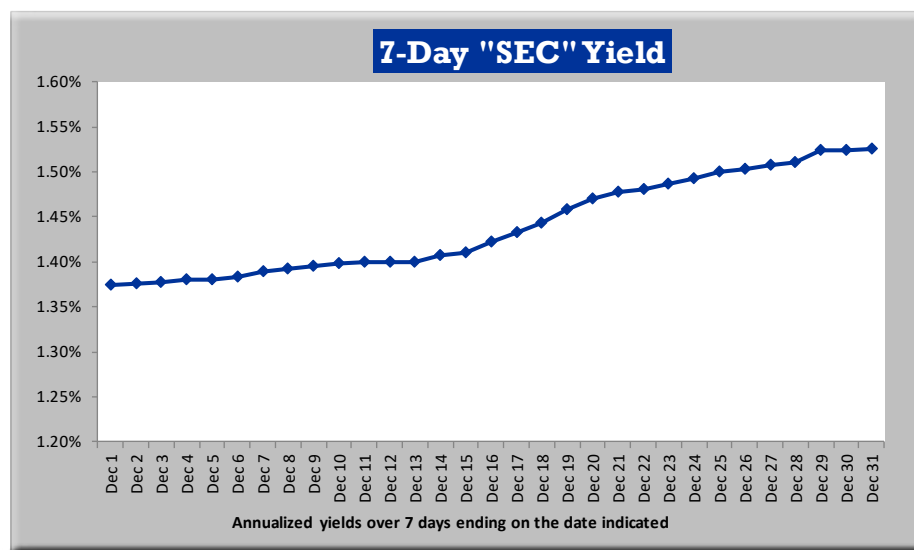
¹Net of fees. Participant yield is calculated on a 365-day basis and includes adjustments for expenses and other accounting items to reflect realized earnings by participants.

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 DECEMBER 2017

Summary of Cash Flows		
Opening Balance (12/01/17)	\$	9,509,435,616
Participant Deposits		5,649,057,828
Gross Earnings		13,391,777
Participant Withdrawals		(3,742,635,462)
Fees		(295,225)
Closing Balance (12/31/17)	\$	11,428,954,534
Net Change over Month	\$	1,919,518,918

Detailed Fee Disclosure			
December		Amount	Basis Point Equivalent*
SBA Client Service, Account Mgt. & Fiduciary Oversight Fee	\$	90,932.04	1.04
Federated Investment Management Fee		173,932.23	1.99
BNY Mellon Custodial Fee**		12,977.31	0.15
Bank of America Transfer Agent Fee		8,526.89	0.10
S&P Rating Maintenance Fee		3,821.92	0.04
Audit/External Review Fees		5,034.49	0.06
Total Fees	\$	295,224.88	3.38

*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 \$10,469,195,075.

**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 DECEMBER 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	1.43	1/3/2018		300,000,000	1.45	\$300,000,000	\$300,000,000	\$0
ASB Finance Ltd., Jun 05, 2018	VARIABLE RATE COMMERCIAL PAPER - 4-2	1.65	6/5/2018	3/7/2018	50,000,000	1.67	\$50,000,000	\$50,008,950	\$8,950
ASB Finance Ltd., Mar 12, 2018	VARIABLE RATE COMMERCIAL PAPER - 4-2	1.59	3/12/2018	1/12/2018	50,000,000	1.62	\$50,000,000	\$50,010,500	\$10,500
ASB Finance Ltd., May 17, 2018	VARIABLE RATE COMMERCIAL PAPER - 4-2	1.62	5/17/2018	1/17/2018	25,000,000	1.66	\$24,997,490	\$24,999,600	\$2,110
Albion Capital LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/5/2018		54,696,000	1.45	\$54,680,791	\$54,680,260	-\$532
Albion Capital LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/22/2018		34,133,000	1.51	\$34,099,095	\$34,098,549	-\$546
Albion Capital LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/22/2018		37,714,000	1.67	\$37,672,515	\$37,675,934	\$3,420
Albion Capital LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/25/2018		14,750,000	1.52	\$14,733,406	\$14,733,163	-\$243
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/7/2018		50,000,000	1.60	\$49,912,778	\$49,906,111	-\$6,667
Anglesea Funding LLC, Jun 04, 2018	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	1.56	6/4/2018	1/8/2018	25,000,000	1.41	\$25,000,000	\$24,999,828	-\$172
Anglesea Funding LLC, Jun 08, 2018	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	1.83	6/8/2018	1/11/2018	70,000,000	1.74	\$70,000,000	\$70,014,560	\$14,560
Anglesea Funding LLC, Jun 11, 2018	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	1.74	6/11/2018	1/16/2018	20,000,000	1.76	\$20,000,000	\$20,000,004	\$4
Anglesea Funding LLC, May 25, 2018	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	1.81	5/25/2018	1/2/2018	140,000,000	1.63	\$140,000,000	\$140,001,898	\$1,898
Antalis S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/2/2018		33,140,000	1.48	\$33,134,624	\$33,134,532	-\$92
Antalis S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/3/2018		70,000,000	1.50	\$69,985,611	\$69,985,514	-\$97
Antalis S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/4/2018		151,070,000	1.50	\$151,032,736	\$151,032,358	-\$378
Antalis S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/10/2018		650,000	1.47	\$649,686	\$649,670	-\$16
Antalis S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/22/2018		53,000,000	1.71	\$52,940,640	\$52,944,314	\$3,674
Antalis S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/26/2018		64,120,000	1.48	\$64,047,188	\$64,040,605	-\$6,583
Antalis S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/26/2018		100,000,000	1.71	\$99,869,333	\$99,876,178	\$6,845
Australia & New Zealand Banking Group, Melbourne CP4-2	COMMERCIAL PAPER - 4-2		6/12/2018		100,000,000	1.76	\$99,211,667	\$99,241,458	\$29,791
BMO Harris Bank, N.A. CD	CERTIFICATE OF DEPOSIT	1.52	2/13/2018		20,000,000	1.54	\$20,000,000	\$19,996,580	-\$3,420
Bank of America N.A. BNOTE	BANK NOTE	1.50	4/18/2018		59,000,000	1.52	\$59,000,000	\$58,983,652	-\$16,348
Bank of America N.A. Triparty Repo Overnight Fixed	REPO TRIPARTY OVERNIGHT FIXED	1.42	1/2/2018		250,000,000	1.44	\$250,000,000	\$250,000,000	\$0
Bank of Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	1.42	3/19/2018		50,000,000	1.44	\$50,000,000	\$49,970,700	-\$29,300
Bank of Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	1.41	2/26/2018		51,250,000	1.43	\$51,250,000	\$51,231,491	-\$18,509
Bank of Montreal, Jan 04, 2018	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.77	1/4/2018	1/4/2018	43,000,000	1.60	\$43,000,000	\$43,001,419	\$1,419
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	\$25,007,175	\$7,175
Bank of Nova Scotia, Toronto CP4-2	COMMERCIAL PAPER - 4-2		3/19/2018		20,000,000	1.76	\$19,923,111	\$19,924,756	\$1,644
Bank of Nova Scotia, Toronto CP4-2	COMMERCIAL PAPER - 4-2		3/23/2018		15,000,000	1.48	\$14,949,250	\$14,940,080	-\$9,170
Bank of Nova Scotia, Toronto CP4-2	COMMERCIAL PAPER - 4-2		3/27/2018		100,000,000	1.50	\$99,640,667	\$99,576,867	-\$63,800
Bank of Nova Scotia, Toronto CP4-2	COMMERCIAL PAPER - 4-2		3/29/2018		100,000,000	1.80	\$99,557,500	\$99,565,000	\$7,500
Bank of Nova Scotia, Toronto CP4-2	COMMERCIAL PAPER - 4-2		4/2/2018		100,000,000	1.83	\$99,530,000	\$99,545,406	\$15,406
Bank of Nova Scotia, Toronto CP4-2	COMMERCIAL PAPER - 4-2		4/13/2018		73,000,000	1.50	\$72,687,013	\$72,628,461	-\$58,552
Bank of Nova Scotia, Toronto CP4-2	COMMERCIAL PAPER - 4-2		5/23/2018		25,000,000	1.51	\$24,850,972	\$24,822,073	-\$28,899
Bank of Nova Scotia, Toronto, Jul 02, 2018	VARIABLE RATE COMMERCIAL PAPER - 4-2	1.75	7/2/2018	1/2/2018	25,000,000	1.57	\$25,000,000	\$24,994,475	-\$5,525
Bank of Nova Scotia, Toronto, Mar 09, 2018	VARIABLE RATE COMMERCIAL PAPER - 4-2	1.70	3/9/2018	1/9/2018	20,000,000	1.60	\$20,000,000	\$20,004,220	\$4,220
Bank of Tokyo-Mitsubishi UFJ Ltd. CP	COMMERCIAL PAPER		1/5/2018		30,000,000	1.41	\$29,991,892	\$29,991,075	-\$817

See notes at end of table.

INVENTORY OF HOLDINGS FOR DECEMBER 2017

Security Name	Security Classification	Cpn/Dis	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
Banque et Caisse d'Epargne de L'Etat CP	COMMERCIAL PAPER		3/6/2018		64,000,000	1.44	\$63,832,053	\$63,816,926	-\$15,127
Banque et Caisse d'Epargne de L'Etat CP	COMMERCIAL PAPER		3/9/2018		46,000,000	1.44	\$45,873,883	\$45,862,256	-\$11,628
Banque et Caisse d'Epargne de L'Etat CP	COMMERCIAL PAPER		3/9/2018		30,000,000	1.44	\$29,917,750	\$29,910,167	-\$7,583
Barton Capital S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/2/2018		72,000,000	1.37	\$71,989,200	\$71,987,720	-\$1,480
Barton Capital S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/2/2018		73,000,000	1.37	\$72,989,050	\$72,987,549	-\$1,501
Barton Capital S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/2/2018		50,000,000	1.42	\$49,992,222	\$49,991,472	-\$750
Barton Capital S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/4/2018		100,000,000	1.57	\$99,974,167	\$99,939,722	-\$34,445
Barton Capital S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/5/2018		150,000,000	1.42	\$149,959,167	\$149,954,792	-\$4,375
Barton Capital S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/26/2018		15,000,000	1.73	\$14,958,208	\$14,957,569	-\$639
Barton Capital S.A., Feb 05, 2018	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	1.81	2/5/2018	1/5/2018	50,000,000	1.65	\$50,000,000	\$50,000,000	\$0
Barton Capital S.A., Feb 09, 2018	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	1.72	2/9/2018	1/9/2018	43,000,000	1.62	\$43,000,000	\$43,008,815	\$8,815
Bedford Row Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		7/12/2018		50,000,000	1.62	\$49,572,083	\$49,499,229	-\$72,854
Bedford Row Funding Corp., Aug 03, 2018	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	1.74	8/3/2018	1/3/2018	20,000,000	1.57	\$20,000,000	\$19,991,620	-\$8,380
Bedford Row Funding Corp., Feb 08, 2018	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	2.05	2/8/2018	1/8/2018	25,000,000	1.92	\$25,000,000	\$25,013,975	\$13,975
Bedford Row Funding Corp., Jan 18, 2018	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	2.01	1/18/2018	1/18/2018	20,000,000	2.04	\$20,000,000	\$20,006,420	\$6,420
Bedford Row Funding Corp., Jun 28, 2018	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	1.83	6/28/2018	3/28/2018	23,000,000	1.85	\$23,000,000	\$23,000,391	\$391
Bedford Row Funding Corp., Mar 22, 2018	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	1.87	3/22/2018	1/22/2018	30,000,000	1.90	\$30,000,000	\$30,000,000	\$0
Bedford Row Funding Corp., Nov 09, 2018	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	1.78	11/9/2018	1/9/2018	13,000,000	1.68	\$13,000,000	\$12,994,501	-\$5,499
Bedford Row Funding Corp., Nov 19, 2018	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	1.73	11/19/2018	1/19/2018	29,000,000	1.75	\$29,000,000	\$29,000,000	\$0
Bedford Row Funding Corp., Oct 01, 2018	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	1.83	10/1/2018	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)	1.85	10/5/2018	1/5/2018	20,000,000	1.52	\$20,000,000	\$19,998,220	-\$1,780
Bruce T. Brown 2017 Irrevocable Trust, Series 2017, Oct 01, 2024	VARIABLE RATE DEMAND NOTE	1.47	10/1/2024	1/4/2018	5,185,000	1.47	\$5,185,000	\$5,185,000	\$0
CAFCO, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/1/2018		10,000,000	1.42	\$9,986,872	\$9,985,522	-\$1,351
CAFCO, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/2/2018		25,000,000	1.43	\$24,938,750	\$24,927,331	-\$11,419
CAFCO, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/26/2018		50,000,000	1.80	\$49,786,125	\$49,788,663	\$2,538
CHARTA, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/9/2018		93,000,000	1.54	\$92,836,165	\$92,825,098	-\$11,067
CHARTA, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/7/2018		50,000,000	1.74	\$49,622,222	\$49,589,778	-\$32,444
CRC Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/2/2018		8,800,000	1.27	\$8,798,778	\$8,798,581	-\$197
CRC Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/21/2018		56,000,000	1.54	\$55,873,160	\$55,862,912	-\$10,248
CRC Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/26/2018		58,000,000	1.56	\$57,854,565	\$57,843,444	-\$11,122
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	1.57	7/3/2018		100,000,000	1.59	\$100,000,000	\$99,901,354	-\$98,646
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	1.57	7/5/2018		97,000,000	1.59	\$97,000,000	\$96,902,360	-\$97,640
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	1.59	7/9/2018		25,000,000	1.61	\$25,000,000	\$24,976,146	-\$23,854
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	1.76	11/13/2018		25,000,000	1.78	\$25,000,000	\$24,962,025	-\$37,975
Canadian Imperial Bank of Commerce CP4-2	COMMERCIAL PAPER - 4-2		1/2/2018		150,000,000	1.35	\$149,977,833	\$149,976,917	-\$917
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	\$50,017,350	\$17,350

See notes at end of table.

INVENTORY OF HOLDINGS FOR DECEMBER 2017

Security Name	Security Classification	Cpn/Dis	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
Canadian Imperial Bank of Commerce, Jan 12, 2018	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.61	1/12/2018	1/12/2018	67,000,000	1.64	\$67,000,000	\$67,005,494	\$5,494
Canadian Imperial Bank of Commerce, Nov 13, 2018	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.72	11/13/2018	1/16/2018	1,000,000	1.74	\$1,000,000	\$1,000,055	\$55
Canadian Imperial Bank of Commerce, Sep 13, 2018	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.81	9/13/2018	3/13/2018	24,000,000	1.71	\$24,022,317	\$24,003,240	-\$19,077
Chase Bank USA, N.A., Jan 05, 2018	VARIABLE RATE CERTIFICATE OF DEPOSIT	2.06	1/5/2018	1/5/2018	75,000,000	1.91	\$75,000,000	\$75,007,275	\$7,275
Citibank NA, New York CD	CERTIFICATE OF DEPOSIT	1.50	2/20/2018		45,000,000	1.52	\$45,000,000	\$44,990,100	-\$9,900
Collateralized Commercial Paper Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		6/15/2018		15,000,000	1.62	\$14,889,400	\$14,869,940	-\$19,460
Collateralized Commercial Paper Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		9/7/2018		105,000,000	1.94	\$103,610,850	\$103,575,570	-\$35,280
Collateralized Commercial Paper Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		9/7/2018		54,000,000	1.96	\$53,278,020	\$53,267,436	-\$10,584
Collateralized Commercial Paper Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		9/14/2018		75,000,000	2.11	\$73,893,854	\$73,949,971	\$56,117
Collateralized Commercial Paper Co. LLC, Jul 31, 2018	VARIABLE RATE COMMERCIAL PAPER-ABS 3A3	1.79	7/31/2018	12/29/2017	11,000,000	1.81	\$11,000,000	\$10,996,315	-\$3,685
Collateralized Commercial Paper Co. LLC, Jun 22, 2018	VARIABLE RATE COMMERCIAL PAPER-ABS 3A3	1.81	6/22/2018	3/22/2018	95,700,000	1.83	\$95,700,000	\$95,709,857	\$9,857
Collateralized Commercial Paper Co. LLC, May 23, 2018	VARIABLE RATE COMMERCIAL PAPER-ABS 3A3	1.77	5/23/2018	1/23/2018	25,000,000	1.80	\$25,000,000	\$25,008,425	\$8,425
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	\$15,000,062	\$15,004,170	\$4,108
Commonwealth Bank of Australia, Jan 10, 2018	VARIABLE RATE COMMERCIAL PAPER - 4-2	1.70	1/10/2018	1/10/2018	75,000,000	1.60	\$75,000,000	\$75,004,575	\$4,575
Commonwealth Bank of Australia, Mar 29, 2018	VARIABLE RATE COMMERCIAL PAPER - 4-2	1.83	3/29/2018	3/29/2018	20,000,000	1.86	\$20,000,000	\$20,008,440	\$8,440
Commonwealth Bank of Australia, May 10, 2018	VARIABLE RATE COMMERCIAL PAPER - 4-2	1.75	5/10/2018	1/10/2018	70,000,000	1.65	\$70,000,000	\$70,026,740	\$26,740
Corporate Finance Managers, Inc., Series B, Feb 02, 2043	VARIABLE RATE DEMAND NOTE	1.60	2/2/2043	1/4/2018	11,800,000	1.56	\$11,800,000	\$11,800,000	\$0
DZ Bank AG Deutsche Zentral-Genossenschaftsbank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	1.39	2/2/2018		20,000,000	1.47	\$19,998,821	\$19,996,280	-\$2,541
DZ Bank AG Deutsche Zentral-Genossenschaftsbank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	1.70	3/16/2018		50,000,000	1.72	\$50,000,000	\$50,003,600	\$3,600
DZ Bank AG Deutsche Zentral-Genossenschaftsbank CP4-2	COMMERCIAL PAPER - 4-2		3/22/2018		50,000,000	1.63	\$49,815,556	\$49,820,974	\$5,418
Dreyfus Government Cash Management Fund	OVERNIGHT MUTUAL FUND	1.18	1/2/2018	10/5/2016	507,375,478	1.20	\$507,375,478	\$507,375,478	\$0
Gotham Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/5/2018		49,500,000	1.37	\$49,487,006	\$49,485,851	-\$1,155
Gotham Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/9/2018		59,750,000	1.42	\$59,724,440	\$59,722,888	-\$1,552
Gotham Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/20/2018		50,000,000	1.54	\$49,888,847	\$49,877,070	-\$11,778
Gotham Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/7/2018		50,000,000	1.63	\$49,848,889	\$49,836,139	-\$12,750
Gotham Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/8/2018		3,005,000	1.65	\$2,995,669	\$2,994,984	-\$685
Gotham Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/9/2018		12,600,000	1.65	\$12,560,310	\$12,557,296	-\$3,014
Gotham Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/13/2018		50,000,000	1.67	\$49,831,444	\$49,819,009	-\$12,436
Gotham Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/15/2018		75,000,000	1.66	\$74,741,917	\$74,893,479	\$151,562
Gotham Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/21/2018		43,000,000	1.85	\$42,821,741	\$42,824,190	\$2,449
Gulf Gate Apartments LLC, Series 2003, Sep 01, 2028	VARIABLE RATE DEMAND NOTE	1.47	9/1/2028	1/4/2018	7,550,000	1.47	\$7,550,000	\$7,550,000	\$0
Harris County, TX Education Facilities Finance Corp., (Methodist Hospital, Harris County, TX), (Series 2008C-1), 12/01/2024	MUNICIPAL VARIABLE RATE DEMAND NOTE	1.23	12/1/2024	1/1/2018	28,000,000	1.80	\$28,000,000	\$28,000,000	\$0
Henry Andrew Brown, III 2017 Irrevocable Trust, Series 2017, Oct 01, 2042	VARIABLE RATE DEMAND NOTE	1.47	10/1/2042	1/4/2018	4,260,000	1.47	\$4,260,000	\$4,260,000	\$0

See notes at end of table.

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Security Name	Security Classification	Cpn/Dis	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
Institutional Prime Value Obligations Fund, Class IS	MUTUAL FUND MONEY MARKET	1.51	1/2/2018	1/2/2018	456,059,512	1.52	\$456,059,512	\$456,013,906	-\$45,606
KFW ECP (USD)	EURO COMMERCIAL PAPER		1/3/2018		200,000,000	1.93	\$199,947,242	\$199,926,138	-\$21,104
LMA-Americas LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/2/2018		100,000,000	1.34	\$99,985,333	\$99,984,544	-\$789
LMA-Americas LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/2/2018		80,000,000	1.51	\$79,884,111	\$79,874,934	-\$9,178
LMA-Americas LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/2/2018		100,000,000	1.51	\$99,855,139	\$99,843,667	-\$11,472
LMA-Americas LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/5/2018		50,000,000	1.52	\$49,920,833	\$49,914,870	-\$5,964
LMA-Americas LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/16/2018		50,000,000	1.68	\$49,887,708	\$49,888,934	\$1,225
Long Island Power Authori, 1.4%	CALLABLE COMMERCIAL PAPER	1.40	9/4/2018		50,000,000	1.42	\$50,000,000	\$50,000,000	\$0
Los Angeles County Fair Association, Nov 01, 2039	VARIABLE RATE DEMAND NOTE	1.60	11/1/2039	1/3/2018	9,515,000	1.56	\$9,515,000	\$9,515,000	\$0
Malayan Banking Berhad, New York CPLOC	COMMERCIAL PAPER - LOC		2/5/2018		33,900,000	1.48	\$33,848,114	\$33,842,997	-\$5,117
Malayan Banking Berhad, New York CPLOC	COMMERCIAL PAPER - LOC		3/21/2018		83,000,000	1.73	\$82,678,606	\$82,675,203	-\$3,403
Malayan Banking Berhad, New York CPLOC	COMMERCIAL PAPER - LOC		4/13/2018		5,000,000	1.61	\$4,976,958	\$4,974,275	-\$2,683
Manhattan Asset Funding Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/11/2018		100,000,000	1.42	\$99,949,444	\$99,945,219	-\$4,225
Manhattan Asset Funding Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/11/2018		27,900,000	1.47	\$27,885,391	\$27,884,716	-\$675
Manhattan Asset Funding Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/27/2018		73,179,000	1.83	\$72,857,012	\$72,858,444	\$1,431
Mike P. Sturdivant, Sr. Family Trust, Series 2016, Nov 01, 2036	VARIABLE RATE DEMAND NOTE	1.56	11/1/2036	1/4/2018	2,200,000	1.56	\$2,200,000	\$2,200,000	\$0
Mississippi Business Finance Corp., Kohler Project, Jun 01, 2022	VARIABLE RATE DEMAND NOTE	1.59	6/1/2022	1/4/2018	10,000,000	1.59	\$10,000,000	\$10,000,000	\$0
Mizuho Bank Ltd. CDEUR (London)	CERTIFICATE OF DEPOSIT - EURO	0.00	1/5/2018		80,000,000	1.55	\$79,976,231	\$79,894,738	-\$81,493
Mizuho Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	1.60	3/7/2018		75,000,000	1.62	\$75,000,000	\$74,990,100	-\$9,900
Mizuho Bank Ltd., Mar 14, 2018	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.63	3/14/2018	1/15/2018	25,000,000	1.65	\$25,000,041	\$25,006,025	\$5,984
Mizuho Securities USA, Inc. - REPO TRIPARTY OVERNIGHT FIXED	REPO TRIPARTY OVERNIGHT FIXED	1.40	1/2/2018		15,000,000	1.42	\$15,000,000	\$15,000,000	\$0
NRW,Bank CP4-2	COMMERCIAL PAPER - 4-2		3/5/2018		50,000,000	1.44	\$49,870,292	\$49,853,884	-\$16,408
National Australia Bank Ltd., Melbourne, Apr 06, 2018	VARIABLE RATE COMMERCIAL PAPER - 4-2	1.84	4/6/2018	1/8/2018	53,000,000	1.51	\$53,000,000	\$53,019,504	\$19,504
National Australia Bank Ltd., Melbourne, Jan 19, 2018	VARIABLE RATE COMMERCIAL PAPER - 4-2	1.99	1/19/2018	1/19/2018	94,000,000	2.01	\$94,011,157	\$94,012,220	\$1,063
Nederlandse Waterschapsbank NV CP4-2	COMMERCIAL PAPER - 4-2		2/27/2018		5,000,000	1.43	\$4,988,333	\$4,986,417	-\$1,917
Novant Health, Inc., Series 1997, Jun 01, 2022	VARIABLE RATE DEMAND NOTE	1.47	6/1/2022	1/3/2018	44,800,000	1.49	\$44,800,000	\$44,800,000	\$0
Old Line Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/11/2018		50,000,000	1.46	\$49,974,181	\$49,972,339	-\$1,842
Old Line Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/14/2018		50,000,000	1.50	\$49,846,875	\$49,820,313	-\$26,563
Old Line Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/20/2018		20,000,000	1.45	\$19,936,100	\$19,921,025	-\$15,075
Old Line Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/20/2018		25,000,000	1.45	\$24,920,125	\$24,901,281	-\$18,844
Old Line Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/11/2018		40,000,000	1.74	\$39,690,222	\$39,672,547	-\$17,675
Old Line Funding, LLC, Apr 20, 2018	COMMERCIAL PAPER ASSET BACKED CALLABLE		4/20/2018		50,000,000	1.84	\$49,720,000	\$49,700,000	-\$20,000
Old Line Funding, LLC, Apr 30, 2018	COMMERCIAL PAPER ASSET BACKED CALLABLE		4/30/2018		50,000,000	1.84	\$49,695,000	\$49,692,500	-\$2,500
Old Line Funding, LLC, Feb 27, 2018	COMMERCIAL PAPER ASSET BACKED CALLABLE		2/27/2018		25,000,000	1.56	\$24,936,250	\$24,931,250	-\$5,000
Old Line Funding, LLC, Feb 28, 2018	COMMERCIAL PAPER ASSET BACKED CALLABLE		2/28/2018		25,000,000	1.56	\$24,935,188	\$24,929,892	-\$5,295

See notes at end of table.

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Security Name	Security Classification	Cpn/Dis	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
Old Line Funding, LLC, Jan 09, 2018	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	1.75	1/9/2018	1/9/2018	37,300,000	1.65	\$37,300,000	\$37,302,648	\$2,648
Old Line Funding, LLC, Mar 19, 2018	COMMERCIAL PAPER ASSET BACKED CALLABLE		3/19/2018		50,000,000	1.59	\$49,826,667	\$49,805,556	-\$21,111
Old Line Funding, LLC, Mar 22, 2018	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	1.76	3/22/2018	3/22/2018	30,000,000	1.78	\$30,000,000	\$30,007,260	\$7,260
Old Line Funding, LLC, Nov 29, 2018	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	1.79	11/29/2018	1/29/2018	50,000,000	1.81	\$50,000,000	\$50,000,000	\$0
Royal Bank of Canada, Dec 06, 2018	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.67	12/6/2018	3/6/2018	25,000,000	1.69	\$25,000,000	\$24,996,575	-\$3,425
Royal Bank of Canada, Jun 12, 2018	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.68	6/12/2018	3/12/2018	100,000,000	1.70	\$100,000,000	\$100,021,500	\$21,500
Sabri Arac, The Quarry Lane School Series 2005, Oct 01, 2035	VARIABLE RATE DEMAND NOTE	1.47	10/1/2035	1/4/2018	12,260,000	1.47	\$12,260,000	\$12,260,000	\$0
Standard Chartered Bank plc TD	TIME DEPOSIT	1.39	1/4/2018		300,000,000	1.41	\$300,000,000	\$300,000,000	\$0
Standard Chartered Bank plc, Jan 23, 2018	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.75	1/23/2018	1/23/2018	75,000,000	1.78	\$75,000,068	\$75,012,900	\$12,832
Starbird Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/2/2018		47,800,000	1.47	\$47,792,299	\$47,792,113	-\$186
Starbird Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/3/2018		35,000,000	1.39	\$34,993,340	\$34,992,757	-\$583
Starbird Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/9/2018		67,000,000	1.40	\$66,971,748	\$66,968,883	-\$2,866
Starbird Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/20/2018		33,000,000	1.53	\$32,927,125	\$32,920,421	-\$6,705
Starbird Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/26/2018		50,000,000	1.56	\$49,874,625	\$49,864,956	-\$9,670
Starbird Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/6/2018		98,500,000	1.60	\$98,212,188	\$98,192,023	-\$20,165
Starbird Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/9/2018		50,000,000	1.58	\$49,849,306	\$49,835,403	-\$13,903
Sumitomo Mitsui Banking Corp., Jun 01, 2018	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.76	6/1/2018	1/4/2018	50,000,000	1.58	\$50,000,000	\$50,004,150	\$4,150
Sumitomo Mitsui Banking Corp., Jun 06, 2018	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.75	6/6/2018	1/9/2018	100,000,000	1.61	\$100,000,000	\$100,000,000	\$0
Sumitomo Mitsui Banking Corp., May 21, 2018	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.71	5/21/2018	1/22/2018	50,000,000	1.73	\$50,000,000	\$50,006,700	\$6,700
Sumitomo Mitsui Banking Corp., May 21, 2018	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.71	5/21/2018	1/22/2018	75,000,000	1.73	\$75,000,000	\$75,010,050	\$10,050
Sumitomo Mitsui Banking Corp., Sr. Note, 1.5%, 1/18/2018	CORPORATE BOND	1.50	1/18/2018		30,000,000	1.63	\$29,997,771	\$29,995,200	-\$2,571
Sumitomo Mitsui Banking Corp., Sr. Note, 1.75%, 1/16/2018	CORPORATE NOTE	1.75	1/16/2018		13,750,000	1.81	\$13,749,546	\$13,749,583	\$36
Sumitomo Mitsui Trust Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	1.40	1/3/2018		200,000,000	1.42	\$200,000,000	\$200,000,000	\$0
Thunder Bay Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/5/2018		30,000,000	1.74	\$29,776,167	\$29,763,527	-\$12,640
Thunder Bay Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/11/2018		55,000,000	1.74	\$54,574,056	\$54,549,752	-\$24,304
Thunder Bay Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/15/2018		40,000,000	1.80	\$39,671,467	\$39,664,373	-\$7,093
Thunder Bay Funding, LLC, Apr 27, 2018	COMMERCIAL PAPER ASSET BACKED CALLABLE		4/27/2018		49,000,000	1.84	\$48,725,600	\$48,727,124	\$1,524
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	1.52	1/16/2018		120,000,000	1.53	\$120,000,000	\$119,998,870	-\$1,130
Toronto Dominion Bank CP4-2	COMMERCIAL PAPER - 4-2		1/2/2018		130,000,000	1.36	\$129,980,644	\$129,979,257	-\$1,387
Toronto Dominion Bank CP4-2	COMMERCIAL PAPER - 4-2		1/3/2018		30,000,000	1.45	\$29,994,042	\$29,993,996	-\$46
Toronto Dominion Bank, Dec 03, 2018	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.80	12/3/2018	1/2/2018	103,000,000	1.61	\$103,000,000	\$102,970,851	-\$29,149
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	1.80	11/30/2018	12/29/2017	100,000,000	1.82	\$100,000,000	\$99,972,800	-\$27,200
Toronto Dominion Bank, Sep 25, 2018	VARIABLE RATE COMMERCIAL PAPER - 4-2	1.78	9/25/2018	1/25/2018	10,000,000	1.81	\$10,000,000	\$9,999,400	-\$600
Toyota Motor Credit Corp. CP	COMMERCIAL PAPER		4/3/2018		98,000,000	1.52	\$97,614,669	\$97,579,757	-\$34,912
Toyota Motor Credit Corp., Jul 03, 2018	VARIABLE RATE COMMERCIAL PAPER	1.80	7/3/2018	1/4/2018	24,500,000	1.47	\$24,500,000	\$24,502,671	\$2,671

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Security Name	Security Classification	Cpn/Dis	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
Toyota Motor Finance (Netherlands) B.V., Jan 11, 2018	VARIABLE RATE COMMERCIAL PAPER	1.74	1/11/2018	1/11/2018	50,000,000	1.72	\$50,000,000	\$50,004,700	\$4,700
Toyota Motor Finance (Netherlands) B.V., May 11, 2018	VARIABLE RATE COMMERCIAL PAPER	1.67	5/11/2018	1/15/2018	53,000,000	1.70	\$53,000,000	\$53,020,299	\$20,299
Wells Fargo Bank, N.A., Aug 23, 2018	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.76	8/23/2018	1/23/2018	30,000,000	1.79	\$30,000,000	\$29,996,070	-\$3,930
Wells Fargo Bank, N.A., Dec 03, 2018	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.81	12/3/2018	1/2/2018	66,000,000	1.63	\$66,000,000	\$66,005,280	\$5,280
Wells Fargo Bank, N.A., Dec 27, 2018	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.85	12/27/2018	3/27/2018	89,000,000	1.88	\$89,000,000	\$89,014,596	\$14,596
Wells Fargo Bank, N.A., Feb 01, 2018	VARIABLE RATE CERTIFICATE OF DEPOSIT	2.08	2/1/2018	1/2/2018	25,000,000	1.90	\$25,000,000	\$25,012,550	\$12,550
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	\$25,005,925	\$5,925
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	\$73,006,935	\$6,935
Wells Fargo Bank, N.A., Nov 28, 2018	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.79	11/28/2018	1/29/2018	50,000,000	1.82	\$50,000,000	\$50,003,200	\$3,200
Westpac Banking Corp. Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	1.57	9/14/2018		50,000,000	1.59	\$50,000,000	\$49,879,094	-\$120,907
Westpac Banking Corp. Ltd., Sydney CP4-2	COMMERCIAL PAPER - 4-2		1/31/2018		100,000,000	1.57	\$99,857,917	\$99,859,383	\$1,466
Westpac Banking Corp. Ltd., Sydney CP4-2	COMMERCIAL PAPER - 4-2		10/12/2018		15,000,000	1.76	\$14,795,513	\$14,769,085	-\$26,428
Westpac Banking Corp. Ltd., Sydney, Mar 29, 2018	VARIABLE RATE COMMERCIAL PAPER	1.83	3/29/2018	3/29/2018	107,000,000	1.86	\$107,000,000	\$107,035,203	\$35,203
<i>Total Value of Assets</i>					<i>11,434,711,990</i>		<i>\$11,419,354,998</i>	<i>\$11,418,426,330</i>	<i>-\$928,668</i>

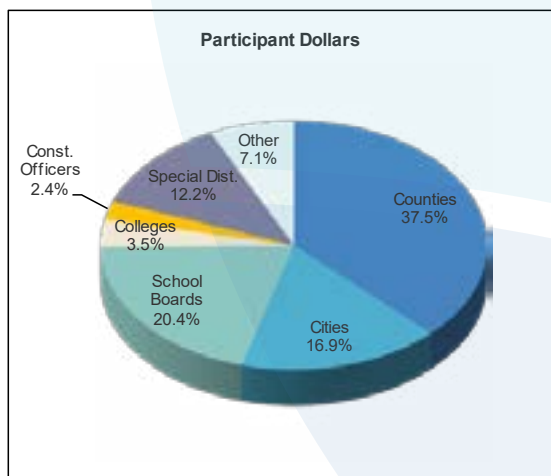
Notes: The data included in this report is unaudited. Amounts above are the value of investments. Income accruals, payables and uninvested cash are not included. Amortizations/accretions are reported with a one-day lag in the above valuations.

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.

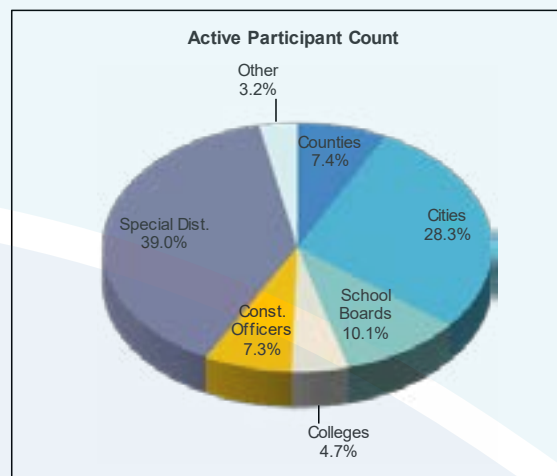
² Amortized cost is calculated using a straight line method.

PARTICIPANT CONCENTRATION DATA - AS OF DECEMBER 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	3.5%	4.7%
Top 10	35.8%	1.4%	Top 10	3.3%	1.4%
\$100 million or more	58.6%	4.0%	\$100 million or more	1.5%	0.1%
\$10 million up to \$100 million	34.8%	15.6%	\$10 million up to \$100 million	1.7%	1.0%
\$1 million up to \$10 million	6.0%	22.6%	\$1 million up to \$10 million	0.3%	1.5%
Under \$1 million	0.5%	57.8%	Under \$1 million	0.02%	2.1%
Counties	37.5%	7.4%	Constitutional Officers	2.4%	7.3%
Top 10	29.5%	1.4%	Top 10	0.8%	1.4%
\$100 million or more	32.2%	1.8%	\$100 million or more	0.0%	0.0%
\$10 million up to \$100 million	4.8%	1.5%	\$10 million up to \$100 million	1.8%	0.7%
\$1 million up to \$10 million	0.4%	1.2%	\$1 million up to \$10 million	0.6%	2.2%
Under \$1 million	0.0%	2.9%	Under \$1 million	0.0%	4.4%
Municipalities	16.9%	28.3%	Special Districts	12.2%	39.0%
Top 10	8.2%	1.4%	Top 10	7.3%	1.4%
\$100 million or more	4.5%	0.6%	\$100 million or more	3.9%	0.4%
\$10 million up to \$100 million	10.1%	4.8%	\$10 million up to \$100 million	6.3%	3.0%
\$1 million up to \$10 million	2.1%	8.1%	\$1 million up to \$10 million	1.7%	6.5%
Under \$1 million	0.2%	14.8%	Under \$1 million	0.3%	29.1%
School Boards	20.4%	10.1%	Other	7.1%	3.2%
Top 10	14.6%	1.4%	Top 10	6.4%	1.4%
\$100 million or more	11.3%	0.7%	\$100 million or more	5.2%	0.4%
\$10 million up to \$100 million	8.4%	3.4%	\$10 million up to \$100 million	1.7%	1.1%
\$1 million up to \$10 million	0.7%	2.3%	\$1 million up to \$10 million	0.2%	0.7%
Under \$1 million	0.0%	3.6%	Under \$1 million	0.0%	1.0%



Total Fund Value: \$11,428,954,534



Total Active Participant Count: 725

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

COMPLIANCE WITH INVESTMENT POLICY FOR DECEMBER 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 DECEMBER 2017

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
<i>Buys</i>								
ALBION CAPITAL LLC CPABS4	12/08/17	12/01/17	12/01/17	50,000,000	49,988,139	0	49,988,139	0
ALBION CAPITAL LLC CPABS4	12/08/17	12/01/17	12/01/17	15,224,000	15,220,389	0	15,220,389	0
ALBION CAPITAL LLC CPABS4	12/22/17	12/15/17	12/15/17	50,000,000	49,985,708	0	49,985,708	0
ALBION CAPITAL LLC CPABS4	12/22/17	12/15/17	12/15/17	6,643,000	6,641,101	0	6,641,101	0
ALBION CAPITAL LLC CPABS4	12/27/17	12/22/17	12/22/17	46,813,000	46,803,247	0	46,803,247	0
ALBION CAPITAL LLC CPABS4	01/05/18	12/04/17	12/05/17	50,000,000	49,938,431	0	49,938,431	0
ALBION CAPITAL LLC CPABS4	01/05/18	12/04/17	12/05/17	4,696,000	4,690,217	0	4,690,217	0
ALBION CAPITAL LLC CPABS4	01/22/18	12/27/17	12/27/17	37,714,000	37,669,057	0	37,669,057	0
ALBION CAPITAL LLC CPABS4	01/25/18	12/11/17	12/11/17	14,750,000	14,722,344	0	14,722,344	0
BELGIUM, GOVERNMENTECP	12/21/17	12/12/17	12/14/17	200,000,000	199,942,461	0	199,942,461	0
ANGLESEA FUNDING LLC CPABS4	02/07/18	12/01/17	12/01/17	50,000,000	49,851,722	0	49,851,722	0
ANGLESEA FUNDING LLC	06/04/18	12/06/17	12/06/17	25,000,000	25,000,000	0	25,000,000	0
ANGLESEA FUNDING LLC	06/08/18	12/11/17	12/11/17	50,000,000	50,000,000	0	50,000,000	0
ANGLESEA FUNDING LLC	06/08/18	12/11/17	12/11/17	20,000,000	20,000,000	0	20,000,000	0
ANGLESEA FUNDING LLC	06/11/18	12/12/17	12/13/17	20,000,000	20,000,000	0	20,000,000	0
ANTALIS S.A, CPABS4 CPABS4	12/11/17	12/04/17	12/04/17	20,000,000	19,995,333	0	19,995,333	0
ANTALIS S.A, CPABS4 CPABS4	12/12/17	12/05/17	12/05/17	50,000,000	49,988,333	0	49,988,333	0
ANTALIS S.A, CPABS4 CPABS4	12/12/17	12/05/17	12/05/17	15,130,000	15,126,470	0	15,126,470	0
ANTALIS S.A, CPABS4 CPABS4	12/13/17	12/06/17	12/06/17	20,000,000	19,995,333	0	19,995,333	0
ANTALIS S.A, CPABS4 CPABS4	12/14/17	12/07/17	12/07/17	34,870,000	34,861,864	0	34,861,864	0
ANTALIS S.A, CPABS4 CPABS4	12/14/17	12/07/17	12/07/17	50,000,000	49,988,333	0	49,988,333	0
ANTALIS S.A, CPABS4 CPABS4	12/14/17	12/07/17	12/07/17	50,000,000	49,988,333	0	49,988,333	0
ANTALIS S.A, CPABS4 CPABS4	12/18/17	12/11/17	12/11/17	36,180,000	36,170,503	0	36,170,503	0
ANTALIS S.A, CPABS4 CPABS4	12/19/17	12/12/17	12/12/17	50,000,000	49,986,583	0	49,986,583	0
ANTALIS S.A, CPABS4 CPABS4	12/19/17	12/12/17	12/12/17	2,720,000	2,719,270	0	2,719,270	0
ANTALIS S.A, CPABS4 CPABS4	12/21/17	12/14/17	12/14/17	50,000,000	49,985,806	0	49,985,806	0
ANTALIS S.A, CPABS4 CPABS4	12/21/17	12/14/17	12/14/17	47,040,000	47,026,646	0	47,026,646	0
ANTALIS S.A, CPABS4 CPABS4	12/21/17	12/14/17	12/14/17	50,000,000	49,985,806	0	49,985,806	0
ANTALIS S.A, CPABS4 CPABS4	12/21/17	12/14/17	12/14/17	36,470,000	36,459,647	0	36,459,647	0
ANTALIS S.A, CPABS4 CPABS4	12/27/17	12/18/17	12/18/17	50,000,000	49,981,500	0	49,981,500	0
ANTALIS S.A, CPABS4 CPABS4	12/27/17	12/18/17	12/18/17	32,000,000	31,988,160	0	31,988,160	0
ANTALIS S.A, CPABS4 CPABS4	12/27/17	12/19/17	12/19/17	40,000,000	39,987,022	0	39,987,022	0
ANTALIS S.A, CPABS4 CPABS4	12/27/17	12/20/17	12/20/17	30,000,000	29,991,483	0	29,991,483	0
ANTALIS S.A, CPABS4 CPABS4	12/27/17	12/20/17	12/20/17	4,000,000	3,998,849	0	3,998,849	0
ANTALIS S.A, CPABS4 CPABS4	12/28/17	12/21/17	12/21/17	50,000,000	49,985,806	0	49,985,806	0
ANTALIS S.A, CPABS4 CPABS4	12/28/17	12/21/17	12/21/17	47,520,000	47,506,510	0	47,506,510	0
ANTALIS S.A, CPABS4 CPABS4	12/28/17	12/21/17	12/21/17	50,000,000	49,985,806	0	49,985,806	0
ANTALIS S.A, CPABS4 CPABS4	01/02/18	12/26/17	12/26/17	33,140,000	33,130,592	0	33,130,592	0
ANTALIS S.A, CPABS4 CPABS4	01/03/18	12/27/17	12/27/17	50,000,000	49,985,611	0	49,985,611	0
ANTALIS S.A, CPABS4 CPABS4	01/03/18	12/27/17	12/27/17	20,000,000	19,994,244	0	19,994,244	0
ANTALIS S.A, CPABS4 CPABS4	01/04/18	12/28/17	12/28/17	50,000,000	49,985,611	0	49,985,611	0
ANTALIS S.A, CPABS4 CPABS4	01/04/18	12/28/17	12/28/17	50,000,000	49,985,611	0	49,985,611	0
ANTALIS S.A, CPABS4 CPABS4	01/04/18	12/28/17	12/28/17	50,000,000	49,985,611	0	49,985,611	0
ANTALIS S.A, CPABS4 CPABS4	01/04/18	12/28/17	12/28/17	1,070,000	1,069,692	0	1,069,692	0
ANTALIS S.A, CPABS4 CPABS4	01/22/18	12/21/17	12/21/17	50,000,000	49,925,333	0	49,925,333	0
ANTALIS S.A, CPABS4 CPABS4	01/22/18	12/21/17	12/21/17	3,000,000	2,995,520	0	2,995,520	0
ANTALIS S.A, CPABS4 CPABS4	01/26/18	12/27/17	12/27/17	50,000,000	49,930,000	0	49,930,000	0
ANTALIS S.A, CPABS4 CPABS4	01/26/18	12/27/17	12/27/17	50,000,000	49,930,000	0	49,930,000	0
ATLANTIC ASSET SECUCPABS4	12/07/17	12/06/17	12/06/17	50,000,000	49,998,375	0	49,998,375	0
ATLANTIC ASSET SECUCPABS4	12/07/17	12/06/17	12/06/17	20,000,000	19,999,350	0	19,999,350	0
ATLANTIC ASSET SECUCPABS4	12/11/17	12/08/17	12/08/17	50,000,000	49,995,125	0	49,995,125	0
ATLANTIC ASSET SECUCPABS4	12/11/17	12/08/17	12/08/17	30,000,000	29,997,075	0	29,997,075	0
ATLANTIC ASSET SECUCPABS4	12/13/17	12/12/17	12/12/17	41,500,000	41,498,617	0	41,498,617	0
ATLANTIC ASSET SECUCPABS4	12/13/17	12/12/17	12/12/17	25,000,000	24,999,167	0	24,999,167	0
ATLANTIC ASSET SECUCPABS4	12/14/17	12/13/17	12/13/17	50,000,000	49,998,375	0	49,998,375	0
ATLANTIC ASSET SECUCPABS4	12/14/17	12/13/17	12/13/17	50,000,000	49,998,375	0	49,998,375	0
ATLANTIC ASSET SECUCPABS4	12/14/17	12/13/17	12/13/17	15,000,000	14,999,513	0	14,999,513	0
ATLANTIC ASSET SECUCPABS4	12/14/17	12/13/17	12/13/17	50,000,000	49,998,375	0	49,998,375	0
ATLANTIC ASSET SECUCPABS4	12/15/17	12/14/17	12/14/17	50,000,000	49,998,028	0	49,998,028	0
ATLANTIC ASSET SECUCPABS4	12/15/17	12/14/17	12/14/17	50,000,000	49,998,028	0	49,998,028	0
ATLANTIC ASSET SECUCPABS4	12/15/17	12/14/17	12/14/17	15,000,000	14,999,408	0	14,999,408	0
ATLANTIC ASSET SECUCPABS4	12/19/17	12/18/17	12/18/17	50,000,000	49,998,028	0	49,998,028	0
ATLANTIC ASSET SECUCPABS4	12/19/17	12/18/17	12/18/17	50,000,000	49,998,028	0	49,998,028	0
ATLANTIC ASSET SECUCPABS4	12/19/17	12/18/17	12/18/17	50,000,000	49,998,028	0	49,998,028	0
ATLANTIC ASSET SECUCPABS4	12/19/17	12/18/17	12/18/17	15,000,000	14,999,408	0	14,999,408	0
ATLANTIC ASSET SECUCPABS4	12/19/17	12/18/17	12/18/17	50,000,000	49,998,028	0	49,998,028	0
ATLANTIC ASSET SECUCPABS4	12/19/17	12/18/17	12/18/17	50,000,000	49,998,028	0	49,998,028	0
ATLANTIC ASSET SECUCPABS4	12/19/17	12/18/17	12/18/17	50,000,000	49,998,028	0	49,998,028	0
ATLANTIC ASSET SECUCPABS4	12/20/17	12/19/17	12/19/17	50,000,000	49,998,000	0	49,998,000	0
ATLANTIC ASSET SECUCPABS4	12/20/17	12/19/17	12/19/17	5,100,000	5,099,796	0	5,099,796	0
ATLANTIC ASSET SECUCPABS4	12/28/17	12/27/17	12/27/17	50,000,000	49,998,028	0	49,998,028	0

TRADING ACTIVITY FOR DECEMBER 2017

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain (Loss)
ATLANTIC ASSET SECUCPABS4	12/28/17	12/27/17	12/27/17	50,000,000	49,998,028	0	49,998,028	0
ATLANTIC ASSET SECUCPABS4	12/28/17	12/27/17	12/27/17	10,900,000	10,899,570	0	10,899,570	0
ATLANTIC ASSET SECUCPABS4	12/29/17	12/28/17	12/28/17	50,000,000	49,998,014	0	49,998,014	0
AUSTRALIA NEW ZEACP4-2	06/12/18	12/12/17	12/13/17	50,000,000	49,567,611	0	49,567,611	0
AUSTRALIA NEW ZEACP4-2	06/12/18	12/12/17	12/13/17	50,000,000	49,567,611	0	49,567,611	0
BANK OF NOVA SCOTIACP4-2	03/19/18	12/18/17	12/18/17	20,000,000	19,912,539	0	19,912,539	0
BANK OF NOVA SCOTIACP4-2	03/29/18	12/19/17	12/19/17	50,000,000	49,754,167	0	49,754,167	0
BANK OF NOVA SCOTIACP4-2	03/29/18	12/19/17	12/19/17	50,000,000	49,754,167	0	49,754,167	0
BANK OF NOVA SCOTIACP4-2	04/02/18	12/20/17	12/20/17	50,000,000	49,742,500	0	49,742,500	0
BANK OF NOVA SCOTIACP4-2	04/02/18	12/20/17	12/20/17	50,000,000	49,742,500	0	49,742,500	0
BANK OF TOKYO-MITSUBISHI UFJ LTD/NEW YORK NY	01/05/18	12/29/17	12/29/17	30,000,000	29,991,892	0	29,991,892	0
BARTON CAPITAL LLCPCABS4-	12/04/17	12/01/17	12/01/17	26,300,000	26,297,414	0	26,297,414	0
BARTON CAPITAL LLCPCABS4-	12/11/17	12/08/17	12/08/17	3,000,000	2,999,705	0	2,999,705	0
BARTON CAPITAL LLCPCABS4-	12/13/17	12/12/17	12/12/17	27,900,000	27,899,086	0	27,899,086	0
BARTON CAPITAL LLCPCABS4-	12/13/17	12/12/17	12/12/17	50,000,000	49,998,375	0	49,998,375	0
BARTON CAPITAL LLCPCABS4-	12/13/17	12/12/17	12/12/17	25,000,000	24,999,188	0	24,999,188	0
BARTON CAPITAL LLCPCABS4-	12/13/17	12/12/17	12/12/17	44,000,000	43,998,558	0	43,998,558	0
BARTON CAPITAL LLCPCABS4-	12/14/17	12/13/17	12/13/17	50,000,000	49,998,375	0	49,998,375	0
BARTON CAPITAL LLCPCABS4-	12/14/17	12/13/17	12/13/17	25,000,000	24,999,188	0	24,999,188	0
BARTON CAPITAL LLCPCABS4-	12/14/17	12/13/17	12/13/17	50,000,000	49,998,375	0	49,998,375	0
BARTON CAPITAL LLCPCABS4-	12/14/17	12/13/17	12/13/17	50,000,000	49,998,375	0	49,998,375	0
BARTON CAPITAL LLCPCABS4-	12/18/17	12/15/17	12/15/17	50,000,000	49,994,083	0	49,994,083	0
BARTON CAPITAL LLCPCABS4-	12/18/17	12/15/17	12/15/17	5,000,000	4,999,408	0	4,999,408	0
BARTON CAPITAL LLCPCABS4-	12/18/17	12/15/17	12/15/17	50,000,000	49,994,083	0	49,994,083	0
BARTON CAPITAL LLCPCABS4-	12/19/17	12/18/17	12/18/17	36,000,000	35,998,580	0	35,998,580	0
BARTON CAPITAL LLCPCABS4-	01/02/18	12/29/17	12/29/17	50,000,000	49,992,222	0	49,992,222	0
BARTON CAPITAL LLCPCABS4-	01/02/18	12/29/17	12/29/17	50,000,000	49,992,500	0	49,992,500	0
BARTON CAPITAL LLCPCABS4-	01/02/18	12/29/17	12/29/17	22,000,000	21,996,700	0	21,996,700	0
BARTON CAPITAL LLCPCABS4-	01/04/18	12/21/17	12/21/17	50,000,000	49,969,861	0	49,969,861	0
BARTON CAPITAL LLCPCABS4-	01/04/18	12/21/17	12/21/17	50,000,000	49,969,861	0	49,969,861	0
BARTON CAPITAL LLCPCABS4-	01/05/18	12/04/17	12/04/17	50,000,000	49,937,778	0	49,937,778	0
BARTON CAPITAL LLCPCABS4-	01/05/18	12/04/17	12/04/17	50,000,000	49,937,778	0	49,937,778	0
BARTON CAPITAL LLCPCABS4-	01/05/18	12/04/17	12/04/17	50,000,000	49,937,778	0	49,937,778	0
BARTON CAPITAL LLCPCABS4-	02/26/18	12/28/17	12/28/17	15,000,000	14,957,500	0	14,957,500	0
CAFCC, LLCPCABS4-2	03/26/18	12/27/17	12/27/17	50,000,000	49,781,208	0	49,781,208	0
CRC FUNDING LLCPCABS4-2	01/02/18	12/29/17	12/29/17	8,800,000	8,798,778	0	8,798,778	0
CANADIAN IMPERIAL BCP4-2	01/02/18	12/29/17	12/29/17	50,000,000	49,992,611	0	49,992,611	0
CANADIAN IMPERIAL BCP4-2	01/02/18	12/29/17	12/29/17	50,000,000	49,992,611	0	49,992,611	0
CANADIAN IMPERIAL BCP4-2	01/02/18	12/29/17	12/29/17	50,000,000	49,992,611	0	49,992,611	0
CHARTA, LLC CPABS4-CPABS4	12/26/17	12/19/17	12/19/17	50,000,000	49,985,903	0	49,985,903	0
CHARTA, LLC CPABS4-CPABS4	06/07/18	12/07/17	12/07/17	50,000,000	49,570,278	0	49,570,278	0
KREDITANSTALT FUR WIEDERA DISC03-JAN-2018	01/03/18	12/21/17	12/27/17	200,000,000	199,926,138	0	199,926,138	0
COLLATERALIZED COMMCPABS3	09/07/18	12/11/17	12/11/17	50,000,000	49,291,250	0	49,291,250	0
COLLATERALIZED COMMCPABS3	09/07/18	12/11/17	12/11/17	50,000,000	49,291,250	0	49,291,250	0
COLLATERALIZED COMMCPABS3	09/07/18	12/11/17	12/11/17	5,000,000	4,929,125	0	4,929,125	0
COLLATERALIZED COMMCPABS3	09/07/18	12/12/17	12/12/17	50,000,000	49,286,403	0	49,286,403	0
COLLATERALIZED COMMCPABS3	09/07/18	12/12/17	12/12/17	4,000,000	3,942,912	0	3,942,912	0
COLLATERALIZED COMMCPABS3	09/14/18	12/19/17	12/19/17	50,000,000	49,234,097	0	49,234,097	0
COLLATERALIZED COMMCPABS3	09/14/18	12/19/17	12/19/17	25,000,000	24,617,049	0	24,617,049	0
COOPERATIVE RABOBANK UA/NY	12/13/17	12/12/17	12/12/17	50,000,000	49,998,375	0	49,998,375	0
COOPERATIVE RABOBANK UA/NY	12/13/17	12/12/17	12/12/17	50,000,000	49,998,375	0	49,998,375	0
COOPERATIVE RABOBANK UA/NY	12/13/17	12/12/17	12/12/17	50,000,000	49,998,375	0	49,998,375	0
COOPERATIVE RABOBANK UA/NY	12/13/17	12/12/17	12/12/17	37,300,000	37,298,788	0	37,298,788	0
COOPERATIVE RABOBANK UA/NY	12/13/17	12/12/17	12/12/17	50,000,000	49,998,375	0	49,998,375	0
COOPERATIVE RABOBANK UA/NY	12/13/17	12/12/17	12/12/17	50,000,000	49,998,375	0	49,998,375	0
COOPERATIVE RABOBANK UA/NY	12/13/17	12/12/17	12/12/17	50,000,000	49,998,375	0	49,998,375	0
COOPERATIVE RABOBANK UA/NY	12/13/17	12/12/17	12/12/17	50,000,000	49,998,375	0	49,998,375	0
COOPERATIVE RABOBANK UA/NY	12/14/17	12/13/17	12/13/17	50,000,000	49,998,375	0	49,998,375	0
COOPERATIVE RABOBANK UA/NY	12/14/17	12/13/17	12/13/17	50,000,000	49,998,375	0	49,998,375	0
COOPERATIVE RABOBANK UA/NY	12/14/17	12/13/17	12/13/17	50,000,000	49,998,375	0	49,998,375	0
COOPERATIVE RABOBANK UA/NY	12/14/17	12/13/17	12/13/17	50,000,000	49,998,375	0	49,998,375	0
COOPERATIVE RABOBANK UA/NY	12/14/17	12/13/17	12/13/17	50,000,000	49,998,375	0	49,998,375	0
COOPERATIVE RABOBANK UA/NY	12/14/17	12/13/17	12/13/17	50,000,000	49,998,375	0	49,998,375	0
COOPERATIVE RABOBANK UA/NY	12/15/17	12/14/17	12/14/17	50,000,000	49,998,028	0	49,998,028	0
COOPERATIVE RABOBANK UA/NY	12/15/17	12/14/17	12/14/17	37,700,000	37,698,513	0	37,698,513	0
COOPERATIVE RABOBANK UA/NY	12/15/17	12/14/17	12/14/17	50,000,000	49,998,028	0	49,998,028	0
COOPERATIVE RABOBANK UA/NY	12/15/17	12/14/17	12/14/17	50,000,000	49,998,028	0	49,998,028	0
COOPERATIVE RABOBANK UA/NY	12/18/17	12/15/17	12/15/17	50,000,000	49,994,084	0	49,994,084	0
COOPERATIVE RABOBANK UA/NY	12/18/17	12/15/17	12/15/17	50,000,000	49,994,084	0	49,994,084	0
COOPERATIVE RABOBANK UA/NY	12/18/17	12/15/17	12/15/17	50,000,000	49,994,084	0	49,994,084	0

TRADING ACTIVITY FOR DECEMBER 2017

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
COOPERATIVE RABOBANK UA/NY	12/27/17	12/26/17	12/26/17	50,000,000	49,998,028	0	49,998,028	0
COOPERATIVE RABOBANK UA/NY	12/27/17	12/26/17	12/26/17	50,000,000	49,998,028	0	49,998,028	0
COOPERATIVE RABOBANK UA/NY	12/28/17	12/27/17	12/27/17	50,000,000	49,998,028	0	49,998,028	0
COOPERATIVE RABOBANK UA/NY	12/28/17	12/27/17	12/27/17	50,000,000	49,998,028	0	49,998,028	0
COOPERATIVE RABOBANK UA/NY	12/28/17	12/27/17	12/27/17	50,000,000	49,998,028	0	49,998,028	0
COOPERATIVE RABOBANK UA/NY	12/28/17	12/27/17	12/27/17	50,000,000	49,998,028	0	49,998,028	0
COOPERATIVE RABOBANK UA/NY	12/28/17	12/27/17	12/27/17	50,000,000	49,998,028	0	49,998,028	0
COOPERATIVE RABOBANK UA/NY	12/28/17	12/27/17	12/27/17	50,000,000	49,998,028	0	49,998,028	0
COOPERATIVE RABOBANK UA/NY	12/28/17	12/27/17	12/27/17	50,000,000	49,998,028	0	49,998,028	0
COOPERATIVE RABOBANK UA/NY	12/28/17	12/27/17	12/27/17	50,000,000	49,998,028	0	49,998,028	0
COOPERATIVE RABOBANK UA/NY	12/28/17	12/27/17	12/27/17	50,000,000	49,998,028	0	49,998,028	0
COOPERATIVE RABOBANK UA/NY	12/28/17	12/27/17	12/27/17	8,650,000	8,649,659	0	8,649,659	0
COOPERATIVE RABOBANK UA/NY	12/29/17	12/28/17	12/28/17	50,000,000	49,998,028	0	49,998,028	0
COOPERATIVE RABOBANK UA/NY	12/29/17	12/28/17	12/28/17	50,000,000	49,998,028	0	49,998,028	0
COOPERATIVE RABOBANK UA/NY	12/29/17	12/28/17	12/28/17	50,000,000	49,998,028	0	49,998,028	0
COOPERATIVE RABOBANK UA/NY	12/29/17	12/28/17	12/28/17	50,000,000	49,998,028	0	49,998,028	0
COOPERATIVE RABOBANK UA/NY	12/29/17	12/28/17	12/28/17	50,000,000	49,998,028	0	49,998,028	0
CREDIT INDUSTRIEL ECDYAN	12/18/17	12/11/17	12/11/17	50,000,000	50,000,000	0	50,000,000	0
CREDIT INDUSTRIEL ECDYAN	12/18/17	12/11/17	12/11/17	50,000,000	50,000,000	0	50,000,000	0
CREDIT SUISSE, ZURICP	12/08/17	12/01/17	12/01/17	50,000,000	49,988,431	0	49,988,431	0
CREDIT SUISSE, ZURICP	12/08/17	12/01/17	12/01/17	50,000,000	49,988,431	0	49,988,431	0
CREDIT SUISSE, ZURICP	12/08/17	12/01/17	12/01/17	50,000,000	49,988,431	0	49,988,431	0
DZ BANK AG DEUTSCHECDYAN	03/16/18	12/15/17	12/18/17	50,000,000	50,000,000	0	50,000,000	0
DZ BANK AG DEUTSCHECP4-2	03/22/18	12/08/17	12/11/17	50,000,000	49,775,556	0	49,775,556	0
DZ BANK AG DEUTSCHECP4-2	12/04/17	12/01/17	12/01/17	50,000,000	49,995,167	0	49,995,167	0
DZ BANK AG DEUTSCHECP4-2	12/04/17	12/01/17	12/01/17	50,000,000	49,995,167	0	49,995,167	0
DZ BANK AG DEUTSCHECP4-2	12/04/17	12/01/17	12/01/17	50,000,000	49,995,167	0	49,995,167	0
DZ BANK AG DEUTSCHECP4-2	12/04/17	12/01/17	12/01/17	44,200,000	44,195,727	0	44,195,727	0
DZ BANK AG DEUTSCHECP4-2	12/05/17	12/04/17	12/04/17	50,000,000	49,998,389	0	49,998,389	0
DZ BANK AG DEUTSCHECP4-2	12/05/17	12/04/17	12/04/17	44,300,000	44,298,573	0	44,298,573	0
DZ BANK AG DEUTSCHECP4-2	12/05/17	12/04/17	12/04/17	50,000,000	49,998,389	0	49,998,389	0
DZ BANK AG DEUTSCHECP4-2	12/05/17	12/04/17	12/04/17	50,000,000	49,998,389	0	49,998,389	0
DZ BANK AG DEUTSCHECP4-2	12/05/17	12/04/17	12/04/17	50,000,000	49,998,389	0	49,998,389	0
DZ BANK AG DEUTSCHECP4-2	12/05/17	12/04/17	12/04/17	50,000,000	49,998,389	0	49,998,389	0
DZ BANK AG DEUTSCHECP4-2	12/06/17	12/05/17	12/05/17	50,000,000	49,998,389	0	49,998,389	0
DZ BANK AG DEUTSCHECP4-2	12/06/17	12/05/17	12/05/17	50,000,000	49,998,389	0	49,998,389	0
DZ BANK AG DEUTSCHECP4-2	12/13/17	12/12/17	12/12/17	31,650,000	31,648,980	0	31,648,980	0
DZ BANK AG DEUTSCHECP4-2	12/14/17	12/13/17	12/13/17	50,000,000	49,998,389	0	49,998,389	0
DZ BANK AG DEUTSCHECP4-2	12/14/17	12/13/17	12/13/17	50,000,000	49,998,389	0	49,998,389	0
DZ BANK AG DEUTSCHECP4-2	12/14/17	12/13/17	12/13/17	30,000,000	29,999,033	0	29,999,033	0
DZ BANK AG DEUTSCHECP4-2	12/18/17	12/15/17	12/15/17	50,000,000	49,994,125	0	49,994,125	0
DZ BANK AG DEUTSCHECP4-2	12/18/17	12/15/17	12/15/17	8,700,000	8,698,978	0	8,698,978	0
DZ BANK AG DEUTSCHECP4-2	12/18/17	12/15/17	12/15/17	50,000,000	49,994,125	0	49,994,125	0
DZ BANK AG DEUTSCHECP4-2	12/19/17	12/18/17	12/18/17	50,000,000	49,998,042	0	49,998,042	0
DZ BANK AG DEUTSCHECP4-2	12/19/17	12/18/17	12/18/17	9,000,000	8,999,648	0	8,999,648	0
DZ BANK AG DEUTSCHECP4-2	12/20/17	12/19/17	12/19/17	47,600,000	47,598,136	0	47,598,136	0
DZ BANK AG DEUTSCHECP4-2	12/21/17	12/20/17	12/20/17	47,900,000	47,898,124	0	47,898,124	0
DZ BANK AG DEUTSCHECP4-2	12/22/17	12/21/17	12/21/17	50,000,000	49,998,042	0	49,998,042	0
DZ BANK AG DEUTSCHECP4-2	12/22/17	12/21/17	12/21/17	50,000,000	49,998,042	0	49,998,042	0
DZ BANK AG DEUTSCHECP4-2	12/22/17	12/21/17	12/21/17	50,000,000	49,998,042	0	49,998,042	0
DZ BANK AG DEUTSCHECP4-2	12/22/17	12/21/17	12/21/17	50,000,000	49,998,042	0	49,998,042	0
DZ BANK AG DEUTSCHECP4-2	12/22/17	12/21/17	12/21/17	50,000,000	49,998,042	0	49,998,042	0
DZ BANK AG DEUTSCHECP4-2	12/22/17	12/21/17	12/21/17	15,300,000	15,299,401	0	15,299,401	0
DZ BANK AG DEUTSCHECP4-2	12/26/17	12/22/17	12/22/17	50,000,000	49,992,167	0	49,992,167	0
DZ BANK AG DEUTSCHECP4-2	12/26/17	12/22/17	12/22/17	50,000,000	49,992,167	0	49,992,167	0
DZ BANK AG DEUTSCHECP4-2	12/26/17	12/22/17	12/22/17	50,000,000	49,992,167	0	49,992,167	0
DZ BANK AG DEUTSCHECP4-2	12/26/17	12/22/17	12/22/17	50,000,000	49,992,167	0	49,992,167	0
DZ BANK AG DEUTSCHECP4-2	12/26/17	12/22/17	12/22/17	50,000,000	49,992,167	0	49,992,167	0
DZ BANK AG DEUTSCHECP4-2	12/26/17	12/22/17	12/22/17	30,420,000	30,415,234	0	30,415,234	0
DZ BANK AG DEUTSCHECP4-2	12/27/17	12/26/17	12/26/17	50,000,000	49,998,042	0	49,998,042	0
DZ BANK AG DEUTSCHECP4-2	12/27/17	12/26/17	12/26/17	50,000,000	49,998,042	0	49,998,042	0
DZ BANK AG DEUTSCHECP4-2	12/27/17	12/26/17	12/26/17	50,000,000	49,998,042	0	49,998,042	0
DZ BANK AG DEUTSCHECP4-2	12/27/17	12/26/17	12/26/17	50,000,000	49,998,042	0	49,998,042	0
DZ BANK AG DEUTSCHECP4-2	12/27/17	12/26/17	12/26/17	50,000,000	49,998,042	0	49,998,042	0
DZ BANK AG DEUTSCHECP4-2	12/27/17	12/26/17	12/26/17	50,000,000	49,998,042	0	49,998,042	0
DZ BANK AG DEUTSCHECP4-2	12/27/17	12/26/17	12/26/17	50,000,000	49,998,042	0	49,998,042	0

TRADING ACTIVITY FOR DECEMBER 2017

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
DZ BANK AG DEUTSCHECP4-2	12/27/17	12/26/17	12/26/17	50,000,000	49,998,042	0	49,998,042	0
DZ BANK AG DEUTSCHECP4-2	12/29/17	12/28/17	12/28/17	50,000,000	49,998,042	0	49,998,042	0
DZ BANK AG DEUTSCHECP4-2	12/29/17	12/28/17	12/28/17	50,000,000	49,998,042	0	49,998,042	0
DZ BANK AG DEUTSCHECP4-2	12/29/17	12/28/17	12/28/17	5,800,000	5,799,773	0	5,799,773	0
FAIRWAY FINANCE CO,CPABS4	12/27/17	12/26/17	12/26/17	50,000,000	49,998,028	0	49,998,028	0
FAIRWAY FINANCE CO,CPABS4	12/27/17	12/26/17	12/26/17	26,400,000	26,398,959	0	26,398,959	0
GOTHAM FUNDING CORPCPABS4	03/07/18	12/12/17	12/12/17	50,000,000	49,811,111	0	49,811,111	0
GOTHAM FUNDING CORPCPABS4	03/08/18	12/12/17	12/12/17	3,005,000	2,993,371	0	2,993,371	0
GOTHAM FUNDING CORPCPABS4	03/09/18	12/12/17	12/12/17	12,600,000	12,550,671	0	12,550,671	0
GOTHAM FUNDING CORPCPABS4	03/13/18	12/14/17	12/14/17	50,000,000	49,797,278	0	49,797,278	0
GOTHAM FUNDING CORPCPABS4	03/15/18	12/14/17	12/14/17	50,000,000	49,793,986	0	49,793,986	0
GOTHAM FUNDING CORPCPABS4	03/15/18	12/14/17	12/14/17	25,000,000	24,896,993	0	24,896,993	0
GOTHAM FUNDING CORPCPABS4	03/21/18	12/21/17	12/21/17	43,000,000	42,804,350	0	42,804,350	0
HARRIS COUNTY CULTURAL EDUCATION FACILITIES FINANCE CORP	12/01/24	12/28/17	12/28/17	28,000,000	28,000,000	25,223	28,025,223	0
LMA-AMERICAS LLCCPABS4-2	12/04/17	12/01/17	12/01/17	50,000,000	49,995,083	0	49,995,083	0
LMA-AMERICAS LLCCPABS4-2	12/04/17	12/01/17	12/01/17	50,000,000	49,995,083	0	49,995,083	0
LMA-AMERICAS LLCCPABS4-2	12/04/17	12/01/17	12/01/17	20,100,000	20,097,990	0	20,097,990	0
LMA-AMERICAS LLCCPABS4-2	12/05/17	12/04/17	12/04/17	50,000,000	49,998,361	0	49,998,361	0
LMA-AMERICAS LLCCPABS4-2	12/05/17	12/04/17	12/04/17	50,000,000	49,998,361	0	49,998,361	0
LMA-AMERICAS LLCCPABS4-2	12/05/17	12/04/17	12/04/17	50,000,000	49,998,361	0	49,998,361	0
LMA-AMERICAS LLCCPABS4-2	12/05/17	12/04/17	12/04/17	50,000,000	49,998,361	0	49,998,361	0
LMA-AMERICAS LLCCPABS4-2	12/05/17	12/04/17	12/04/17	50,000,000	49,998,361	0	49,998,361	0
LMA-AMERICAS LLCCPABS4-2	12/05/17	12/04/17	12/04/17	50,000,000	49,998,361	0	49,998,361	0
LMA-AMERICAS LLCCPABS4-2	12/05/17	12/04/17	12/04/17	50,000,000	49,998,361	0	49,998,361	0
LMA-AMERICAS LLCCPABS4-2	12/06/17	12/05/17	12/05/17	50,000,000	49,998,361	0	49,998,361	0
LMA-AMERICAS LLCCPABS4-2	12/06/17	12/05/17	12/05/17	50,000,000	49,998,361	0	49,998,361	0
LMA-AMERICAS LLCCPABS4-2	12/07/17	12/06/17	12/06/17	30,000,000	29,999,017	0	29,999,017	0
LMA-AMERICAS LLCCPABS4-2	12/08/17	12/07/17	12/07/17	35,000,000	34,998,853	0	34,998,853	0
LMA-AMERICAS LLCCPABS4-2	12/12/17	12/06/17	12/06/17	50,000,000	49,990,000	0	49,990,000	0
LMA-AMERICAS LLCCPABS4-2	12/12/17	12/06/17	12/06/17	50,000,000	49,990,000	0	49,990,000	0
LMA-AMERICAS LLCCPABS4-2	12/12/17	12/06/17	12/06/17	50,000,000	49,990,000	0	49,990,000	0
LMA-AMERICAS LLCCPABS4-2	12/12/17	12/06/17	12/06/17	50,000,000	49,990,000	0	49,990,000	0
LMA-AMERICAS LLCCPABS4-2	12/12/17	12/06/17	12/06/17	50,000,000	49,990,000	0	49,990,000	0
LMA-AMERICAS LLCCPABS4-2	12/12/17	12/06/17	12/06/17	22,400,000	22,395,520	0	22,395,520	0
LMA-AMERICAS LLCCPABS4-2	12/12/17	12/11/17	12/11/17	50,000,000	49,998,361	0	49,998,361	0
LMA-AMERICAS LLCCPABS4-2	12/13/17	12/12/17	12/12/17	50,000,000	49,998,361	0	49,998,361	0
LMA-AMERICAS LLCCPABS4-2	12/13/17	12/12/17	12/12/17	50,000,000	49,998,361	0	49,998,361	0
LMA-AMERICAS LLCCPABS4-2	12/14/17	12/13/17	12/13/17	50,000,000	49,998,361	0	49,998,361	0
LMA-AMERICAS LLCCPABS4-2	12/14/17	12/13/17	12/13/17	44,900,000	44,898,528	0	44,898,528	0
LMA-AMERICAS LLCCPABS4-2	12/15/17	12/14/17	12/14/17	50,000,000	49,998,014	0	49,998,014	0
LMA-AMERICAS LLCCPABS4-2	12/15/17	12/14/17	12/14/17	47,500,000	47,498,113	0	47,498,113	0
LMA-AMERICAS LLCCPABS4-2	12/19/17	12/18/17	12/18/17	50,000,000	49,998,014	0	49,998,014	0
LMA-AMERICAS LLCCPABS4-2	12/19/17	12/18/17	12/18/17	50,000,000	49,998,014	0	49,998,014	0
LMA-AMERICAS LLCCPABS4-2	12/20/17	12/19/17	12/19/17	50,000,000	49,998,014	0	49,998,014	0
LMA-AMERICAS LLCCPABS4-2	12/20/17	12/19/17	12/19/17	37,000,000	36,998,530	0	36,998,530	0
LMA-AMERICAS LLCCPABS4-2	12/21/17	12/20/17	12/20/17	50,000,000	49,997,986	0	49,997,986	0
LMA-AMERICAS LLCCPABS4-2	12/21/17	12/20/17	12/20/17	40,000,000	39,998,389	0	39,998,389	0
LMA-AMERICAS LLCCPABS4-2	12/22/17	12/21/17	12/21/17	50,000,000	49,997,986	0	49,997,986	0
LMA-AMERICAS LLCCPABS4-2	12/27/17	12/22/17	12/22/17	50,000,000	49,989,931	0	49,989,931	0
LMA-AMERICAS LLCCPABS4-2	12/27/17	12/22/17	12/22/17	50,000,000	49,989,931	0	49,989,931	0
LMA-AMERICAS LLCCPABS4-2	12/28/17	12/27/17	12/27/17	50,000,000	49,998,000	0	49,998,000	0
LMA-AMERICAS LLCCPABS4-2	12/28/17	12/27/17	12/27/17	50,000,000	49,998,000	0	49,998,000	0
LMA-AMERICAS LLCCPABS4-2	01/02/18	12/29/17	12/29/17	50,000,000	49,992,667	0	49,992,667	0
LMA-AMERICAS LLCCPABS4-2	01/02/18	12/29/17	12/29/17	50,000,000	49,992,667	0	49,992,667	0
LMA-AMERICAS LLCCPABS4-2	02/02/18	12/04/17	12/04/17	50,000,000	49,875,833	0	49,875,833	0
LMA-AMERICAS LLCCPABS4-2	02/02/18	12/04/17	12/04/17	50,000,000	49,875,833	0	49,875,833	0
LMA-AMERICAS LLCCPABS4-2	02/02/18	12/05/17	12/05/17	50,000,000	49,877,903	0	49,877,903	0
LMA-AMERICAS LLCCPABS4-2	02/02/18	12/05/17	12/05/17	30,000,000	29,926,742	0	29,926,742	0
LMA-AMERICAS LLCCPABS4-2	02/05/18	12/07/17	12/07/17	50,000,000	49,875,000	0	49,875,000	0
LMA-AMERICAS LLCCPABS4-2	02/16/18	12/19/17	12/19/17	50,000,000	49,864,792	0	49,864,792	0
LONG ISLAND POWER AUTHORITY	01/04/18	12/07/17	12/07/17	50,000,000	50,000,000	0	50,000,000	0
MALAYAN BANKING BERCPLOC	03/21/18	12/14/17	12/14/17	50,000,000	49,770,972	0	49,770,972	0
MALAYAN BANKING BERCPLOC	03/21/18	12/14/17	12/14/17	33,000,000	32,848,842	0	32,848,842	0
MANHATTAN ASSET FUNCPABS4	03/27/18	12/28/17	12/28/17	50,000,000	49,777,500	0	49,777,500	0
MANHATTAN ASSET FUNCPABS4	03/27/18	12/28/17	12/28/17	3,000,000	2,986,650	0	2,986,650	0
MANHATTAN ASSET FUNCPABS4	03/27/18	12/28/17	12/28/17	20,179,000	20,089,203	0	20,089,203	0
MIZUHO BANK LTD,CP	12/12/17	12/05/17	12/05/17	45,000,000	44,989,544	0	44,989,544	0
MIZUHO BANK LTD,CP	12/14/17	12/07/17	12/07/17	50,000,000	49,988,382	0	49,988,382	0
MIZUHO BANK LTD,CP	12/14/17	12/07/17	12/07/17	50,000,000	49,988,382	0	49,988,382	0

TRADING ACTIVITY FOR DECEMBER 2017

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
MIZUHO BANK LTD,CP	12/14/17	12/07/17	12/07/17	40,000,000	39,990,706	0	39,990,706	0
MIZUHO BANK LTD/NY	03/14/18	12/12/17	12/12/17	25,000,000	25,000,050	0	25,027,390	0
MIZUHO BANK LTD,CDYAN	03/07/18	12/07/17	12/07/17	50,000,000	50,000,000	0	50,000,000	0
MIZUHO BANK LTD,CDYAN	03/07/18	12/07/17	12/07/17	25,000,000	25,000,000	0	25,000,000	0
MIZUHO BANK LTD,CDYAN	12/15/17	12/08/17	12/08/17	50,000,000	50,000,000	0	50,000,000	0
MIZUHO BANK LTD,CDYAN	12/15/17	12/08/17	12/08/17	50,000,000	50,000,000	0	50,000,000	0
NATIONAL AUSTRALIA BANK LTD	01/19/18	12/26/17	12/27/17	50,000,000	50,006,500	22,056	50,028,556	0
NATIONAL AUSTRALIA BANK LTD	01/19/18	12/26/17	12/27/17	44,000,000	44,005,720	19,409	44,025,129	0
OLD LINE FUNDING, LCPABS4	06/11/18	12/05/17	12/05/17	40,000,000	39,644,889	0	39,644,889	0
OLD LINE FUNDING, LLC, AP	04/20/18	12/21/17	12/21/17	50,000,000	49,700,000	0	49,700,000	0
OLD LINE FUNDING, LLC, AP	04/30/18	12/27/17	12/28/17	50,000,000	49,692,500	0	49,692,500	0
OLD LINE FUNDING LLC	11/29/18	12/01/17	12/04/17	50,000,000	50,000,000	0	50,000,000	0
ROYAL BANK OF CANADA/NEWYORK NY	12/06/18	12/06/17	12/06/17	25,000,000	25,000,000	0	25,000,000	0
SOCIETE GENERALE SA	12/13/17	12/12/17	12/12/17	50,000,000	49,998,333	0	49,998,333	0
SOCIETE GENERALE SA	12/26/17	12/22/17	12/22/17	31,000,000	30,995,109	0	30,995,109	0
STANDARD CHARTERED BANK/NEWYORK	01/23/18	12/28/17	12/28/17	50,000,000	50,000,047	2,434	50,002,481	0
STANDARD CHARTERED BANK/NEWYORK	01/23/18	12/28/17	12/28/17	25,000,000	25,000,024	1,217	25,001,240	0
STARBIRD FUNDING COCPABS4	12/04/17	12/01/17	12/01/17	40,400,000	40,395,960	0	40,395,960	0
STARBIRD FUNDING COCPABS4	12/05/17	12/04/17	12/04/17	50,000,000	49,998,333	0	49,998,333	0
STARBIRD FUNDING COCPABS4	12/05/17	12/04/17	12/04/17	40,500,000	40,498,650	0	40,498,650	0
STARBIRD FUNDING COCPABS4	12/06/17	12/05/17	12/05/17	50,000,000	49,998,333	0	49,998,333	0
STARBIRD FUNDING COCPABS4	12/06/17	12/05/17	12/05/17	40,400,000	40,398,653	0	40,398,653	0
STARBIRD FUNDING COCPABS4	12/07/17	12/06/17	12/06/17	42,000,000	41,998,600	0	41,998,600	0
STARBIRD FUNDING COCPABS4	12/11/17	12/08/17	12/08/17	41,800,000	41,795,820	0	41,795,820	0
STARBIRD FUNDING COCPABS4	12/12/17	12/11/17	12/11/17	41,700,000	41,698,610	0	41,698,610	0
STARBIRD FUNDING COCPABS4	12/13/17	12/12/17	12/12/17	41,800,000	41,798,607	0	41,798,607	0
STARBIRD FUNDING COCPABS4	12/14/17	12/13/17	12/13/17	41,900,000	41,898,603	0	41,898,603	0
STARBIRD FUNDING COCPABS4	12/15/17	12/14/17	12/14/17	42,200,000	42,198,335	0	42,198,335	0
STARBIRD FUNDING COCPABS4	12/18/17	12/15/17	12/15/17	42,400,000	42,394,877	0	42,394,877	0
STARBIRD FUNDING COCPABS4	12/19/17	12/18/17	12/18/17	42,600,000	42,598,284	0	42,598,284	0
STARBIRD FUNDING COCPABS4	12/20/17	12/19/17	12/19/17	41,300,000	41,298,336	0	41,298,336	0
STARBIRD FUNDING COCPABS4	12/21/17	12/20/17	12/20/17	41,600,000	41,598,324	0	41,598,324	0
STARBIRD FUNDING COCPABS4	12/22/17	12/21/17	12/21/17	41,800,000	41,798,316	0	41,798,316	0
STARBIRD FUNDING COCPABS4	12/26/17	12/22/17	12/22/17	42,000,000	41,993,233	0	41,993,233	0
STARBIRD FUNDING COCPABS4	12/27/17	12/26/17	12/26/17	42,100,000	42,098,304	0	42,098,304	0
STARBIRD FUNDING COCPABS4	12/28/17	12/27/17	12/27/17	50,000,000	49,997,986	0	49,997,986	0
STARBIRD FUNDING COCPABS4	12/29/17	12/28/17	12/28/17	46,900,000	46,898,111	0	46,898,111	0
STARBIRD FUNDING COCPABS4	01/02/18	12/29/17	12/29/17	47,800,000	47,792,299	0	47,792,299	0
STARBIRD FUNDING COCPABS4	03/06/18	12/06/17	12/06/17	50,000,000	49,803,750	0	49,803,750	0
STARBIRD FUNDING COCPABS4	03/06/18	12/06/17	12/06/17	48,500,000	48,309,638	0	48,309,638	0
STARBIRD FUNDING COCPABS4	03/09/18	12/01/17	12/01/17	50,000,000	49,789,028	0	49,789,028	0
SUMITOMO MITSUI BANKING CORP	01/18/18	12/12/17	12/14/17	30,000,000	29,996,100	182,500	30,178,600	0
SUMITOMO MITSUI BANKING CORP	01/16/18	12/28/17	12/29/17	13,750,000	13,749,546	108,950	13,858,496	0
SUMITOMO MITSUI TRUCDYAN	01/03/18	12/27/17	12/27/17	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	01/03/18	12/27/17	12/27/17	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	01/03/18	12/27/17	12/27/17	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	01/03/18	12/27/17	12/27/17	50,000,000	50,000,000	0	50,000,000	0
SVENSKA HANDELSBANKEN/NEWYORK NY	12/07/17	12/01/17	12/01/17	25,000,000	25,002,250	106,086	25,108,336	0
THUNDER BAY FUNDINGCP4-2	06/05/18	12/05/17	12/06/17	30,000,000	29,743,583	0	29,743,583	0
THUNDER BAY FUNDINGCP4-2	06/11/18	12/06/17	12/06/17	50,000,000	49,558,472	0	49,558,472	0
THUNDER BAY FUNDINGCP4-2	06/11/18	12/06/17	12/06/17	5,000,000	4,955,847	0	4,955,847	0
THUNDER BAY FUNDINGCP4-2	06/15/18	12/14/17	12/14/17	40,000,000	39,642,133	0	39,642,133	0
THUNDER BAY FUNDING, LLC,	04/20/18	12/20/17	12/21/17	49,000,000	48,706,000	0	48,706,000	0
TORONTO DOMINION BACP4-2	01/02/18	12/29/17	12/29/17	50,000,000	49,992,556	0	49,992,556	0
TORONTO DOMINION BACP4-2	01/02/18	12/29/17	12/29/17	50,000,000	49,992,556	0	49,992,556	0
TORONTO DOMINION BACP4-2	01/02/18	12/29/17	12/29/17	30,000,000	29,995,533	0	29,995,533	0
TORONTO DOMINION BACP4-2	01/03/18	12/27/17	12/27/17	30,000,000	29,991,658	0	29,991,658	0
TORONTO DOMINION BANK, DE	12/03/18	12/01/17	12/01/17	50,000,000	50,000,000	0	50,000,000	0
TORONTO DOMINION BANK, DE	12/03/18	12/01/17	12/01/17	50,000,000	50,000,000	0	50,000,000	0
TORONTO DOMINION BANK, DE	12/03/18	12/01/17	12/01/17	3,000,000	3,000,000	0	3,000,000	0
WELLS FARGO BANK NA	12/27/18	12/27/17	12/27/17	50,000,000	50,000,000	0	50,000,000	0
WELLS FARGO BANK NA	12/27/18	12/27/17	12/27/17	39,000,000	39,000,000	0	39,000,000	0
WESTPAC BANKING CORCP4-2	01/31/18	12/29/17	12/29/17	50,000,000	49,928,959	0	49,928,959	0
WESTPAC BANKING CORCP4-2	01/31/18	12/29/17	12/29/17	50,000,000	49,928,959	0	49,928,959	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	12/01/17	12/01/17	145,035,603	145,035,603	0	145,035,603	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	12/04/17	12/04/17	1,512,635	1,512,635	0	1,512,635	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	12/06/17	12/06/17	1,066,341	1,066,341	0	1,066,341	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	12/07/17	12/07/17	632,117	632,117	0	632,117	0

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Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
DREYFUS GOVT CASH MGMT FUND	02/01/22	12/08/17	12/08/17	884,723	884,723	0	884,723	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	12/14/17	12/14/17	22,769	22,769	0	22,769	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	12/15/17	12/15/17	263,087	263,087	0	263,087	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	12/19/17	12/19/17	4,415,671	4,415,671	0	4,415,671	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	12/21/17	12/21/17	1,242,128	1,242,128	0	1,242,128	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	12/26/17	12/26/17	4,621,686	4,621,686	0	4,621,686	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	12/28/17	12/28/17	426,604	426,604	0	426,604	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	12/29/17	12/29/17	502,546,701	502,546,701	0	502,546,701	0
MIZUHO TRIPARTY	12/04/17	12/01/17	12/01/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	12/04/17	12/01/17	12/01/17	225,000,000	225,000,000	0	225,000,000	0
MIZUHO TRIPARTY	12/05/17	12/04/17	12/04/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	12/05/17	12/04/17	12/04/17	85,000,000	85,000,000	0	85,000,000	0
BANK OF AMERICA TRIPARTY	12/06/17	12/05/17	12/05/17	145,000,000	145,000,000	0	145,000,000	0
MIZUHO TRIPARTY	12/06/17	12/05/17	12/05/17	15,000,000	15,000,000	0	15,000,000	0
MIZUHO TRIPARTY	12/07/17	12/06/17	12/06/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	12/07/17	12/06/17	12/06/17	255,000,000	255,000,000	0	255,000,000	0
MIZUHO TRIPARTY	12/08/17	12/07/17	12/07/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	12/08/17	12/07/17	12/07/17	165,000,000	165,000,000	0	165,000,000	0
MIZUHO TRIPARTY	12/11/17	12/08/17	12/08/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	12/11/17	12/08/17	12/08/17	75,000,000	75,000,000	0	75,000,000	0
MIZUHO TRIPARTY	12/12/17	12/11/17	12/11/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	12/12/17	12/11/17	12/11/17	195,000,000	195,000,000	0	195,000,000	0
MIZUHO TRIPARTY	12/13/17	12/12/17	12/12/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	12/13/17	12/12/17	12/12/17	180,000,000	180,000,000	0	180,000,000	0
MIZUHO TRIPARTY	12/14/17	12/13/17	12/13/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	12/14/17	12/13/17	12/13/17	140,000,000	140,000,000	0	140,000,000	0
MIZUHO TRIPARTY	12/15/17	12/14/17	12/14/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	12/15/17	12/14/17	12/14/17	190,000,000	190,000,000	0	190,000,000	0
MIZUHO TRIPARTY	12/18/17	12/15/17	12/15/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	12/18/17	12/15/17	12/15/17	680,000,000	680,000,000	0	680,000,000	0
MIZUHO TRIPARTY	12/19/17	12/18/17	12/18/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	12/19/17	12/18/17	12/18/17	25,000,000	25,000,000	0	25,000,000	0
MIZUHO TRIPARTY	12/20/17	12/19/17	12/19/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	12/20/17	12/19/17	12/19/17	90,000,000	90,000,000	0	90,000,000	0
MIZUHO TRIPARTY	12/21/17	12/20/17	12/20/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	12/21/17	12/20/17	12/20/17	120,000,000	120,000,000	0	120,000,000	0
MIZUHO TRIPARTY	12/22/17	12/21/17	12/21/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	12/22/17	12/21/17	12/21/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	12/26/17	12/22/17	12/22/17	200,000,000	200,000,000	0	200,000,000	0
MIZUHO TRIPARTY	12/26/17	12/22/17	12/22/17	15,000,000	15,000,000	0	15,000,000	0
MIZUHO TRIPARTY	12/27/17	12/26/17	12/26/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	12/27/17	12/26/17	12/26/17	100,000,000	100,000,000	0	100,000,000	0
MIZUHO TRIPARTY	12/28/17	12/27/17	12/27/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	12/28/17	12/27/17	12/27/17	175,000,000	175,000,000	0	175,000,000	0
MIZUHO TRIPARTY	12/29/17	12/28/17	12/28/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	12/29/17	12/28/17	12/28/17	85,000,000	85,000,000	0	85,000,000	0
MIZUHO TRIPARTY	01/02/18	12/29/17	12/29/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	01/02/18	12/29/17	12/29/17	250,000,000	250,000,000	0	250,000,000	0
MIZUHO BANK LTD,CDEUR	01/05/18	12/01/17	12/05/17	80,000,000	79,894,739	0	79,894,739	0
<i>Total Buys</i>				22,889,604,065	22,875,636,476	467,873	22,876,131,689	0
<i>Cash Closes</i>								
ANGLESEA FUNDING LLC	03/19/18	12/11/17	12/11/17	70,000,000	70,000,000	63,401	70,063,401	0
<i>Total Cash Closes</i>				70,000,000	70,000,000	63,401	70,063,401	0
<i>Deposits</i>								
ABN AMRO BANK NV,ATD 1.21 20171208	12/08/17	12/01/17	12/01/17	250,000,000	250,000,000	0	250,000,000	0
DNB BANK ASATDCAY 1.16 20171204	12/04/17	12/01/17	12/01/17	200,000,000	200,000,000	0	200,000,000	0
CREDIT SUISSE AGTDCAY 1.18 20171208	12/08/17	12/01/17	12/01/17	150,000,000	150,000,000	0	150,000,000	0
SVENSKA HANDELSBANKTDCAY 1.16 20171204	12/04/17	12/01/17	12/01/17	200,000,000	200,000,000	0	200,000,000	0
SVENSKA HANDELSBANKTDCAY 1.16 20171204	12/04/17	12/01/17	12/01/17	125,000,000	125,000,000	0	125,000,000	0
DNB BANK ASATDCAY 1.16 20171204	12/04/17	12/01/17	12/01/17	200,000,000	200,000,000	0	200,000,000	0
DNB BANK ASATDCAY 1.16 20171205	12/05/17	12/04/17	12/04/17	300,000,000	300,000,000	0	300,000,000	0
SVENSKA HANDELSBANKTDCAY 1.16 20171205	12/05/17	12/04/17	12/04/17	300,000,000	300,000,000	0	300,000,000	0
DNB BANK ASATDCAY 1.16 20171206	12/06/17	12/05/17	12/05/17	300,000,000	300,000,000	0	300,000,000	0
SVENSKA HANDELSBANKTDCAY 1.16 20171206	12/06/17	12/05/17	12/05/17	300,000,000	300,000,000	0	300,000,000	0
ABN AMRO BANK NV,ATD 1.21 20171212	12/12/17	12/05/17	12/05/17	233,000,000	233,000,000	0	233,000,000	0
SVENSKA HANDELSBANKTDCAY 1.16 20171207	12/07/17	12/06/17	12/06/17	300,000,000	300,000,000	0	300,000,000	0
UBS AGTDCAY 1.17 20171207	12/07/17	12/06/17	12/06/17	5,000,000	5,000,000	0	5,000,000	0
DNB BANK ASATDCAY 1.16 20171207	12/07/17	12/06/17	12/06/17	300,000,000	300,000,000	0	300,000,000	0
DNB BANK ASATDCAY 1.16 20171208	12/08/17	12/07/17	12/07/17	300,000,000	300,000,000	0	300,000,000	0
SVENSKA HANDELSBANKTDCAY 1.16 20171208	12/08/17	12/07/17	12/07/17	300,000,000	300,000,000	0	300,000,000	0
SVENSKA HANDELSBANKTDCAY 1.16 20171211	12/11/17	12/08/17	12/08/17	300,000,000	300,000,000	0	300,000,000	0

TRADING ACTIVITY FOR DECEMBER 2017

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
ABN AMRO BANK NV,ATD 1.24 20171215	12/15/17	12/08/17	12/08/17	260,000,000	260,000,000	0	260,000,000	0
DNB BANK ASATDCAY 1.16 20171211	12/11/17	12/08/17	12/08/17	300,000,000	300,000,000	0	300,000,000	0
SVENSKA HANDELSBANKTDCAY 1.16 20171211	12/11/17	12/08/17	12/08/17	175,000,000	175,000,000	0	175,000,000	0
DNB BANK ASATDCAY 1.16 20171211	12/11/17	12/08/17	12/08/17	175,000,000	175,000,000	0	175,000,000	0
CREDIT SUISSE AGTDCAY 1.23 20171215	12/15/17	12/08/17	12/08/17	150,000,000	150,000,000	0	150,000,000	0
DNB BANK ASATDCAY 1.16 20171212	12/12/17	12/11/17	12/11/17	300,000,000	300,000,000	0	300,000,000	0
SVENSKA HANDELSBANKTDCAY 1.16 20171212	12/12/17	12/11/17	12/11/17	475,000,000	475,000,000	0	475,000,000	0
DNB BANK ASATDCAY 1.16 20171212	12/12/17	12/11/17	12/11/17	200,000,000	200,000,000	0	200,000,000	0
ABN AMRO BANK NV,ATD 1.39 20171219	12/19/17	12/12/17	12/12/17	240,000,000	240,000,000	0	240,000,000	0
SVENSKA HANDELSBANKTDCAY 1.16 20171213	12/13/17	12/12/17	12/12/17	400,000,000	400,000,000	0	400,000,000	0
DNB BANK ASATDCAY 1.16 20171213	12/13/17	12/12/17	12/12/17	200,000,000	200,000,000	0	200,000,000	0
SVENSKA HANDELSBANKTDCAY 1.16 20171214	12/14/17	12/13/17	12/13/17	350,000,000	350,000,000	0	350,000,000	0
DNB BANK ASATDCAY 1.16 20171214	12/14/17	12/13/17	12/13/17	200,000,000	200,000,000	0	200,000,000	0
SVENSKA HANDELSBANKTDCAY 1.41 20171215	12/15/17	12/14/17	12/14/17	350,000,000	350,000,000	0	350,000,000	0
ABN AMRO BANK NV,ATD 1.46 20171222	12/22/17	12/15/17	12/15/17	275,000,000	275,000,000	0	275,000,000	0
SVENSKA HANDELSBANKTDCAY 1.41 20171218	12/18/17	12/15/17	12/15/17	350,000,000	350,000,000	0	350,000,000	0
SVENSKA HANDELSBANKTDCAY 1.41 20171219	12/19/17	12/18/17	12/18/17	350,000,000	350,000,000	0	350,000,000	0
STANDARD CHARTERED TD 1.41 20171219	12/19/17	12/18/17	12/18/17	350,000,000	350,000,000	0	350,000,000	0
DNB BANK ASATDCAY 1.41 20171219	12/19/17	12/18/17	12/18/17	300,000,000	300,000,000	0	300,000,000	0
CREDIT SUISSE AGTDCAY 1.45 20171226	12/26/17	12/19/17	12/19/17	200,000,000	200,000,000	0	200,000,000	0
ABN AMRO BANK NV,ATD 1.46 20171227	12/27/17	12/19/17	12/19/17	275,000,000	275,000,000	0	275,000,000	0
UBS AGTDCAY 1.43 20171220	12/20/17	12/19/17	12/19/17	300,000,000	300,000,000	0	300,000,000	0
SVENSKA HANDELSBANKTDCAY 1.41 20171220	12/20/17	12/19/17	12/19/17	350,000,000	350,000,000	0	350,000,000	0
DNB BANK ASATDCAY 1.41 20171220	12/20/17	12/19/17	12/19/17	200,000,000	200,000,000	0	200,000,000	0
SVENSKA HANDELSBANKTDCAY 1.42 20171221	12/21/17	12/20/17	12/20/17	500,000,000	500,000,000	0	500,000,000	0
DNB BANK ASATDCAY 1.41 20171221	12/21/17	12/20/17	12/20/17	150,000,000	150,000,000	0	150,000,000	0
SVENSKA HANDELSBANKTDCAY 1.42 20171222	12/22/17	12/21/17	12/21/17	500,000,000	500,000,000	0	500,000,000	0
DNB BANK ASATDCAY 1.41 20171222	12/22/17	12/21/17	12/21/17	150,000,000	150,000,000	0	150,000,000	0
ABN AMRO BANK NV,ATD 1.46 20171229	12/29/17	12/22/17	12/22/17	275,000,000	275,000,000	0	275,000,000	0
UBS AGTDCAY 1.43 20171226	12/26/17	12/22/17	12/22/17	300,000,000	300,000,000	0	300,000,000	0
SVENSKA HANDELSBANKTDCAY 1.42 20171226	12/26/17	12/22/17	12/22/17	500,000,000	500,000,000	0	500,000,000	0
UBS AGTDCAY 1.45 20171229	12/29/17	12/26/17	12/26/17	160,000,000	160,000,000	0	160,000,000	0
DNB BANK ASATDCAY 1.41 20171227	12/27/17	12/26/17	12/26/17	500,000,000	500,000,000	0	500,000,000	0
SVENSKA HANDELSBANKTDCAY 1.42 20171227	12/27/17	12/26/17	12/26/17	560,000,000	560,000,000	0	560,000,000	0
ABN AMRO BANK NV,ATD 1.43 20180103	01/03/18	12/27/17	12/27/17	300,000,000	300,000,000	0	300,000,000	0
SVENSKA HANDELSBANKTDCAY 1.42 20171228	12/28/17	12/27/17	12/27/17	500,000,000	500,000,000	0	500,000,000	0
DNB BANK ASATDCAY 1.41 20171228	12/28/17	12/27/17	12/27/17	250,000,000	250,000,000	0	250,000,000	0
STANDARD CHARTERED TD 1.39 20180104	01/04/18	12/28/17	12/28/17	300,000,000	300,000,000	0	300,000,000	0
SVENSKA HANDELSBANKTDCAY 1.42 20171229	12/29/17	12/28/17	12/28/17	500,000,000	500,000,000	0	500,000,000	0
<i>Total Deposits</i>				<i>16,233,000,000</i>	<i>16,233,000,000</i>	<i>0</i>	<i>16,233,000,000</i>	<i>0</i>
<i>Maturities</i>								
ALBION CAPITAL LLC CPABS4	12/08/17	12/08/17	12/08/17	65,224,000	65,224,000	0	65,224,000	0
ALBION CAPITAL LLC CPABS4	12/22/17	12/22/17	12/22/17	56,643,000	56,643,000	0	56,643,000	0
ALBION CAPITAL LLC CPABS4	12/27/17	12/27/17	12/27/17	46,813,000	46,813,000	0	46,813,000	0
BELGIUM, GOVERNMENTECP	12/13/17	12/13/17	12/13/17	100,000,000	100,000,000	0	100,000,000	0
BELGIUM, GOVERNMENTECP	12/21/17	12/21/17	12/21/17	300,000,000	300,000,000	0	300,000,000	0
ANGLESEA FUNDING LLC CPABS4	12/01/17	12/01/17	12/01/17	5,740,000	5,740,000	0	5,740,000	0
ANTALIS S.A, CPABS4 CPABS4	12/05/17	12/05/17	12/05/17	65,090,000	65,090,000	0	65,090,000	0
ANTALIS S.A, CPABS4 CPABS4	12/06/17	12/06/17	12/06/17	8,000,000	8,000,000	0	8,000,000	0
ANTALIS S.A, CPABS4 CPABS4	12/07/17	12/07/17	12/07/17	141,900,000	141,900,000	0	141,900,000	0
ANTALIS S.A, CPABS4 CPABS4	12/11/17	12/11/17	12/11/17	20,000,000	20,000,000	0	20,000,000	0
ANTALIS S.A, CPABS4 CPABS4	12/12/17	12/12/17	12/12/17	65,130,000	65,130,000	0	65,130,000	0
ANTALIS S.A, CPABS4 CPABS4	12/13/17	12/13/17	12/13/17	20,000,000	20,000,000	0	20,000,000	0
ANTALIS S.A, CPABS4 CPABS4	12/14/17	12/14/17	12/14/17	134,870,000	134,870,000	0	134,870,000	0
ANTALIS S.A, CPABS4 CPABS4	12/18/17	12/18/17	12/18/17	36,180,000	36,180,000	0	36,180,000	0
ANTALIS S.A, CPABS4 CPABS4	12/19/17	12/19/17	12/19/17	52,720,000	52,720,000	0	52,720,000	0
ANTALIS S.A, CPABS4 CPABS4	12/21/17	12/21/17	12/21/17	248,790,000	248,790,000	0	248,790,000	0
ANTALIS S.A, CPABS4 CPABS4	12/27/17	12/27/17	12/27/17	156,000,000	156,000,000	0	156,000,000	0
ANTALIS S.A, CPABS4 CPABS4	12/28/17	12/28/17	12/28/17	147,520,000	147,520,000	0	147,520,000	0
ANTALIS S.A, CPABS4 CPABS4	12/29/17	12/29/17	12/29/17	20,440,000	20,440,000	0	20,440,000	0
ATLANTIC ASSET SECUCPABS4	12/01/17	12/01/17	12/01/17	165,000,000	165,000,000	0	165,000,000	0
ATLANTIC ASSET SECUCPABS4	12/07/17	12/07/17	12/07/17	70,000,000	70,000,000	0	70,000,000	0
ATLANTIC ASSET SECUCPABS4	12/11/17	12/11/17	12/11/17	80,000,000	80,000,000	0	80,000,000	0
ATLANTIC ASSET SECUCPABS4	12/13/17	12/13/17	12/13/17	66,500,000	66,500,000	0	66,500,000	0
ATLANTIC ASSET SECUCPABS4	12/14/17	12/14/17	12/14/17	165,000,000	165,000,000	0	165,000,000	0
ATLANTIC ASSET SECUCPABS4	12/15/17	12/15/17	12/15/17	165,000,000	165,000,000	0	165,000,000	0
ATLANTIC ASSET SECUCPABS4	12/19/17	12/19/17	12/19/17	315,000,000	315,000,000	0	315,000,000	0
ATLANTIC ASSET SECUCPABS4	12/20/17	12/20/17	12/20/17	55,100,000	55,100,000	0	55,100,000	0
ATLANTIC ASSET SECUCPABS4	12/28/17	12/28/17	12/28/17	110,900,000	110,900,000	0	110,900,000	0
ATLANTIC ASSET SECUCPABS4	12/29/17	12/29/17	12/29/17	50,000,000	50,000,000	0	50,000,000	0
BANK OF MONTREAL (CCDYAN)	12/15/17	12/15/17	12/15/17	49,000,000	49,000,000	0	49,000,000	0

TRADING ACTIVITY FOR DECEMBER 2017

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
BANK OF MONTREAL (CCDYAN)	12/22/17	12/22/17	12/22/17	35,000,000	35,000,000	0	35,000,000	0
BANK OF MONTREAL/CHICAGO IL	12/01/17	12/01/17	12/01/17	50,000,000	50,000,000	0	50,000,000	0
BANK OF MONTREAL (CCDYAN)	12/18/17	12/18/17	12/18/17	15,000,000	15,000,000	0	15,000,000	0
BANQUE ET CAISSE D'CP	12/01/17	12/01/17	12/01/17	75,000,000	75,000,000	0	75,000,000	0
BANQUE ET CAISSE D'CP	12/06/17	12/06/17	12/06/17	54,000,000	54,000,000	0	54,000,000	0
BANQUE ET CAISSE D'CP	12/11/17	12/11/17	12/11/17	15,000,000	15,000,000	0	15,000,000	0
BARTON CAPITAL LLC CPABS4-	12/01/17	12/01/17	12/01/17	75,500,000	75,500,000	0	75,500,000	0
BARTON CAPITAL LLC CPABS4-	12/04/17	12/04/17	12/04/17	176,300,000	176,300,000	0	176,300,000	0
BARTON CAPITAL LLC CPABS4-	12/11/17	12/11/17	12/11/17	3,000,000	3,000,000	0	3,000,000	0
BARTON CAPITAL LLC CPABS4-	12/13/17	12/13/17	12/13/17	146,900,000	146,900,000	0	146,900,000	0
BARTON CAPITAL LLC CPABS4-	12/14/17	12/14/17	12/14/17	175,000,000	175,000,000	0	175,000,000	0
BARTON CAPITAL LLC CPABS4-	12/18/17	12/18/17	12/18/17	105,000,000	105,000,000	0	105,000,000	0
BARTON CAPITAL LLC CPABS4-	12/19/17	12/19/17	12/19/17	36,000,000	36,000,000	0	36,000,000	0
CHARTA, LLC CPABS4-CPABS4	12/01/17	12/01/17	12/01/17	50,000,000	50,000,000	0	50,000,000	0
CHARTA, LLC CPABS4-CPABS4	12/07/17	12/07/17	12/07/17	40,000,000	40,000,000	0	40,000,000	0
CHARTA, LLC CPABS4-CPABS4	12/26/17	12/26/17	12/26/17	50,000,000	50,000,000	0	50,000,000	0
MIZUHO BANK LTD,CDEUR	12/05/17	12/05/17	12/05/17	75,000,000	75,000,000	0	75,000,000	0
MIZUHO BANK LTD,CDEUR	12/11/17	12/11/17	12/11/17	48,000,000	48,000,000	0	48,000,000	0
CITIBANK NA, NEWYOC	12/26/17	12/26/17	12/26/17	72,000,000	72,000,000	0	72,000,000	0
COLLATERALIZED COMMERCIAL PAPER CO LLC	12/11/17	12/11/17	12/11/17	50,000,000	50,000,000	0	50,000,000	0
COLLATERALIZED COMMERCIAL PAPER CO LLC	12/12/17	12/12/17	12/12/17	20,000,000	20,000,000	0	20,000,000	0
COLLATERALIZED COMMERCIAL PAPER CO LLC	12/22/17	12/22/17	12/22/17	15,000,000	15,000,000	0	15,000,000	0
COOPERATIEVE RABOBANK UA/NY	12/13/17	12/13/17	12/13/17	387,300,000	387,300,000	0	387,300,000	0
COOPERATIEVE RABOBANK UA/NY	12/14/17	12/14/17	12/14/17	387,400,000	387,400,000	0	387,400,000	0
COOPERATIEVE RABOBANK UA/NY	12/15/17	12/15/17	12/15/17	187,700,000	187,700,000	0	187,700,000	0
COOPERATIEVE RABOBANK UA/NY	12/18/17	12/18/17	12/18/17	500,000,000	500,000,000	0	500,000,000	0
COOPERATIEVE RABOBANK UA/NY	12/19/17	12/19/17	12/19/17	525,000,000	525,000,000	0	525,000,000	0
RABOBANK NEDERLAND CP	12/20/17	12/20/17	12/20/17	550,000,000	550,000,000	0	550,000,000	0
RABOBANK NEDERLAND CP	12/21/17	12/21/17	12/21/17	560,000,000	560,000,000	0	560,000,000	0
RABOBANK NEDERLAND CP	12/22/17	12/22/17	12/22/17	550,000,000	550,000,000	0	550,000,000	0
COOPERATIEVE RABOBANK UA/NY	12/26/17	12/26/17	12/26/17	550,000,000	550,000,000	0	550,000,000	0
COOPERATIEVE RABOBANK UA/NY	12/27/17	12/27/17	12/27/17	550,000,000	550,000,000	0	550,000,000	0
COOPERATIEVE RABOBANK UA/NY	12/28/17	12/28/17	12/28/17	508,650,000	508,650,000	0	508,650,000	0
COOPERATIEVE RABOBANK UA/NY	12/29/17	12/29/17	12/29/17	300,000,000	300,000,000	0	300,000,000	0
CREDIT INDUSTRIEL ECDYAN	12/18/17	12/18/17	12/18/17	100,000,000	100,000,000	0	100,000,000	0
CREDIT SUISSE, ZURICP	12/08/17	12/08/17	12/08/17	150,000,000	150,000,000	0	150,000,000	0
DZ BANK AG DEUTSCHECDYAN	12/15/17	12/15/17	12/15/17	75,000,000	75,000,000	0	75,000,000	0
DZ BANK AG DEUTSCHECP4-2	12/01/17	12/01/17	12/01/17	300,000,000	300,000,000	0	300,000,000	0
DZ BANK AG DEUTSCHECP4-2	12/04/17	12/04/17	12/04/17	194,200,000	194,200,000	0	194,200,000	0
DZ BANK AG DEUTSCHECP4-2	12/05/17	12/05/17	12/05/17	294,300,000	294,300,000	0	294,300,000	0
DZ BANK AG DEUTSCHECP4-2	12/06/17	12/06/17	12/06/17	150,000,000	150,000,000	0	150,000,000	0
DZ BANK AG DEUTSCHECP4-2	12/13/17	12/13/17	12/13/17	31,650,000	31,650,000	0	31,650,000	0
DZ BANK AG DEUTSCHECP4-2	12/14/17	12/14/17	12/14/17	130,000,000	130,000,000	0	130,000,000	0
DZ BANK AG DEUTSCHECP4-2	12/18/17	12/18/17	12/18/17	108,700,000	108,700,000	0	108,700,000	0
DZ BANK AG DEUTSCHECP4-2	12/19/17	12/19/17	12/19/17	59,000,000	59,000,000	0	59,000,000	0
DZ BANK AG DEUTSCHECP4-2	12/20/17	12/20/17	12/20/17	47,600,000	47,600,000	0	47,600,000	0
DZ BANK AG DEUTSCHECP4-2	12/21/17	12/21/17	12/21/17	96,400,000	96,400,000	0	96,400,000	0
DZ BANK AG DEUTSCHECP4-2	12/22/17	12/22/17	12/22/17	315,300,000	315,300,000	0	315,300,000	0
DZ BANK AG DEUTSCHECP4-2	12/26/17	12/26/17	12/26/17	330,420,000	330,420,000	0	330,420,000	0
DZ BANK AG DEUTSCHECP4-2	12/27/17	12/27/17	12/27/17	450,000,000	450,000,000	0	450,000,000	0
DZ BANK AG DEUTSCHECP4-2	12/29/17	12/29/17	12/29/17	105,800,000	105,800,000	0	105,800,000	0
FAIRWAY FINANCE CO,CPABS4	12/27/17	12/27/17	12/27/17	76,400,000	76,400,000	0	76,400,000	0
GOTHAM FUNDING CORP CPABS4	12/14/17	12/14/17	12/14/17	25,000,000	25,000,000	0	25,000,000	0
LMA-AMERICAS LLC CPABS4-2	12/01/17	12/01/17	12/01/17	224,100,000	224,100,000	0	224,100,000	0
LMA-AMERICAS LLC CPABS4-2	12/04/17	12/04/17	12/04/17	170,100,000	170,100,000	0	170,100,000	0
LMA-AMERICAS LLC CPABS4-2	12/05/17	12/05/17	12/05/17	262,000,000	262,000,000	0	262,000,000	0
LMA-AMERICAS LLC CPABS4-2	12/06/17	12/06/17	12/06/17	147,800,000	147,800,000	0	147,800,000	0
LMA-AMERICAS LLC CPABS4-2	12/07/17	12/07/17	12/07/17	30,000,000	30,000,000	0	30,000,000	0
LMA-AMERICAS LLC CPABS4-2	12/08/17	12/08/17	12/08/17	35,000,000	35,000,000	0	35,000,000	0
LMA-AMERICAS LLC CPABS4-2	12/12/17	12/12/17	12/12/17	272,400,000	272,400,000	0	272,400,000	0
LMA-AMERICAS LLC CPABS4-2	12/13/17	12/13/17	12/13/17	100,000,000	100,000,000	0	100,000,000	0
LMA-AMERICAS LLC CPABS4-2	12/14/17	12/14/17	12/14/17	94,900,000	94,900,000	0	94,900,000	0
LMA-AMERICAS LLC CPABS4-2	12/15/17	12/15/17	12/15/17	97,500,000	97,500,000	0	97,500,000	0
LMA-AMERICAS LLC CPABS4-2	12/19/17	12/19/17	12/19/17	100,000,000	100,000,000	0	100,000,000	0
LMA-AMERICAS LLC CPABS4-2	12/20/17	12/20/17	12/20/17	87,000,000	87,000,000	0	87,000,000	0
LMA-AMERICAS LLC CPABS4-2	12/21/17	12/21/17	12/21/17	90,000,000	90,000,000	0	90,000,000	0
LMA-AMERICAS LLC CPABS4-2	12/22/17	12/22/17	12/22/17	50,000,000	50,000,000	0	50,000,000	0
LMA-AMERICAS LLC CPABS4-2	12/27/17	12/27/17	12/27/17	100,000,000	100,000,000	0	100,000,000	0
LMA-AMERICAS LLC CPABS4-2	12/28/17	12/28/17	12/28/17	100,000,000	100,000,000	0	100,000,000	0
LONG ISLAND POWER AUTHORI	12/07/17	12/07/17	12/07/17	50,000,000	50,000,000	0	50,000,000	0
MALAYAN BANKING BERCPLOC	12/12/17	12/12/17	12/12/17	45,000,000	45,000,000	0	45,000,000	0
MANHATTAN ASSET FUNCPABS4	12/26/17	12/26/17	12/26/17	33,231,000	33,231,000	0	33,231,000	0

TRADING ACTIVITY FOR DECEMBER 2017

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
MIZUHO BANK LTD,CP	12/04/17	12/04/17	12/04/17	75,000,000	75,000,000	0	75,000,000	0
MIZUHO BANK LTD,CP	12/05/17	12/05/17	12/05/17	50,000,000	50,000,000	0	50,000,000	0
MIZUHO BANK LTD,CP	12/06/17	12/06/17	12/06/17	143,500,000	143,500,000	0	143,500,000	0
MIZUHO BANK LTD,CP	12/12/17	12/12/17	12/12/17	45,000,000	45,000,000	0	45,000,000	0
MIZUHO BANK LTD,CP	12/14/17	12/14/17	12/14/17	140,000,000	140,000,000	0	140,000,000	0
MIZUHO BANK LTD,CDYAN	12/15/17	12/15/17	12/15/17	100,000,000	100,000,000	0	100,000,000	0
OLD LINE FUNDING, LCPABS4	12/20/17	12/20/17	12/20/17	50,000,000	50,000,000	0	50,000,000	0
SOCIETE GENERALE SA	12/13/17	12/13/17	12/13/17	50,000,000	50,000,000	0	50,000,000	0
SOCIETE GENERALE SA	12/26/17	12/26/17	12/26/17	31,000,000	31,000,000	0	31,000,000	0
SOCIETE GENERALE, PCDYAN	12/12/17	12/12/17	12/12/17	25,000,000	25,000,000	0	25,000,000	0
STARBIRD FUNDING COCPABS4	12/01/17	12/01/17	12/01/17	168,500,000	168,500,000	0	168,500,000	0
STARBIRD FUNDING COCPABS4	12/04/17	12/04/17	12/04/17	40,400,000	40,400,000	0	40,400,000	0
STARBIRD FUNDING COCPABS4	12/05/17	12/05/17	12/05/17	90,500,000	90,500,000	0	90,500,000	0
STARBIRD FUNDING COCPABS4	12/06/17	12/06/17	12/06/17	90,400,000	90,400,000	0	90,400,000	0
STARBIRD FUNDING COCPABS4	12/07/17	12/07/17	12/07/17	42,000,000	42,000,000	0	42,000,000	0
STARBIRD FUNDING COCPABS4	12/11/17	12/11/17	12/11/17	41,800,000	41,800,000	0	41,800,000	0
STARBIRD FUNDING COCPABS4	12/12/17	12/12/17	12/12/17	41,700,000	41,700,000	0	41,700,000	0
STARBIRD FUNDING COCPABS4	12/13/17	12/13/17	12/13/17	41,800,000	41,800,000	0	41,800,000	0
STARBIRD FUNDING COCPABS4	12/14/17	12/14/17	12/14/17	41,900,000	41,900,000	0	41,900,000	0
STARBIRD FUNDING COCPABS4	12/15/17	12/15/17	12/15/17	42,200,000	42,200,000	0	42,200,000	0
STARBIRD FUNDING COCPABS4	12/18/17	12/18/17	12/18/17	42,400,000	42,400,000	0	42,400,000	0
STARBIRD FUNDING COCPABS4	12/19/17	12/19/17	12/19/17	42,600,000	42,600,000	0	42,600,000	0
STARBIRD FUNDING COCPABS4	12/20/17	12/20/17	12/20/17	41,300,000	41,300,000	0	41,300,000	0
STARBIRD FUNDING COCPABS4	12/21/17	12/21/17	12/21/17	41,600,000	41,600,000	0	41,600,000	0
STARBIRD FUNDING COCPABS4	12/22/17	12/22/17	12/22/17	41,800,000	41,800,000	0	41,800,000	0
STARBIRD FUNDING COCPABS4	12/26/17	12/26/17	12/26/17	42,000,000	42,000,000	0	42,000,000	0
STARBIRD FUNDING COCPABS4	12/27/17	12/27/17	12/27/17	42,100,000	42,100,000	0	42,100,000	0
STARBIRD FUNDING COCPABS4	12/28/17	12/28/17	12/28/17	50,000,000	50,000,000	0	50,000,000	0
STARBIRD FUNDING COCPABS4	12/29/17	12/29/17	12/29/17	46,900,000	46,900,000	0	46,900,000	0
SVENSKA HANDELSBANKEN/NEW YORK NY	12/07/17	12/07/17	12/07/17	25,000,000	25,000,000	0	25,000,000	0
THUNDER BAY FUNDINGCP4-2	12/15/17	12/15/17	12/15/17	1,000,000	1,000,000	0	1,000,000	0
TORONTO DOMINION BACDYAN	12/06/17	12/06/17	12/06/17	50,000,000	50,000,000	0	50,000,000	0
MIZUHO TRIPARTY	12/01/17	12/01/17	12/01/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	12/01/17	12/01/17	12/01/17	345,000,000	345,000,000	0	345,000,000	0
MIZUHO TRIPARTY	12/04/17	12/04/17	12/04/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	12/04/17	12/04/17	12/04/17	225,000,000	225,000,000	0	225,000,000	0
MIZUHO TRIPARTY	12/05/17	12/05/17	12/05/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	12/05/17	12/05/17	12/05/17	85,000,000	85,000,000	0	85,000,000	0
BANK OF AMERICA TRIPARTY	12/06/17	12/06/17	12/06/17	145,000,000	145,000,000	0	145,000,000	0
MIZUHO TRIPARTY	12/06/17	12/06/17	12/06/17	15,000,000	15,000,000	0	15,000,000	0
MIZUHO TRIPARTY	12/07/17	12/07/17	12/07/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	12/07/17	12/07/17	12/07/17	255,000,000	255,000,000	0	255,000,000	0
MIZUHO TRIPARTY	12/08/17	12/08/17	12/08/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	12/08/17	12/08/17	12/08/17	165,000,000	165,000,000	0	165,000,000	0
MIZUHO TRIPARTY	12/11/17	12/11/17	12/11/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	12/11/17	12/11/17	12/11/17	75,000,000	75,000,000	0	75,000,000	0
MIZUHO TRIPARTY	12/12/17	12/12/17	12/12/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	12/12/17	12/12/17	12/12/17	195,000,000	195,000,000	0	195,000,000	0
MIZUHO TRIPARTY	12/13/17	12/13/17	12/13/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	12/13/17	12/13/17	12/13/17	180,000,000	180,000,000	0	180,000,000	0
MIZUHO TRIPARTY	12/14/17	12/14/17	12/14/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	12/14/17	12/14/17	12/14/17	140,000,000	140,000,000	0	140,000,000	0
MIZUHO TRIPARTY	12/15/17	12/15/17	12/15/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	12/15/17	12/15/17	12/15/17	190,000,000	190,000,000	0	190,000,000	0
MIZUHO TRIPARTY	12/18/17	12/18/17	12/18/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	12/18/17	12/18/17	12/18/17	680,000,000	680,000,000	0	680,000,000	0
MIZUHO TRIPARTY	12/19/17	12/19/17	12/19/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	12/19/17	12/19/17	12/19/17	25,000,000	25,000,000	0	25,000,000	0
MIZUHO TRIPARTY	12/20/17	12/20/17	12/20/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	12/20/17	12/20/17	12/20/17	90,000,000	90,000,000	0	90,000,000	0
MIZUHO TRIPARTY	12/21/17	12/21/17	12/21/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	12/21/17	12/21/17	12/21/17	120,000,000	120,000,000	0	120,000,000	0
MIZUHO TRIPARTY	12/22/17	12/22/17	12/22/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	12/22/17	12/22/17	12/22/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	12/26/17	12/26/17	12/26/17	200,000,000	200,000,000	0	200,000,000	0
MIZUHO TRIPARTY	12/26/17	12/26/17	12/26/17	15,000,000	15,000,000	0	15,000,000	0
MIZUHO TRIPARTY	12/27/17	12/27/17	12/27/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	12/27/17	12/27/17	12/27/17	100,000,000	100,000,000	0	100,000,000	0
MIZUHO TRIPARTY	12/28/17	12/28/17	12/28/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	12/28/17	12/28/17	12/28/17	175,000,000	175,000,000	0	175,000,000	0
MIZUHO TRIPARTY	12/29/17	12/29/17	12/29/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	12/29/17	12/29/17	12/29/17	85,000,000	85,000,000	0	85,000,000	0

TRADING ACTIVITY FOR DECEMBER 2017

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
ABN AMRO BANK NV,ATD 1.21 20171205	12/05/17	12/05/17	12/05/17	200,000,000	200,000,000	0	200,000,000	0
DNB BANK ASATDCAY 1.06 20171201	12/01/17	12/01/17	12/01/17	200,000,000	200,000,000	0	200,000,000	0
SVENSKA HANDELSBANKTDCAY 1.06 20171201	12/01/17	12/01/17	12/01/17	200,000,000	200,000,000	0	200,000,000	0
ABN AMRO BANK NV,ATD 1.21 20171208	12/08/17	12/08/17	12/08/17	250,000,000	250,000,000	0	250,000,000	0
DNB BANK ASATDCAY 1.16 20171204	12/04/17	12/04/17	12/04/17	200,000,000	200,000,000	0	200,000,000	0
CREDIT SUISSE AGTDCAY 1.18 20171208	12/08/17	12/08/17	12/08/17	150,000,000	150,000,000	0	150,000,000	0
SVENSKA HANDELSBANKTDCAY 1.16 20171204	12/04/17	12/04/17	12/04/17	200,000,000	200,000,000	0	200,000,000	0
SVENSKA HANDELSBANKTDCAY 1.16 20171204	12/04/17	12/04/17	12/04/17	125,000,000	125,000,000	0	125,000,000	0
DNB BANK ASATDCAY 1.16 20171204	12/04/17	12/04/17	12/04/17	200,000,000	200,000,000	0	200,000,000	0
DNB BANK ASATDCAY 1.16 20171205	12/05/17	12/05/17	12/05/17	300,000,000	300,000,000	0	300,000,000	0
SVENSKA HANDELSBANKTDCAY 1.16 20171205	12/05/17	12/05/17	12/05/17	300,000,000	300,000,000	0	300,000,000	0
DNB BANK ASATDCAY 1.16 20171206	12/06/17	12/06/17	12/06/17	300,000,000	300,000,000	0	300,000,000	0
SVENSKA HANDELSBANKTDCAY 1.16 20171206	12/06/17	12/06/17	12/06/17	300,000,000	300,000,000	0	300,000,000	0
ABN AMRO BANK NV,ATD 1.21 20171212	12/12/17	12/12/17	12/12/17	233,000,000	233,000,000	0	233,000,000	0
SVENSKA HANDELSBANKTDCAY 1.16 20171207	12/07/17	12/07/17	12/07/17	300,000,000	300,000,000	0	300,000,000	0
UBS AGTDCAY 1.17 20171207	12/07/17	12/07/17	12/07/17	5,000,000	5,000,000	0	5,000,000	0
DNB BANK ASATDCAY 1.16 20171207	12/07/17	12/07/17	12/07/17	300,000,000	300,000,000	0	300,000,000	0
DNB BANK ASATDCAY 1.16 20171208	12/08/17	12/08/17	12/08/17	300,000,000	300,000,000	0	300,000,000	0
SVENSKA HANDELSBANKTDCAY 1.16 20171208	12/08/17	12/08/17	12/08/17	300,000,000	300,000,000	0	300,000,000	0
SVENSKA HANDELSBANKTDCAY 1.16 20171211	12/11/17	12/11/17	12/11/17	300,000,000	300,000,000	0	300,000,000	0
ABN AMRO BANK NV,ATD 1.24 20171215	12/15/17	12/15/17	12/15/17	260,000,000	260,000,000	0	260,000,000	0
DNB BANK ASATDCAY 1.16 20171211	12/11/17	12/11/17	12/11/17	300,000,000	300,000,000	0	300,000,000	0
SVENSKA HANDELSBANKTDCAY 1.16 20171211	12/11/17	12/11/17	12/11/17	175,000,000	175,000,000	0	175,000,000	0
DNB BANK ASATDCAY 1.16 20171211	12/11/17	12/11/17	12/11/17	175,000,000	175,000,000	0	175,000,000	0
CREDIT SUISSE AGTDCAY 1.23 20171215	12/15/17	12/15/17	12/15/17	150,000,000	150,000,000	0	150,000,000	0
DNB BANK ASATDCAY 1.16 20171212	12/12/17	12/12/17	12/12/17	300,000,000	300,000,000	0	300,000,000	0
SVENSKA HANDELSBANKTDCAY 1.16 20171212	12/12/17	12/12/17	12/12/17	475,000,000	475,000,000	0	475,000,000	0
DNB BANK ASATDCAY 1.16 20171212	12/12/17	12/12/17	12/12/17	200,000,000	200,000,000	0	200,000,000	0
ABN AMRO BANK NV,ATD 1.39 20171219	12/19/17	12/19/17	12/19/17	240,000,000	240,000,000	0	240,000,000	0
SVENSKA HANDELSBANKTDCAY 1.16 20171213	12/13/17	12/13/17	12/13/17	400,000,000	400,000,000	0	400,000,000	0
DNB BANK ASATDCAY 1.16 20171213	12/13/17	12/13/17	12/13/17	200,000,000	200,000,000	0	200,000,000	0
SVENSKA HANDELSBANKTDCAY 1.16 20171214	12/14/17	12/14/17	12/14/17	350,000,000	350,000,000	0	350,000,000	0
DNB BANK ASATDCAY 1.16 20171214	12/14/17	12/14/17	12/14/17	200,000,000	200,000,000	0	200,000,000	0
SVENSKA HANDELSBANKTDCAY 1.41 20171215	12/15/17	12/15/17	12/15/17	350,000,000	350,000,000	0	350,000,000	0
ABN AMRO BANK NV,ATD 1.46 20171222	12/22/17	12/22/17	12/22/17	275,000,000	275,000,000	0	275,000,000	0
SVENSKA HANDELSBANKTDCAY 1.41 20171218	12/18/17	12/18/17	12/18/17	350,000,000	350,000,000	0	350,000,000	0
SVENSKA HANDELSBANKTDCAY 1.41 20171219	12/19/17	12/19/17	12/19/17	350,000,000	350,000,000	0	350,000,000	0
STANDARD CHARTERED TD 1.41 20171219	12/19/17	12/19/17	12/19/17	350,000,000	350,000,000	0	350,000,000	0
DNB BANK ASATDCAY 1.41 20171219	12/19/17	12/19/17	12/19/17	300,000,000	300,000,000	0	300,000,000	0
CREDIT SUISSE AGTDCAY 1.45 20171226	12/26/17	12/26/17	12/26/17	200,000,000	200,000,000	0	200,000,000	0
ABN AMRO BANK NV,ATD 1.46 20171227	12/27/17	12/27/17	12/27/17	275,000,000	275,000,000	0	275,000,000	0
UBS AGTDCAY 1.43 20171220	12/20/17	12/20/17	12/20/17	300,000,000	300,000,000	0	300,000,000	0
SVENSKA HANDELSBANKTDCAY 1.41 20171220	12/20/17	12/20/17	12/20/17	350,000,000	350,000,000	0	350,000,000	0
DNB BANK ASATDCAY 1.41 20171220	12/20/17	12/20/17	12/20/17	200,000,000	200,000,000	0	200,000,000	0
SVENSKA HANDELSBANKTDCAY 1.42 20171221	12/21/17	12/21/17	12/21/17	500,000,000	500,000,000	0	500,000,000	0
DNB BANK ASATDCAY 1.41 20171221	12/21/17	12/21/17	12/21/17	150,000,000	150,000,000	0	150,000,000	0
SVENSKA HANDELSBANKTDCAY 1.42 20171222	12/22/17	12/22/17	12/22/17	500,000,000	500,000,000	0	500,000,000	0
DNB BANK ASATDCAY 1.41 20171222	12/22/17	12/22/17	12/22/17	150,000,000	150,000,000	0	150,000,000	0
ABN AMRO BANK NV,ATD 1.46 20171229	12/29/17	12/29/17	12/29/17	275,000,000	275,000,000	0	275,000,000	0
UBS AGTDCAY 1.43 20171226	12/26/17	12/26/17	12/26/17	300,000,000	300,000,000	0	300,000,000	0
SVENSKA HANDELSBANKTDCAY 1.42 20171226	12/26/17	12/26/17	12/26/17	500,000,000	500,000,000	0	500,000,000	0
UBS AGTDCAY 1.45 20171229	12/29/17	12/29/17	12/29/17	160,000,000	160,000,000	0	160,000,000	0
DNB BANK ASATDCAY 1.41 20171227	12/27/17	12/27/17	12/27/17	500,000,000	500,000,000	0	500,000,000	0
SVENSKA HANDELSBANKTDCAY 1.42 20171227	12/27/17	12/27/17	12/27/17	560,000,000	560,000,000	0	560,000,000	0
SVENSKA HANDELSBANKTDCAY 1.42 20171228	12/28/17	12/28/17	12/28/17	500,000,000	500,000,000	0	500,000,000	0
DNB BANK ASATDCAY 1.41 20171228	12/28/17	12/28/17	12/28/17	250,000,000	250,000,000	0	250,000,000	0
SVENSKA HANDELSBANKTDCAY 1.42 20171229	12/29/17	12/29/17	12/29/17	500,000,000	500,000,000	0	500,000,000	0
<i>Total Maturities</i>				<i>36,889,511,000</i>	<i>36,889,511,000</i>	<i>0</i>	<i>36,889,511,000</i>	<i>0</i>
<i>Sells</i>								
DREYFUS GOVT CASH MGMT FUND	02/01/22	12/01/17	12/01/17	140,151,354	140,151,354	0	140,151,354	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	12/05/17	12/05/17	2,714,266	2,714,266	0	2,714,266	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	12/11/17	12/11/17	56,253	56,253	0	56,253	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	12/12/17	12/12/17	269,538	269,538	0	269,538	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	12/13/17	12/13/17	505,336	505,336	0	505,336	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	12/18/17	12/18/17	2,133,684	2,133,684	0	2,133,684	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	12/20/17	12/20/17	5,940,920	5,940,920	0	5,940,920	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	12/22/17	12/22/17	3,303,722	3,303,722	0	3,303,722	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	12/27/17	12/27/17	219,513	219,513	0	219,513	0
DREYFUS GOVT CASH MGMT FUND	06/01/18	12/01/17	12/01/17	145,035,603	145,035,603	0	145,035,603	0
<i>Total Sells</i>				<i>300,330,191</i>	<i>300,330,191</i>	<i>0</i>	<i>300,330,191</i>	<i>0</i>



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Our Mission

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

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