



MONTHLY SUMMARY REPORT

June 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 June 1, 2017, through June 30, 2017, has been prepared by the SBA with input from Federated Investment Counseling (“Federated”), investment advisor for Florida PRIME in a format intended to comply with the statute.

DISCLOSURE OF MATERIAL IMPACTS

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

PRIME™ STATISTICS

(As of June 30, 2017)

Total Participants

742

Florida PRIME™ Assets
\$9,329,349,587

Total Number of Accounts
1,424

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

After years of the same ultra-low rate of zero to 25 basis points, the three hikes the Federal Reserve (Fed) has made in the last six months seems like a stock car race. The conversation about monetary policy is not whether more rate increases are coming, but how many and how fast.

We see the Fed continuing down the rate normalization track. June's 25 basis-point increase of the target fed funds rate range to 1-1.25%—the third such increase since mid-December 2016—had been priced into the markets. What was a bit of surprise was the specificity of the balance sheet reduction plan the Fed announced with the policy statement after the June Federal Open Market Committee meeting, which likely was done to appease the bond market and avoid a repeat of 2013's taper tantrum. The Fed said it will start removing \$6 billion of Treasury bills and \$4 billion of mortgage-backed securities (MBS) off its balance sheet each month, gradually raising the amount to \$30 billion of Treasuries and \$20 billion of MBS—\$50 billion total—over a six-month period. It did not say when it will initiate the plan, but we would not be surprised to see it come in the third quarter of this year, before the likely additional rate increase.

One point the Fed has made clear in the last few weeks is that, despite headline and core inflation gauges that have rolled over and economic data that has reflected some softening, it is moving ahead with policy normalization. New York Fed President William Dudley, vice chair of the policy-setting Federal Open Market Committee (FOMC), last week said he sees no signs the Fed's actions have harmed the economy. The reality is a 2% target funds rate is

considered neutral and we are nowhere near that. Actually, in our opinion, describing the Fed's actions as "tightening" when rates are still historically very low is a misnomer. It is better characterized as the central bank being less accommodative.

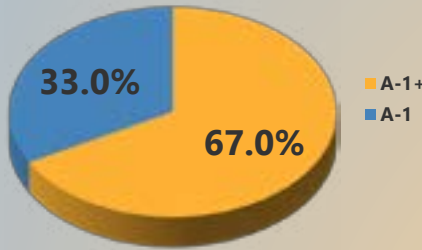
One plus to the balance sheet reduction plan is the bulk of reissuance in the marketplace likely will come in the form of Treasury bills. That is the path of least resistance for the Fed, in part because there is so much government supply—capacity, if you will. This should have a favorable, i.e., upward impact, on short-term yields, which is where we are focused.

INVESTMENT STRATEGY

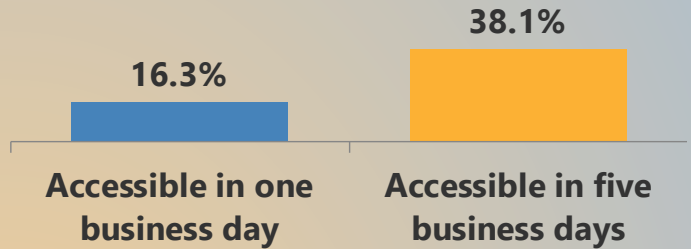
The gross yield of the Pool ended June at 1.28%, an increase of 14 basis points since May and reflecting the June FOMC hike in interest rates. We added 3% to the portfolio's position in variable-rate instruments, increasing exposure to 28%. Exposure to fixed-rate commercial paper, bank instruments and repo each decreased 1% for the month ending June, resulting in 45%, 23% and 4%, respectively, of total holdings. The Pool's weighted average maturity (WAM) increased by 13 days to 39 days, and its weighted average life (WAL) was extended by 14 days to 76 days at the close of June.

PORTFOLIO COMPOSITION FOR JUNE 2017

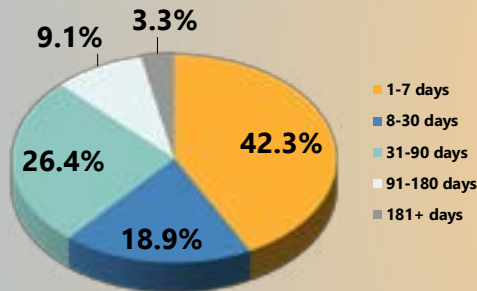
CREDIT QUALITY COMPOSITION



HIGHLY LIQUID HOLDINGS



EFFECTIVE MATURITY SCHEDULE



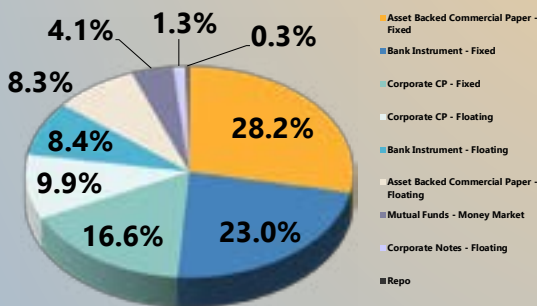
TOP HOLDINGS & AVG. MATURITY

1. Barton Capital S.A.	5.1%
2. BNP Paribas SA	5.1%
3. Mitsubishi UFJ Financial Group, Inc.	5.1%
4. Sumitomo Mitsui Trust Holdings, Inc.	5.0%
5. Standard Chartered PLC	5.0%
6. Credit Agricole Group	5.0%
7. JPMorgan Chase & Co.	4.9%
8. Svenska Handelsbanken, Stockholm	4.8%
9. Toronto Dominion Bank	4.5%
10. Royal Bank of Canada	4.5%

Average Effective Maturity (WAM) *	39.2 Days
Weighted Average Life (Spread WAL)	75.7 Days

Percentages based on total value of investments
 *If the time deposits are excluded from the calculation, the WAM will increase to 43 days.

PORTFOLIO COMPOSITION



FUND PERFORMANCE THROUGH JUNE 30, 2017

Florida PRIME Performance Data			
	Net Participant Yield ¹	Net-of-Fee Benchmark ²	Above (Below) Benchmark
One Month	1.19%	0.91%	0.27%
Three Months	1.14%	0.85%	0.29%
One Year	0.93%	0.61%	0.32%
Three Years	0.51%	0.29%	0.21%
Five Years	0.39%	0.20%	0.19%
Ten Years	0.81%	0.68%	0.13%
Since 1/96	2.63%	2.42%	0.21%

Note: Net asset value at month end: \$9,330.3 million, which includes investments at market value, plus all cash, accrued interest receivable and payables.

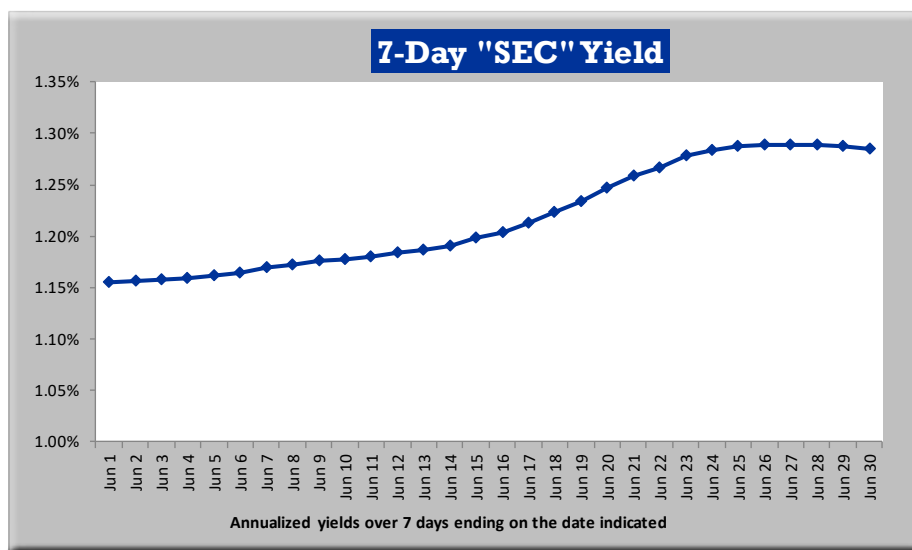
¹Net of fees. Participant yield is calculated on a 365-day basis and includes adjustments for expenses and other accounting items to reflect realized earnings by participants.

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 JUNE 2017

Summary of Cash Flows		
Opening Balance (06/01/17)	\$	9,674,851,927
Participant Deposits		1,612,336,276
Gross Earnings		9,499,576
Participant Withdrawals		(1,967,087,214)
Fees		(250,978)
Closing Balance (06/30/17)	\$	9,329,349,587
Net Change over Month	\$	(345,502,340)

Detailed Fee Disclosure			
June		Amount	Basis Point Equivalent*
SBA Client Service, Account Mgt. & Fiduciary Oversight Fee	\$	78,247.97	0.99
Federated Investment Management Fee		149,320.12	1.89
BNY Mellon Custodial Fee**		10,663.27	0.13
Bank of America Transfer Agent Fee		4,178.04	0.05
S&P Rating Maintenance Fee		3,698.63	0.05
Audit/External Review Fees		4,869.83	0.06
Total Fees	\$	250,977.86	3.17

*The basis point equivalent is an annualized rate based on the dollar amount of fees charged for the month times 12, divided by an average of the fund's beginning and ending total value (amortized cost) for the month which was \$9,502,100,757.

**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 JUNE 2017

Security Name	Security Classification	Cpn/Dis	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
ASB Finance Ltd., Aug 17, 2017	VARIABLE RATE COMMERCIAL PAPER - 4-2	1.47	8/17/2017	7/17/2017	95,000,000	1.49	\$95,000,000	\$95,033,630	\$33,630
ASB Finance Ltd., Jun 05, 2018	VARIABLE RATE COMMERCIAL PAPER - 4-2	1.35	6/5/2018	9/7/2017	50,000,000	1.37	\$50,000,000	\$50,001,800	\$1,800
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		7/5/2017		48,000,000	1.30	\$47,991,533	\$47,991,907	\$373
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		8/1/2017		25,000,000	1.31	\$24,971,556	\$24,971,533	-\$22
Anglesea Funding LLC, Dec 05, 2017	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	1.54	12/5/2017	7/17/2017	140,000,000	1.56	\$140,000,000	\$140,156,520	\$156,520
Anglesea Funding LLC, Dec 22, 2017	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	1.59	12/22/2017	7/24/2017	50,000,000	1.61	\$50,000,000	\$49,998,800	-\$1,200
Antalis S.A. CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		7/7/2017		140,000,000	1.22	\$139,967,333	\$139,967,605	\$272
Antalis S.A. CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		7/21/2017		99,810,000	1.12	\$99,745,955	\$99,739,202	-\$6,753
Atlantic Asset Securitization LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		7/3/2017		100,000,000	1.06	\$99,991,250	\$99,990,042	-\$1,208
BMO Harris Bank, N.A. CD	CERTIFICATE OF DEPOSIT	1.17	8/15/2017		30,000,000	1.19	\$30,000,000	\$29,996,637	-\$3,363
BNP Paribas SA Dublin CP4-2	COMMERCIAL PAPER - 4-2		7/5/2017		285,000,000	1.17	\$284,954,479	\$284,953,135	-\$1,345
BNP Paribas SA Dublin CP4-2	COMMERCIAL PAPER - 4-2		7/6/2017		95,000,000	1.16	\$94,981,950	\$94,981,254	-\$696
BNP Paribas SA Dublin CP4-2	COMMERCIAL PAPER - 4-2		7/7/2017		75,000,000	1.16	\$74,983,375	\$74,982,719	-\$657
Bank of America N.A. Triparty Repo Overnight Fixed	REPO TRIPARTY OVERNIGHT FIXED	1.10	7/3/2017		15,000,000	1.12	\$15,000,000	\$15,000,000	\$0
Bank of America N.A., Oct 05, 2017	VARIABLE RATE BANK NOTE	1.43	10/5/2017	7/5/2017	50,000,000	1.29	\$50,000,000	\$49,996,500	-\$3,500
Bank of Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	1.42	3/19/2018		50,000,000	1.44	\$50,000,000	\$49,991,961	-\$8,039
Bank of Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	1.25	7/20/2017		25,000,000	1.27	\$25,000,000	\$25,000,073	\$73
Bank of Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	1.40	8/9/2017		23,000,000	1.42	\$23,000,000	\$23,003,425	\$3,425
Bank of Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	1.30	9/19/2017		20,000,000	1.32	\$20,000,000	\$20,000,444	\$444
Bank of Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	1.20	9/29/2017		25,000,000	1.22	\$25,000,000	\$24,994,161	-\$5,839
Bank of Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	1.55	12/18/2017		15,000,000	1.57	\$15,000,000	\$15,012,563	\$12,563
Bank of Montreal CP	COMMERCIAL PAPER		8/17/2017		25,000,000	1.20	\$24,960,667	\$24,958,067	-\$2,600
Bank of Montreal, Dec 01, 2017	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.50	12/1/2017	9/1/2017	50,000,000	1.52	\$50,000,000	\$50,046,400	\$46,400
Bank of Montreal, Jan 04, 2018	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.44	1/4/2018	7/5/2017	43,000,000	1.30	\$43,000,000	\$43,016,770	\$16,770
Bank of Montreal, May 23, 2018	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.36	5/23/2018	8/23/2017	25,000,000	1.38	\$25,000,000	\$25,012,225	\$12,225
Bank of Montreal, Nov 03, 2017	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.52	11/3/2017	8/3/2017	25,000,000	1.54	\$25,000,000	\$25,026,000	\$26,000
Bank of Nova Scotia, Toronto CP4-2	COMMERCIAL PAPER - 4-2		10/5/2017		25,000,000	1.43	\$24,905,694	\$24,914,115	\$8,420
Bank of Nova Scotia, Toronto CP4-2	COMMERCIAL PAPER - 4-2		10/6/2017		26,000,000	1.43	\$25,900,911	\$25,909,758	\$8,847
Bank of Nova Scotia, Toronto CP4-2	COMMERCIAL PAPER - 4-2		3/23/2018		15,000,000	1.48	\$14,839,292	\$14,838,627	-\$665

See notes at end of table.

INVENTORY OF HOLDINGS FOR JUNE 2017

Security Name	Security Classification	Cpn/Dis	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
Bank of Nova Scotia, Toronto CP4-2	COMMERCIAL PAPER - 4-2		3/27/2018		100,000,000	1.50	\$98,897,500	\$98,905,000	\$7,500
Bank of Nova Scotia, Toronto, Mar 09, 2018	VARIABLE RATE COMMERCIAL PAPER - 4-2	1.37	3/9/2018	7/10/2017	20,000,000	1.29	\$20,000,000	\$19,996,700	-\$3,300
Bank of Nova Scotia, Toronto, Oct 06, 2017	VARIABLE RATE COMMERCIAL PAPER - 4-2	1.68	10/6/2017	7/6/2017	26,000,000	1.57	\$26,000,000	\$26,027,508	\$27,508
Bank of Tokyo-Mitsubishi UFJ Ltd. CP	COMMERCIAL PAPER		7/5/2017		30,000,000	1.19	\$29,995,125	\$29,995,067	-\$58
Banque et Caisse d'Epargne de L'Etat CP	COMMERCIAL PAPER		7/5/2017		66,000,000	1.28	\$65,988,542	\$65,989,752	\$1,210
Banque et Caisse d'Epargne de L'Etat CP	COMMERCIAL PAPER		7/5/2017		20,000,000	1.28	\$19,996,528	\$19,996,894	\$367
Banque et Caisse d'Epargne de L'Etat CP	COMMERCIAL PAPER		11/8/2017		14,000,000	1.35	\$13,932,753	\$13,936,319	\$3,566
Banque et Caisse d'Epargne de L'Etat CP	COMMERCIAL PAPER		12/11/2017		75,000,000	1.39	\$74,563,667	\$74,585,483	\$21,817
Banque et Caisse d'Epargne de L'Etat CP	COMMERCIAL PAPER		12/6/2017		54,000,000	1.38	\$53,678,025	\$53,689,712	\$11,687
Banque et Caisse d'Epargne de L'Etat CP	COMMERCIAL PAPER		12/11/2017		15,000,000	1.41	\$14,905,700	\$14,910,415	\$4,715
Barton Capital S.A. CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		7/10/2017		50,000,000	1.09	\$49,985,139	\$49,981,195	-\$3,944
Barton Capital S.A. CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		8/8/2017		120,000,000	1.20	\$119,846,600	\$119,821,120	-\$25,480
Barton Capital S.A. CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		8/8/2017		50,000,000	1.22	\$49,935,000	\$49,925,467	-\$9,534
Barton Capital S.A. CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		8/21/2017		100,000,000	1.27	\$99,819,444	\$99,799,944	-\$19,500
Barton Capital S.A. CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		8/22/2017		80,000,000	1.30	\$79,849,244	\$79,836,878	-\$12,367
Barton Capital S.A., Feb 05, 2018	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	1.48	2/5/2018	7/5/2017	50,000,000	1.34	\$50,000,000	\$49,624,167	-\$375,834
Barton Capital S.A., Sep 13, 2017	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	1.40	9/13/2017	7/13/2017	29,600,000	1.42	\$29,600,000	\$29,614,030	\$14,030
Bedford Row Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		7/3/2017		27,000,000	1.30	\$26,997,143	\$26,997,356	\$214
Bedford Row Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		10/6/2017		30,000,000	1.43	\$29,885,667	\$29,896,447	\$10,780
Bedford Row Funding Corp., Aug 21, 2017	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	1.61	8/1/2017	7/3/2017	15,000,000	1.45	\$15,000,000	\$15,005,430	\$5,430
Bedford Row Funding Corp., Feb 08, 2018	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	1.71	2/8/2018	7/10/2017	25,000,000	1.60	\$25,000,000	\$25,049,500	\$49,500
Bedford Row Funding Corp., Jan 18, 2018	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	1.73	1/18/2018	7/18/2017	20,000,000	1.75	\$20,000,000	\$20,040,620	\$40,620
Bedford Row Funding Corp., Mar 22, 2018	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	1.56	3/22/2018	7/24/2017	30,000,000	1.58	\$30,000,000	\$30,045,960	\$45,960
Bedford Row Funding Corp., Nov 06, 2017	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	1.44	11/6/2017	7/6/2017	25,000,000	1.32	\$25,000,000	\$25,006,575	\$6,575
Bedford Row Funding Corp., Oct 06, 2017	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	1.71	10/6/2017	7/6/2017	73,000,000	1.58	\$73,000,000	\$73,079,789	\$79,789
Bedford Row Funding Corp., Oct 10, 2017	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	1.38	10/10/2017	7/10/2017	22,000,000	1.29	\$22,000,000	\$22,004,136	\$4,136
CAFCO, LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		7/7/2017		41,000,000	1.33	\$40,989,636	\$40,990,832	\$1,196
CAFCO, LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		9/7/2017		20,000,000	1.22	\$19,954,000	\$19,953,655	-\$345
CAFCO, LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		9/12/2017		26,000,000	1.27	\$25,933,194	\$25,935,119	\$1,924

See notes at end of table.

INVENTORY OF HOLDINGS FOR JUNE 2017

Security Name	Security Classification	Cpn/Dis	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
CHARTA, LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		12/1/2017		50,000,000	1.38	\$49,711,250	\$49,695,422	-\$15,828
CHARTA, LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		12/7/2017		40,000,000	1.39	\$39,758,222	\$39,744,889	-\$13,333
CIESCO, LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		8/8/2017		23,000,000	1.22	\$22,970,100	\$22,968,954	-\$1,146
CIESCO, LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		9/20/2017		55,000,000	1.29	\$54,840,897	\$54,839,394	-\$1,503
CRC Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		7/14/2017		100,000,000	1.26	\$99,951,778	\$99,953,372	\$1,594
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	1.17	8/8/2017		47,000,000	1.22	\$46,998,465	\$47,000,083	\$1,618
Canadian Imperial Bank of Commerce, Apr 19, 2018	VARIABLE RATE COMMERCIAL PAPER - 4-2	1.31	4/19/2018	7/19/2017	50,000,000	1.33	\$50,000,000	\$50,015,050	\$15,050
Canadian Imperial Bank of Commerce, Jan 12, 2018	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.39	1/12/2018	7/12/2017	95,000,000	1.30	\$95,000,000	\$95,028,025	\$28,025
Canadian Imperial Bank of Commerce, Nov 06, 2017	VARIABLE RATE COMMERCIAL PAPER - 4-2	1.61	11/6/2017	7/6/2017	25,000,000	1.50	\$25,000,000	\$25,028,650	\$28,650
Canadian Imperial Bank of Commerce, Oct 10, 2017	VARIABLE RATE COMMERCIAL PAPER - 4-2	1.57	10/10/2017	7/10/2017	62,000,000	1.45	\$62,000,000	\$62,048,360	\$48,360
Chase Bank USA, N.A., Jan 05, 2018	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.73	1/5/2018	7/5/2017	75,000,000	1.60	\$75,000,000	\$75,152,025	\$152,025
Citibank NA, New York CD	CERTIFICATE OF DEPOSIT	1.40	12/26/2017		72,000,000	1.42	\$72,000,000	\$71,993,523	-\$6,477
Collateralized Commercial Paper Co. LLC, Dec 11, 2017	VARIABLE RATE COMMERCIAL PAPER-ABS 3A3	1.43	12/11/2017	9/11/2017	50,000,000	1.45	\$50,000,000	\$50,031,400	\$31,400
Collateralized Commercial Paper Co. LLC, Dec 12, 2017	VARIABLE RATE COMMERCIAL PAPER-ABS 3A3	1.43	12/12/2017	9/12/2017	20,000,000	1.45	\$20,000,000	\$20,012,560	\$12,560
Collateralized Commercial Paper Co. LLC, Dec 22, 2017	VARIABLE RATE COMMERCIAL PAPER-ABS 3A3	1.47	12/22/2017	9/22/2017	15,000,000	1.49	\$15,000,000	\$15,009,510	\$9,510
Collateralized Commercial Paper Co. LLC, Nov 03, 2017	VARIABLE RATE COMMERCIAL PAPER-ABS 3A3	1.68	11/3/2017	7/3/2017	25,000,000	1.55	\$25,000,000	\$25,032,425	\$32,425
Collateralized Commercial Paper Co. LLC, Nov 09, 2017	VARIABLE RATE COMMERCIAL PAPER-ABS 3A3	1.64	11/9/2017	7/10/2017	36,500,000	1.54	\$36,500,000	\$36,544,603	\$44,603
Commonwealth Bank of Australia, Apr 27, 2018	VARIABLE RATE COMMERCIAL PAPER - 4-2	1.28	4/27/2018	7/27/2017	15,000,000	1.31	\$15,000,157	\$15,006,750	\$6,593
Commonwealth Bank of Australia, Jan 10, 2018	VARIABLE RATE COMMERCIAL PAPER - 4-2	1.37	1/10/2018	7/10/2017	75,000,000	1.29	\$75,000,000	\$75,027,600	\$27,600
Commonwealth Bank of Australia, Mar 29, 2018	VARIABLE RATE COMMERCIAL PAPER - 4-2	1.44	3/29/2018	9/29/2017	20,000,000	1.45	\$20,000,000	\$20,014,620	\$14,620
Commonwealth Bank of Australia, May 10, 2018	VARIABLE RATE COMMERCIAL PAPER - 4-2	1.42	5/10/2018	7/10/2017	70,000,000	1.35	\$70,000,000	\$70,044,660	\$44,660
Corporate Finance Managers, Inc., Series B, Feb 02, 2043	VARIABLE RATE DEMAND NOTE	1.22	2/2/2043	7/6/2017	12,300,000	1.21	\$12,300,000	\$12,300,000	\$0
Credit Suisse, Zurich CP	COMMERCIAL PAPER		7/3/2017		9,100,000	1.07	\$9,099,204	\$9,099,123	-\$80
DZ Bank AG Deutsche Zentral-Genossenschaftsbank CP4-2	COMMERCIAL PAPER - 4-2		7/3/2017		25,000,000	1.07	\$24,997,792	\$24,997,677	-\$115
DZ Bank AG Deutsche Zentral-Genossenschaftsbank CP4-2	COMMERCIAL PAPER - 4-2		8/14/2017		5,000,000	1.22	\$4,992,500	\$4,992,750	\$250
Dreyfus Government Cash Management Fund	OVERNIGHT MUTUAL FUND	0.91	7/3/2017	10/5/2016	6,299,740	0.92	\$6,299,740	\$6,299,740	\$0
Gotham Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		7/7/2017		83,000,000	1.12	\$82,982,247	\$82,980,795	-\$1,453

See notes at end of table.

INVENTORY OF HOLDINGS FOR JUNE 2017

Security Name	Security Classification	Cpn/Dis	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
Gotham Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		7/10/2017		90,000,000	1.12	\$89,972,500	\$89,970,150	-\$2,350
Gotham Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		8/8/2017		79,000,000	1.17	\$78,901,579	\$78,893,363	-\$8,216
Gotham Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		8/11/2017		95,400,000	1.22	\$95,266,440	\$95,261,098	-\$5,342
Gotham Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		8/18/2017		27,000,000	1.26	\$26,954,430	\$26,953,952	-\$478
Gotham Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		8/18/2017		74,000,000	1.27	\$73,874,097	\$73,873,795	-\$302
Gulf Gate Apartments LLC, Series 2003, Sep 01, 2028	VARIABLE RATE DEMAND NOTE	1.22	9/1/2028	7/6/2017	7,550,000	1.15	\$7,550,000	\$7,550,000	\$0
HSBC Bank USA CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	1.25	8/2/2017		100,000,000	1.27	\$100,000,000	\$100,004,658	\$4,658
HSBC Bank USA, N.A., Aug 04, 2017	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.72	8/4/2017	8/4/2017	14,000,000	1.34	\$14,007,781	\$14,007,112	-\$669
ING (U.S.) Funding LLC, Jul 06, 2017	VARIABLE RATE COMMERCIAL PAPER	1.66	7/6/2017	7/6/2017	83,000,000	1.10	\$83,004,759	\$83,005,063	\$304
Institutional Prime Value Obligations Fund, Class IS	MUTUAL FUND MONEY MARKET	1.27	7/3/2017	7/3/2017	380,059,512	1.22	\$380,059,512	\$380,135,524	\$76,012
J.P. Morgan Securities LLC CP	COMMERCIAL PAPER		7/28/2017		20,000,000	1.23	\$19,981,333	\$19,981,691	\$358
J.P. Morgan Securities LLC CP	COMMERCIAL PAPER		9/28/2017		100,000,000	1.43	\$99,650,000	\$99,692,500	\$42,500
J.P. Morgan Securities LLC CP	COMMERCIAL PAPER		10/27/2017		25,000,000	1.43	\$24,884,306	\$24,895,958	\$11,652
J.P. Morgan Securities LLC CP4-2	COMMERCIAL PAPER - 4-2		9/11/2017		25,000,000	1.44	\$24,929,028	\$24,938,508	\$9,480
J.P. Morgan Securities LLC, Jul 31, 2017	VARIABLE RATE COMMERCIAL PAPER	1.47	7/31/2017	7/31/2017	70,000,000	1.49	\$70,000,000	\$70,016,590	\$16,590
Kaiser Foundation Hospital CP	COMMERCIAL PAPER		7/13/2017		46,500,000	1.16	\$46,480,858	\$46,478,053	-\$2,804
LMA-Americas LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		7/3/2017		90,000,000	1.05	\$89,992,200	\$89,991,113	-\$1,088
LMA-Americas LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		7/3/2017		100,200,000	1.08	\$100,191,149	\$100,190,105	-\$1,044
LMA-Americas LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		7/5/2017		54,150,000	1.22	\$54,140,975	\$54,141,065	\$90
LMA-Americas LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		7/7/2017		90,000,000	1.15	\$89,980,225	\$89,979,175	-\$1,050
LMA-Americas LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		7/11/2017		75,000,000	1.19	\$74,973,188	\$74,972,615	-\$573
LMA-Americas LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		8/4/2017		55,000,000	1.15	\$54,939,576	\$54,933,534	-\$6,042
Long Island Power Authori, 1.25%	CALLABLE COMMERCIAL PAPER	1.25	3/20/2018		25,000,000	1.27	\$25,000,000	\$24,999,250	-\$750
Los Angeles County Fair Association, Nov 01, 2039	VARIABLE RATE DEMAND NOTE	1.22	11/1/2039	7/5/2017	10,000,000	1.22	\$10,000,000	\$10,000,000	\$0
Malayan Banking Berhad, New York CPLOC	COMMERCIAL PAPER - LOC		10/16/2017		35,000,000	1.47	\$34,848,800	\$34,864,340	\$15,540
Malayan Banking Berhad, New York CPLOC	COMMERCIAL PAPER - LOC		10/31/2017		8,500,000	1.48	\$8,457,890	\$8,461,723	\$3,833
Malayan Banking Berhad, New York CPLOC	COMMERCIAL PAPER - LOC		12/12/2017		45,000,000	1.48	\$44,700,938	\$44,712,487	\$11,550
Manhattan Asset Funding Company LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		7/6/2017		40,000,000	1.22	\$39,992,000	\$39,992,073	\$73

See notes at end of table.

INVENTORY OF HOLDINGS FOR JUNE 2017

Security Name	Security Classification	Cpn/Dis	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
Manhattan Asset Funding Company LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		8/25/2017		50,000,000	1.28	\$49,902,000	\$49,902,234	\$234
Manhattan Asset Funding Company LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		8/28/2017		50,000,000	1.29	\$49,895,931	\$49,896,832	\$901
Mike P. Sturdivant, Sr. Family Trust, Series 2016, Nov 01, 2036	VARIABLE RATE DEMAND NOTE	1.24	11/1/2036	7/6/2017	2,200,000	1.25	\$2,200,000	\$2,200,000	\$0
Mississippi Business Finance Corp., Kohler Project, Jun 01, 2022	VARIABLE RATE DEMAND NOTE	1.31	6/1/2022	7/6/2017	10,000,000	1.23	\$10,000,000	\$10,000,000	\$0
Mizuho Securities USA, Inc. - REPO TRIPARTY OVERNIGHT FIXED	REPO TRIPARTY OVERNIGHT FIXED	1.13	7/3/2017		15,000,000	1.15	\$15,000,000	\$15,000,000	\$0
NRW.Bank CP4-2	COMMERCIAL PAPER - 4-2		8/4/2017		104,500,000	1.14	\$104,386,211	\$104,378,896	-\$7,315
NRW.Bank CP4-2	COMMERCIAL PAPER - 4-2		8/4/2017		7,750,000	1.22	\$7,740,958	\$7,741,019	\$60
NRW.Bank CP4-2	COMMERCIAL PAPER - 4-2		8/15/2017		100,000,000	1.17	\$99,853,056	\$99,847,306	-\$5,750
NRW.Bank CP4-2	COMMERCIAL PAPER - 4-2		10/5/2017		25,000,000	1.32	\$24,912,431	\$24,913,778	\$1,347
National Australia Bank Ltd., Melbourne, Apr 06, 2018	VARIABLE RATE COMMERCIAL PAPER - 4-2	1.44	4/6/2018	7/7/2017	53,000,000	1.31	\$53,000,000	\$53,021,253	\$21,253
Novant Health, Inc., Series 1997, Jun 01, 2022	VARIABLE RATE DEMAND NOTE	1.22	6/1/2022	7/5/2017	44,800,000	1.17	\$44,800,000	\$44,800,000	\$0
Old Line Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		7/14/2017		44,100,000	1.28	\$44,078,563	\$44,079,437	\$875
Old Line Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		7/17/2017		40,000,000	1.07	\$39,980,167	\$39,977,239	-\$2,928
Old Line Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		12/20/2017		50,000,000	1.39	\$49,673,222	\$49,654,481	-\$18,742
Old Line Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		3/20/2018		25,000,000	1.45	\$24,740,653	\$24,709,970	-\$30,683
Old Line Funding, LLC, Jan 09, 2018	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	1.42	1/9/2018	7/10/2017	37,300,000	1.31	\$37,300,000	\$37,318,687	\$18,687
Old Line Funding, LLC, Mar 22, 2018	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	1.39	3/22/2018	9/22/2017	30,000,000	1.41	\$30,000,000	\$29,998,530	-\$1,470
Old Line Funding, LLC, Oct 17, 2017	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	1.37	10/17/2017	7/17/2017	40,000,000	1.39	\$40,000,000	\$39,865,264	-\$134,736
Royal Bank of Canada, Jun 12, 2018	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.36	6/12/2018	9/12/2017	100,000,000	1.38	\$100,000,000	\$99,996,000	-\$4,000
Royal Bank of Canada, Oct 06, 2017	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.57	10/6/2017	7/6/2017	50,000,000	1.44	\$50,000,000	\$50,037,800	\$37,800
Sabri Arac, The Quarry Lane School Series 2005, Oct 01, 2035	VARIABLE RATE DEMAND NOTE	1.22	10/1/2035	7/6/2017	13,040,000	1.17	\$13,040,000	\$13,040,000	\$0
Standard Chartered Bank plc TD	TIME DEPOSIT	1.13	7/3/2017		270,000,000	1.15	\$270,000,000	\$270,000,000	\$0
Standard Chartered Bank plc TD	TIME DEPOSIT	1.13	7/7/2017		195,000,000	1.15	\$195,000,000	\$195,000,000	\$0
Starbird Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		8/22/2017		22,000,000	1.30	\$21,958,542	\$21,956,761	-\$1,781
Starbird Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		9/5/2017		25,000,000	1.24	\$24,943,236	\$24,937,327	-\$5,909
Starbird Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		9/7/2017		99,000,000	1.24	\$98,768,505	\$98,744,028	-\$24,477
Starbird Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		9/7/2017		20,000,000	1.27	\$19,952,083	\$19,948,288	-\$3,795
Sumitomo Mitsui Banking C, Sr. Unsecd. Note, Series GMTN, 1.35%, 07/11/2017	CORPORATE BOND	1.35	7/11/2017		8,541,000	1.20	\$8,541,373	\$8,541,034	-\$339
Sumitomo Mitsui Banking C, Sr. Unsecd. Note, Series GMTN, 1.35%, 07/11/2017	CORPORATE BOND	1.35	7/11/2017		1,965,000	1.31	\$1,965,018	\$1,965,008	-\$10
Sumitomo Mitsui Trust Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	1.17	7/3/2017		30,000,000	1.19	\$30,000,000	\$29,999,990	-\$11

See notes at end of table.

INVENTORY OF HOLDINGS FOR JUNE 2017

Security Name	Security Classification	Cpn/Dis	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
Sumitomo Mitsui Trust Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	1.15	7/5/2017		390,000,000	1.17	\$390,000,000	\$389,998,534	-\$1,466
Sumitomo Mitsui Trust Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	1.13	7/6/2017		50,000,000	1.15	\$50,000,000	\$50,000,000	\$0
Svenska Handelsbanken, Stockholm TDCAY	TIME DEPOSIT - CAYMAN	1.06	7/3/2017		450,000,000	1.07	\$450,000,000	\$450,000,000	\$0
Thunder Bay Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS-4(2)		7/20/2017		25,000,000	1.33	\$24,981,944	\$24,983,153	\$1,208
Thunder Bay Funding, LLC, Sep 13, 2017	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	1.33	9/13/2017	7/13/2017	40,000,000	1.35	\$40,000,000	\$40,013,680	\$13,680
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	1.25	9/25/2017		75,000,000	1.27	\$75,000,000	\$75,001,982	\$1,982
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	1.25	7/24/2017		20,000,000	1.27	\$20,000,000	\$20,000,367	\$367
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	1.40	9/8/2017		40,000,000	1.42	\$40,000,000	\$40,012,331	\$12,331
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	1.25	10/20/2017		25,000,000	1.27	\$25,000,000	\$24,998,212	-\$1,789
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	1.41	12/6/2017		50,000,000	1.43	\$50,000,000	\$50,019,857	\$19,857
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	1.52	1/16/2018		120,000,000	1.53	\$120,000,000	\$120,111,894	\$111,894
Toronto Dominion Bank, Aug 10, 2017	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.68	8/10/2017	8/10/2017	25,000,000	1.71	\$25,000,000	\$25,013,550	\$13,550
Toronto Dominion Bank, Oct 16, 2017	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.66	10/16/2017	7/17/2017	25,000,000	1.68	\$25,000,000	\$25,036,625	\$36,625
Toronto Dominion Bank, Sep 06, 2017	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.72	9/6/2017	9/6/2017	15,000,000	1.75	\$15,000,000	\$14,999,400	-\$600
Toyota Credit Canada Inc. CP	COMMERCIAL PAPER		7/21/2017		24,500,000	1.27	\$24,482,278	\$24,484,779	\$2,501
Toyota Motor Credit Corp., Aug 04, 2017	VARIABLE RATE COMMERCIAL PAPER	1.45	8/4/2017	8/4/2017	50,000,000	1.47	\$50,000,000	\$50,012,150	\$12,150
Toyota Motor Finance (Netherlands) B.V., Jan 11, 2018	VARIABLE RATE COMMERCIAL PAPER	1.40	1/11/2018	7/21/2017	50,000,000	1.42	\$50,000,000	\$50,006,700	\$6,700
University of Illinois, Series 2014C, Apr 01, 2044	VARIABLE RATE DEMAND NOTE	1.18	4/1/2044	7/6/2017	7,415,000	1.11	\$7,415,000	\$7,415,000	\$0
Wells Fargo Bank, N.A. CD	CERTIFICATE OF DEPOSIT	1.30	10/20/2017		20,000,000	1.32	\$20,000,000	\$20,003,204	\$3,204
Wells Fargo Bank, N.A., Feb 01, 2018	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.74	2/1/2018	7/3/2017	25,000,000	1.58	\$25,000,000	\$25,049,800	\$49,800
Wells Fargo Bank, N.A., Feb 06, 2018	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.46	2/6/2018	8/7/2017	25,000,000	1.48	\$25,000,000	\$25,023,750	\$23,750
Wells Fargo Bank, N.A., May 04, 2018	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.28	5/4/2018	8/4/2017	73,000,000	1.30	\$73,000,000	\$72,970,070	-\$29,930
Wells Fargo Bank, N.A., Oct 11, 2017	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.37	10/11/2017	7/11/2017	40,000,000	1.28	\$39,998,875	\$40,008,600	\$9,725
Wells Fargo Bank, N.A., Oct 12, 2017	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.73	10/12/2017	7/12/2017	25,000,000	1.61	\$25,000,000	\$25,030,475	\$30,475
Westpac Banking Corp. Ltd., Sydney, Mar 29, 2018	VARIABLE RATE COMMERCIAL PAPER	1.44	3/29/2018	9/29/2017	107,000,000	1.45	\$107,000,000	\$107,042,586	\$42,586
<i>Total Value of Investments</i>					9,329,080,252		\$9,321,592,863	\$9,322,592,252	\$999,389

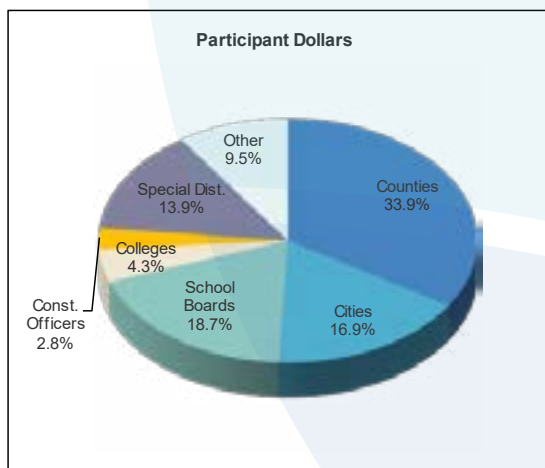
Notes: The data included in this report is unaudited. Amounts above are the value of investments. Income accruals, payables and uninvested cash are not included. Amortizations/accretions are reported with a one-day lag in the above valuations.

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.

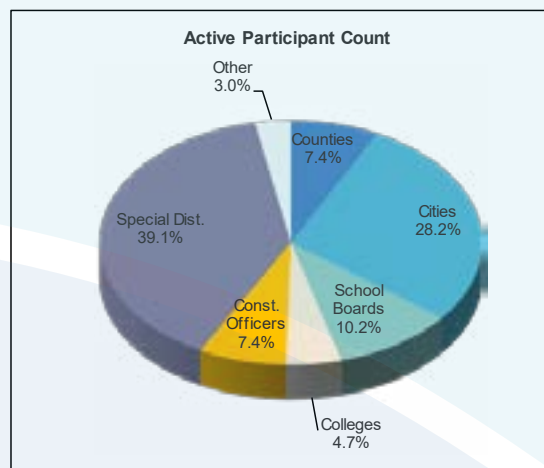
² Amortized cost is calculated using a straight line method.

PARTICIPANT CONCENTRATION DATA - AS OF JUNE 2017

Participant Balance	Share of Total Fund	Share of Participant Count	Participant Balance	Share of Total Fund	Share of Participant Count
All Participants	100.0%	100.0%	Colleges & Universities	4.3%	4.7%
Top 10	35.5%	1.4%	Top 10	4.0%	1.4%
\$100 million or more	50.1%	2.7%	\$100 million or more	2.1%	0.1%
\$10 million up to \$100 million	42.2%	15.7%	\$10 million up to \$100 million	1.8%	0.8%
\$1 million up to \$10 million	7.1%	23.5%	\$1 million up to \$10 million	0.5%	1.6%
Under \$1 million	0.6%	58.1%	Under \$1 million	0.02%	2.1%
Counties	33.9%	7.4%	Constitutional Officers	2.8%	7.4%
Top 10	26.1%	1.4%	Top 10	1.0%	1.4%
\$100 million or more	25.0%	1.2%	\$100 million or more	0.0%	0.0%
\$10 million up to \$100 million	8.4%	1.9%	\$10 million up to \$100 million	2.0%	0.7%
\$1 million up to \$10 million	0.5%	1.2%	\$1 million up to \$10 million	0.8%	2.5%
Under \$1 million	0.0%	3.0%	Under \$1 million	0.0%	4.3%
Municipalities	16.9%	28.2%	Special Districts	13.9%	39.1%
Top 10	7.8%	1.4%	Top 10	8.6%	1.4%
\$100 million or more	1.6%	0.1%	\$100 million or more	4.3%	0.3%
\$10 million up to \$100 million	12.7%	4.9%	\$10 million up to \$100 million	7.6%	3.3%
\$1 million up to \$10 million	2.4%	8.0%	\$1 million up to \$10 million	1.6%	6.7%
Under \$1 million	0.2%	15.1%	Under \$1 million	0.3%	28.8%
School Boards	18.7%	10.2%	Other	9.5%	3.0%
Top 10	14.0%	1.4%	Top 10	8.7%	1.4%
\$100 million or more	10.1%	0.5%	\$100 million or more	6.9%	0.4%
\$10 million up to \$100 million	7.5%	3.0%	\$10 million up to \$100 million	2.3%	1.0%
\$1 million up to \$10 million	1.1%	2.7%	\$1 million up to \$10 million	0.3%	0.7%
Under \$1 million	0.0%	3.8%	Under \$1 million	0.0%	1.0%



Total Fund Value: \$9,329,349,587



Total Active Participant Count: 728

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

COMPLIANCE WITH INVESTMENT POLICY FOR JUNE 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 JUNE 2017

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
<i>Buys</i>								
ASB FINANCE LTD/LONDON	06/05/18	06/05/17	06/07/17	50,000,000	50,000,000	0	50,000,000	0
ANTALIS S.A, CPABS4CPABS4	06/09/17	06/02/17	06/02/17	50,000,000	49,990,764	0	49,990,764	0
ANTALIS S.A, CPABS4CPABS4	06/09/17	06/02/17	06/02/17	5,000,000	4,999,076	0	4,999,076	0
ANTALIS S.A, CPABS4CPABS4	06/09/17	06/02/17	06/02/17	50,000,000	49,990,764	0	49,990,764	0
ANTALIS S.A, CPABS4CPABS4	06/09/17	06/02/17	06/02/17	50,000,000	49,990,764	0	49,990,764	0
ANTALIS S.A, CPABS4CPABS4	06/09/17	06/02/17	06/02/17	50,000,000	49,990,764	0	49,990,764	0
ANTALIS S.A, CPABS4CPABS4	06/09/17	06/02/17	06/02/17	10,000,000	9,998,153	0	9,998,153	0
ANTALIS S.A, CPABS4CPABS4	06/16/17	06/09/17	06/09/17	50,000,000	49,990,764	0	49,990,764	0
ANTALIS S.A, CPABS4CPABS4	06/16/17	06/09/17	06/09/17	9,810,000	9,808,188	0	9,808,188	0
ANTALIS S.A, CPABS4CPABS4	06/16/17	06/09/17	06/09/17	50,000,000	49,990,667	0	49,990,667	0
ANTALIS S.A, CPABS4CPABS4	06/16/17	06/09/17	06/09/17	50,000,000	49,990,667	0	49,990,667	0
ANTALIS S.A, CPABS4CPABS4	06/16/17	06/09/17	06/09/17	50,000,000	49,990,667	0	49,990,667	0
ANTALIS S.A, CPABS4CPABS4	06/16/17	06/09/17	06/09/17	10,000,000	9,998,133	0	9,998,133	0
ANTALIS S.A, CPABS4CPABS4	06/23/17	06/16/17	06/16/17	20,530,000	20,525,210	0	20,525,210	0
ANTALIS S.A, CPABS4CPABS4	06/23/17	06/16/17	06/16/17	50,000,000	49,988,333	0	49,988,333	0
ANTALIS S.A, CPABS4CPABS4	06/23/17	06/16/17	06/16/17	50,000,000	49,988,333	0	49,988,333	0
ANTALIS S.A, CPABS4CPABS4	06/23/17	06/16/17	06/16/17	50,000,000	49,988,333	0	49,988,333	0
ANTALIS S.A, CPABS4CPABS4	06/23/17	06/16/17	06/16/17	49,700,000	49,688,403	0	49,688,403	0
ANTALIS S.A, CPABS4CPABS4	06/30/17	06/23/17	06/23/17	50,000,000	49,988,333	0	49,988,333	0
ANTALIS S.A, CPABS4CPABS4	06/30/17	06/23/17	06/23/17	23,540,000	23,534,507	0	23,534,507	0
ANTALIS S.A, CPABS4CPABS4	06/30/17	06/23/17	06/23/17	20,000,000	19,995,333	0	19,995,333	0
ANTALIS S.A, CPABS4CPABS4	06/30/17	06/23/17	06/23/17	50,000,000	49,988,333	0	49,988,333	0
ANTALIS S.A, CPABS4CPABS4	06/30/17	06/23/17	06/23/17	50,000,000	49,988,333	0	49,988,333	0
ANTALIS S.A, CPABS4CPABS4	07/07/17	06/30/17	06/30/17	50,000,000	49,988,333	0	49,988,333	0
ANTALIS S.A, CPABS4CPABS4	07/07/17	06/30/17	06/30/17	50,000,000	49,988,333	0	49,988,333	0
ANTALIS S.A, CPABS4CPABS4	07/07/17	06/30/17	06/30/17	40,000,000	39,990,667	0	39,990,667	0
ATLANTIC ASSET SECUCPABS4	06/02/17	06/01/17	06/01/17	32,640,000	32,639,166	0	32,639,166	0
ATLANTIC ASSET SECUCPABS4	06/02/17	06/01/17	06/01/17	50,000,000	49,998,722	0	49,998,722	0
ATLANTIC ASSET SECUCPABS4	06/02/17	06/01/17	06/01/17	50,000,000	49,998,736	0	49,998,736	0
ATLANTIC ASSET SECUCPABS4	06/02/17	06/01/17	06/01/17	50,000,000	49,998,736	0	49,998,736	0
ATLANTIC ASSET SECUCPABS4	06/05/17	06/02/17	06/02/17	50,000,000	49,996,208	0	49,996,208	0
ATLANTIC ASSET SECUCPABS4	06/05/17	06/02/17	06/02/17	50,000,000	49,996,208	0	49,996,208	0
ATLANTIC ASSET SECUCPABS4	06/05/17	06/02/17	06/02/17	50,000,000	49,996,208	0	49,996,208	0
ATLANTIC ASSET SECUCPABS4	06/05/17	06/02/17	06/02/17	15,000,000	14,998,863	0	14,998,863	0
ATLANTIC ASSET SECUCPABS4	06/05/17	06/02/17	06/02/17	50,000,000	49,996,167	0	49,996,167	0
ATLANTIC ASSET SECUCPABS4	06/05/17	06/02/17	06/02/17	50,000,000	49,996,167	0	49,996,167	0
ATLANTIC ASSET SECUCPABS4	06/05/17	06/02/17	06/02/17	46,207,000	46,203,457	0	46,203,457	0
ATLANTIC ASSET SECUCPABS4	06/06/17	06/05/17	06/05/17	30,000,000	29,999,242	0	29,999,242	0
ATLANTIC ASSET SECUCPABS4	06/07/17	06/06/17	06/06/17	50,000,000	49,998,722	0	49,998,722	0
ATLANTIC ASSET SECUCPABS4	06/07/17	06/06/17	06/06/17	50,000,000	49,998,722	0	49,998,722	0
ATLANTIC ASSET SECUCPABS4	06/07/17	06/06/17	06/06/17	11,200,000	11,199,714	0	11,199,714	0
ATLANTIC ASSET SECUCPABS4	06/09/17	06/08/17	06/08/17	50,000,000	49,998,736	0	49,998,736	0
ATLANTIC ASSET SECUCPABS4	06/09/17	06/08/17	06/08/17	50,000,000	49,998,736	0	49,998,736	0
ATLANTIC ASSET SECUCPABS4	06/09/17	06/08/17	06/08/17	50,000,000	49,998,736	0	49,998,736	0
ATLANTIC ASSET SECUCPABS4	06/12/17	06/09/17	06/09/17	50,000,000	49,996,167	0	49,996,167	0
ATLANTIC ASSET SECUCPABS4	06/12/17	06/09/17	06/09/17	50,000,000	49,996,167	0	49,996,167	0
ATLANTIC ASSET SECUCPABS4	06/12/17	06/09/17	06/09/17	50,000,000	49,996,167	0	49,996,167	0
ATLANTIC ASSET SECUCPABS4	06/13/17	06/12/17	06/12/17	50,000,000	49,998,708	0	49,998,708	0
ATLANTIC ASSET SECUCPABS4	06/13/17	06/12/17	06/12/17	19,338,000	19,337,500	0	19,337,500	0
ATLANTIC ASSET SECUCPABS4	06/14/17	06/07/17	06/07/17	50,000,000	49,990,958	0	49,990,958	0
ATLANTIC ASSET SECUCPABS4	06/14/17	06/13/17	06/13/17	50,000,000	49,998,736	0	49,998,736	0
ATLANTIC ASSET SECUCPABS4	06/14/17	06/13/17	06/13/17	50,000,000	49,998,736	0	49,998,736	0
ATLANTIC ASSET SECUCPABS4	06/14/17	06/13/17	06/13/17	7,800,000	7,799,803	0	7,799,803	0
ATLANTIC ASSET SECUCPABS4	06/16/17	06/15/17	06/15/17	39,200,000	39,198,726	0	39,198,726	0
ATLANTIC ASSET SECUCPABS4	06/16/17	06/15/17	06/15/17	50,000,000	49,998,375	0	49,998,375	0
ATLANTIC ASSET SECUCPABS4	06/19/17	06/16/17	06/16/17	50,000,000	49,995,125	0	49,995,125	0
ATLANTIC ASSET SECUCPABS4	06/19/17	06/16/17	06/16/17	40,000,000	39,996,100	0	39,996,100	0
ATLANTIC ASSET SECUCPABS4	06/20/17	06/19/17	06/19/17	50,000,000	49,998,375	0	49,998,375	0
ATLANTIC ASSET SECUCPABS4	06/20/17	06/19/17	06/19/17	50,000,000	49,998,375	0	49,998,375	0
ATLANTIC ASSET SECUCPABS4	06/26/17	06/23/17	06/23/17	50,000,000	49,995,125	0	49,995,125	0
ATLANTIC ASSET SECUCPABS4	06/26/17	06/23/17	06/23/17	36,500,000	36,496,441	0	36,496,441	0
ATLANTIC ASSET SECUCPABS4	06/27/17	06/26/17	06/26/17	50,000,000	49,998,375	0	49,998,375	0
ATLANTIC ASSET SECUCPABS4	06/27/17	06/26/17	06/26/17	49,560,000	49,558,389	0	49,558,389	0
ATLANTIC ASSET SECUCPABS4	06/27/17	06/26/17	06/26/17	50,000,000	49,998,375	0	49,998,375	0
ATLANTIC ASSET SECUCPABS4	06/27/17	06/26/17	06/26/17	36,000,000	35,998,830	0	35,998,830	0
ATLANTIC ASSET SECUCPABS4	06/28/17	06/27/17	06/27/17	24,560,000	24,559,202	0	24,559,202	0
ATLANTIC ASSET SECUCPABS4	06/28/17	06/27/17	06/27/17	17,500,000	17,499,431	0	17,499,431	0
ATLANTIC ASSET SECUCPABS4	06/29/17	06/21/17	06/21/17	50,000,000	49,986,889	0	49,986,889	0
ATLANTIC ASSET SECUCPABS4	06/29/17	06/28/17	06/28/17	50,000,000	49,998,375	0	49,998,375	0

TRADING ACTIVITY FOR JUNE 2017

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
ATLANTIC ASSET SECUCPABS4	06/29/17	06/28/17	06/28/17	5,560,000	5,559,819	0	5,559,819	0
ATLANTIC ASSET SECUCPABS4	06/30/17	06/29/17	06/29/17	47,000,000	46,998,473	0	46,998,473	0
ATLANTIC ASSET SECUCPABS4	07/03/17	06/30/17	06/30/17	50,000,000	49,995,625	0	49,995,625	0
ATLANTIC ASSET SECUCPABS4	07/03/17	06/30/17	06/30/17	50,000,000	49,995,625	0	49,995,625	0
BANK OF MONTREAL (CCDYAN	03/19/18	06/16/17	06/19/17	50,000,000	50,000,000	0	50,000,000	0
BANK OF MONTREAL (CCDYAN	06/26/17	06/19/17	06/19/17	50,000,000	50,000,000	0	50,000,000	0
BANK OF MONTREAL (CCDYAN	06/26/17	06/19/17	06/19/17	47,000,000	47,000,000	0	47,000,000	0
BANK OF NOVA SCOTIACP4-2	03/23/18	06/27/17	06/27/17	15,000,000	14,837,479	0	14,837,479	0
BANK OF NOVA SCOTIACP4-2	03/27/18	06/30/17	06/30/17	50,000,000	49,448,750	0	49,448,750	0
BANK OF NOVA SCOTIACP4-2	03/27/18	06/30/17	06/30/17	50,000,000	49,448,750	0	49,448,750	0
BANK OF NOVA SCOTIA/THE	03/09/18	06/13/17	06/13/17	20,000,000	20,000,000	0	20,000,000	0
BANK OF TOKYO-MITSUCP	06/27/17	06/20/17	06/20/17	35,000,000	34,991,969	0	34,991,969	0
BANK OF TOKYO-MITSUBISHI UFJ LTD/NEW YORK NY	07/05/17	06/27/17	06/27/17	30,000,000	29,992,200	0	29,992,200	0
BANQUE ET CAISSE D'CP	12/01/17	06/01/17	06/01/17	50,000,000	49,654,333	0	49,654,333	0
BANQUE ET CAISSE D'CP	12/01/17	06/01/17	06/01/17	25,000,000	24,827,167	0	24,827,167	0
BANQUE ET CAISSE D'CP	12/06/17	06/02/17	06/02/17	50,000,000	49,649,375	0	49,649,375	0
BANQUE ET CAISSE D'CP	12/06/17	06/02/17	06/02/17	4,000,000	3,971,950	0	3,971,950	0
BANQUE ET CAISSE D'CP	12/11/17	06/14/17	06/14/17	15,000,000	14,896,500	0	14,896,500	0
BARTON CAPITAL LLCCPABS4-	06/02/17	06/01/17	06/01/17	37,500,000	37,499,052	0	37,499,052	0
BARTON CAPITAL LLCCPABS4-	06/21/17	06/07/17	06/07/17	50,000,000	49,979,972	0	49,979,972	0
BARTON CAPITAL LLCCPABS4-	06/22/17	06/08/17	06/08/17	34,000,000	33,986,249	0	33,986,249	0
BARTON CAPITAL LLCCPABS4-	06/22/17	06/21/17	06/21/17	48,000,000	47,998,453	0	47,998,453	0
BARTON CAPITAL LLCCPABS4-	08/08/17	06/09/17	06/09/17	50,000,000	49,900,000	0	49,900,000	0
BARTON CAPITAL LLCCPABS4-	08/08/17	06/09/17	06/09/17	50,000,000	49,901,667	0	49,901,667	0
BARTON CAPITAL LLCCPABS4-	08/08/17	06/09/17	06/09/17	50,000,000	49,901,667	0	49,901,667	0
BARTON CAPITAL LLCCPABS4-	08/08/17	06/09/17	06/09/17	20,000,000	19,960,667	0	19,960,667	0
BARTON CAPITAL LLCCPABS4-	08/21/17	06/22/17	06/22/17	50,000,000	49,895,833	0	49,895,833	0
BARTON CAPITAL LLCCPABS4-	08/21/17	06/22/17	06/22/17	50,000,000	49,895,833	0	49,895,833	0
BARTON CAPITAL LLCCPABS4-	08/22/17	06/23/17	06/23/17	50,000,000	49,893,333	0	49,893,333	0
BARTON CAPITAL LLCCPABS4-	08/22/17	06/23/17	06/23/17	30,000,000	29,936,000	0	29,936,000	0
BNP PARIBAS SACP4-2	06/02/17	06/01/17	06/01/17	50,000,000	49,998,736	0	49,998,736	0
BNP PARIBAS SACP4-2	06/02/17	06/01/17	06/01/17	1,500,000	1,499,962	0	1,499,962	0
BNP PARIBAS SACP4-2	06/02/17	06/01/17	06/01/17	50,000,000	49,998,736	0	49,998,736	0
BNP PARIBAS SACP4-2	06/02/17	06/01/17	06/01/17	50,000,000	49,998,736	0	49,998,736	0
BNP PARIBAS SACP4-2	06/02/17	06/01/17	06/01/17	50,000,000	49,998,736	0	49,998,736	0
BNP PARIBAS SACP4-2	06/26/17	06/23/17	06/23/17	50,000,000	49,995,167	0	49,995,167	0
BNP PARIBAS SACP4-2	06/26/17	06/23/17	06/23/17	50,000,000	49,995,167	0	49,995,167	0
BNP PARIBAS SACP4-2	06/26/17	06/23/17	06/23/17	50,000,000	49,995,167	0	49,995,167	0
BNP PARIBAS SACP4-2	06/26/17	06/23/17	06/23/17	27,100,000	27,097,380	0	27,097,380	0
BNP PARIBAS SACP4-2	07/05/17	06/28/17	06/28/17	50,000,000	49,988,819	0	49,988,819	0
BNP PARIBAS SACP4-2	07/05/17	06/28/17	06/28/17	50,000,000	49,988,819	0	49,988,819	0
BNP PARIBAS SACP4-2	07/05/17	06/28/17	06/28/17	50,000,000	49,988,819	0	49,988,819	0
BNP PARIBAS SACP4-2	07/05/17	06/28/17	06/28/17	50,000,000	49,988,819	0	49,988,819	0
BNP PARIBAS SACP4-2	07/05/17	06/28/17	06/28/17	50,000,000	49,988,819	0	49,988,819	0
BNP PARIBAS SACP4-2	07/05/17	06/28/17	06/28/17	35,000,000	34,992,174	0	34,992,174	0
BNP PARIBAS SACP	06/19/17	06/16/17	06/16/17	50,000,000	49,995,167	0	49,995,167	0
BNP PARIBAS SACP	06/19/17	06/16/17	06/16/17	50,000,000	49,995,167	0	49,995,167	0
BNP PARIBAS SACP	06/19/17	06/16/17	06/16/17	50,000,000	49,995,167	0	49,995,167	0
BNP PARIBAS SACP	06/19/17	06/16/17	06/16/17	47,100,000	47,095,447	0	47,095,447	0
BNP PARIBAS SACP	06/19/17	06/16/17	06/16/17	50,000,000	49,995,167	0	49,995,167	0
BNP PARIBAS SACP	06/20/17	06/19/17	06/19/17	50,000,000	49,998,389	0	49,998,389	0
BNP PARIBAS SACP	06/20/17	06/19/17	06/19/17	20,300,000	20,299,346	0	20,299,346	0
BNP PARIBAS SACP	06/20/17	06/19/17	06/19/17	50,000,000	49,998,389	0	49,998,389	0
BNP PARIBAS SACP	06/20/17	06/19/17	06/19/17	50,000,000	49,998,389	0	49,998,389	0
BNP PARIBAS SACP	06/21/17	06/20/17	06/20/17	50,000,000	49,998,389	0	49,998,389	0
BNP PARIBAS SACP	06/21/17	06/20/17	06/20/17	50,000,000	49,998,389	0	49,998,389	0
BNP PARIBAS SACP	06/21/17	06/20/17	06/20/17	50,000,000	49,998,389	0	49,998,389	0
BNP PARIBAS SACP	06/21/17	06/20/17	06/20/17	50,000,000	49,998,389	0	49,998,389	0
BNP PARIBAS SA/NEW YORK NY	06/22/17	06/21/17	06/21/17	50,000,000	49,998,389	0	49,998,389	0
BNP PARIBAS SA/NEW YORK NY	06/22/17	06/21/17	06/21/17	50,000,000	49,998,389	0	49,998,389	0
BNP PARIBAS SA/NEW YORK NY	06/22/17	06/21/17	06/21/17	35,000,000	34,998,872	0	34,998,872	0
BNP PARIBAS SA/NEW YORK NY	06/22/17	06/21/17	06/21/17	50,000,000	49,998,389	0	49,998,389	0
BNP PARIBAS SA/NEW YORK NY	06/22/17	06/21/17	06/21/17	50,000,000	49,998,389	0	49,998,389	0
CAFCO, LLCCPABS4-2	09/07/17	06/05/17	06/05/17	20,000,000	19,937,333	0	19,937,333	0
CRC FUNDING LLCCPABS4-2	06/27/17	06/26/17	06/26/17	40,960,000	40,958,680	0	40,958,680	0
CHARTA, LLC CPABS4-CPABS4	12/01/17	06/02/17	06/02/17	50,000,000	49,658,750	0	49,658,750	0
CHARTA, LLC CPABS4-CPABS4	12/07/17	06/07/17	06/07/17	40,000,000	39,723,467	0	39,723,467	0
CIESCO, LLCCPABS4-2	09/20/17	06/16/17	06/16/17	50,000,000	49,830,667	0	49,830,667	0
CIESCO, LLCCPABS4-2	09/20/17	06/16/17	06/16/17	5,000,000	4,983,067	0	4,983,067	0
CITIBANK NA, NEW YOCD	12/26/17	06/26/17	06/26/17	22,000,000	22,000,000	0	22,000,000	0
CITIBANK NA, NEW YOCD	12/26/17	06/26/17	06/26/17	50,000,000	50,000,000	0	50,000,000	0

TRADING ACTIVITY FOR JUNE 2017

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
COOPERATIVE RABOBANK UA/NY	06/29/17	06/28/17	06/28/17	50,000,000	49,998,403	0	49,998,403	0
COOPERATIVE RABOBANK UA/NY	06/29/17	06/28/17	06/28/17	11,874,000	11,873,621	0	11,873,621	0
COOPERATIVE RABOBANK UA/NY	06/29/17	06/28/17	06/28/17	50,000,000	49,998,403	0	49,998,403	0
CREDIT INDUSTRIEL ECDYAN	06/09/17	06/02/17	06/02/17	50,000,000	50,000,000	0	50,000,000	0
CREDIT INDUSTRIEL ECDYAN	06/09/17	06/02/17	06/02/17	50,000,000	50,000,000	0	50,000,000	0
CREDIT INDUSTRIEL ECDYAN	06/09/17	06/02/17	06/02/17	50,000,000	50,000,000	0	50,000,000	0
CREDIT INDUSTRIEL ECDYAN	06/09/17	06/02/17	06/02/17	50,000,000	50,000,000	0	50,000,000	0
CREDIT INDUSTRIEL ECDYAN	06/09/17	06/02/17	06/02/17	50,000,000	50,000,000	0	50,000,000	0
CREDIT INDUSTRIEL ECDYAN	06/09/17	06/02/17	06/02/17	50,000,000	50,000,000	0	50,000,000	0
CREDIT INDUSTRIEL ECDYAN	06/09/17	06/02/17	06/02/17	50,000,000	50,000,000	0	50,000,000	0
CREDIT INDUSTRIEL ECDYAN	06/09/17	06/02/17	06/02/17	50,000,000	50,000,000	0	50,000,000	0
CREDIT INDUSTRIEL ECDYAN	06/16/17	06/09/17	06/09/17	50,000,000	50,000,000	0	50,000,000	0
CREDIT INDUSTRIEL ECDYAN	06/16/17	06/09/17	06/09/17	50,000,000	50,000,000	0	50,000,000	0
CREDIT INDUSTRIEL ECDYAN	06/16/17	06/09/17	06/09/17	50,000,000	50,000,000	0	50,000,000	0
CREDIT INDUSTRIEL ECDYAN	06/16/17	06/09/17	06/09/17	50,000,000	50,000,000	0	50,000,000	0
CREDIT INDUSTRIEL ECDYAN	06/16/17	06/09/17	06/09/17	50,000,000	50,000,000	0	50,000,000	0
CREDIT INDUSTRIEL ECDYAN	06/16/17	06/09/17	06/09/17	50,000,000	50,000,000	0	50,000,000	0
CREDIT INDUSTRIEL ECDYAN	06/16/17	06/09/17	06/09/17	50,000,000	50,000,000	0	50,000,000	0
CREDIT INDUSTRIEL ECDYAN	06/16/17	06/09/17	06/09/17	50,000,000	50,000,000	0	50,000,000	0
CREDIT INDUSTRIEL ECDYAN	06/21/17	06/14/17	06/14/17	50,000,000	50,000,000	0	50,000,000	0
CREDIT INDUSTRIEL ECDYAN	06/21/17	06/14/17	06/14/17	25,000,000	25,000,000	0	25,000,000	0
CREDIT INDUSTRIEL ECDYAN	06/28/17	06/21/17	06/21/17	50,000,000	50,000,000	0	50,000,000	0
CREDIT INDUSTRIEL ECDYAN	06/28/17	06/21/17	06/21/17	50,000,000	50,000,000	0	50,000,000	0
DZ BANK AG DEUTSCHECP4-2	06/02/17	06/01/17	06/01/17	50,000,000	49,998,736	0	49,998,736	0
DZ BANK AG DEUTSCHECP4-2	06/02/17	06/01/17	06/01/17	50,000,000	49,998,736	0	49,998,736	0
DZ BANK AG DEUTSCHECP4-2	06/02/17	06/01/17	06/01/17	50,000,000	49,998,736	0	49,998,736	0
DZ BANK AG DEUTSCHECP4-2	06/02/17	06/01/17	06/01/17	37,200,000	37,199,060	0	37,199,060	0
DZ BANK AG DEUTSCHECP4-2	06/02/17	06/01/17	06/01/17	50,000,000	49,998,736	0	49,998,736	0
DZ BANK AG DEUTSCHECP4-2	06/02/17	06/01/17	06/01/17	50,000,000	49,998,736	0	49,998,736	0
DZ BANK AG DEUTSCHECP4-2	06/02/17	06/01/17	06/01/17	40,000,000	39,998,989	0	39,998,989	0
DZ BANK AG DEUTSCHECP4-2	06/05/17	06/02/17	06/02/17	50,000,000	49,996,208	0	49,996,208	0
DZ BANK AG DEUTSCHECP4-2	06/05/17	06/02/17	06/02/17	50,000,000	49,996,208	0	49,996,208	0
DZ BANK AG DEUTSCHECP4-2	06/05/17	06/02/17	06/02/17	50,000,000	49,996,208	0	49,996,208	0
DZ BANK AG DEUTSCHECP4-2	06/05/17	06/02/17	06/02/17	47,000,000	46,996,436	0	46,996,436	0
DZ BANK AG DEUTSCHECP4-2	06/05/17	06/02/17	06/02/17	50,000,000	49,996,208	0	49,996,208	0
DZ BANK AG DEUTSCHECP4-2	06/06/17	06/05/17	06/05/17	50,000,000	49,998,736	0	49,998,736	0
DZ BANK AG DEUTSCHECP4-2	06/06/17	06/05/17	06/05/17	50,000,000	49,998,736	0	49,998,736	0
DZ BANK AG DEUTSCHECP4-2	06/06/17	06/05/17	06/05/17	50,000,000	49,998,736	0	49,998,736	0
DZ BANK AG DEUTSCHECP4-2	06/06/17	06/05/17	06/05/17	42,400,000	42,398,928	0	42,398,928	0
DZ BANK AG DEUTSCHECP4-2	06/06/17	06/05/17	06/05/17	50,000,000	49,998,736	0	49,998,736	0
DZ BANK AG DEUTSCHECP4-2	06/07/17	06/06/17	06/06/17	50,000,000	49,998,736	0	49,998,736	0
DZ BANK AG DEUTSCHECP4-2	06/07/17	06/06/17	06/06/17	50,000,000	49,998,736	0	49,998,736	0
DZ BANK AG DEUTSCHECP4-2	06/07/17	06/06/17	06/06/17	50,000,000	49,998,736	0	49,998,736	0
DZ BANK AG DEUTSCHECP4-2	06/07/17	06/06/17	06/06/17	50,000,000	49,998,736	0	49,998,736	0
DZ BANK AG DEUTSCHECP4-2	06/07/17	06/06/17	06/06/17	50,000,000	49,998,736	0	49,998,736	0
DZ BANK AG DEUTSCHECP4-2	06/08/17	06/07/17	06/07/17	50,000,000	49,998,736	0	49,998,736	0
DZ BANK AG DEUTSCHECP4-2	06/08/17	06/07/17	06/07/17	50,000,000	49,998,736	0	49,998,736	0
DZ BANK AG DEUTSCHECP4-2	06/08/17	06/07/17	06/07/17	15,000,000	14,999,621	0	14,999,621	0
DZ BANK AG DEUTSCHECP4-2	06/08/17	06/07/17	06/07/17	50,000,000	49,998,736	0	49,998,736	0
DZ BANK AG DEUTSCHECP4-2	06/08/17	06/07/17	06/07/17	50,000,000	49,998,736	0	49,998,736	0
DZ BANK AG DEUTSCHECP4-2	06/08/17	06/07/17	06/07/17	50,000,000	49,998,736	0	49,998,736	0
DZ BANK AG DEUTSCHECP4-2	06/09/17	06/08/17	06/08/17	50,000,000	49,998,736	0	49,998,736	0
DZ BANK AG DEUTSCHECP4-2	06/09/17	06/08/17	06/08/17	50,000,000	49,998,736	0	49,998,736	0
DZ BANK AG DEUTSCHECP4-2	06/09/17	06/08/17	06/08/17	50,000,000	49,998,736	0	49,998,736	0
DZ BANK AG DEUTSCHECP4-2	06/09/17	06/08/17	06/08/17	33,700,000	33,699,148	0	33,699,148	0
DZ BANK AG DEUTSCHECP4-2	06/12/17	06/09/17	06/09/17	50,000,000	49,996,208	0	49,996,208	0
DZ BANK AG DEUTSCHECP4-2	06/12/17	06/09/17	06/09/17	50,000,000	49,996,208	0	49,996,208	0
DZ BANK AG DEUTSCHECP4-2	06/12/17	06/09/17	06/09/17	23,500,000	23,498,218	0	23,498,218	0
DZ BANK AG DEUTSCHECP4-2	06/12/17	06/09/17	06/09/17	50,000,000	49,996,208	0	49,996,208	0
DZ BANK AG DEUTSCHECP4-2	06/13/17	06/12/17	06/12/17	50,000,000	49,998,736	0	49,998,736	0
DZ BANK AG DEUTSCHECP4-2	06/13/17	06/12/17	06/12/17	50,000,000	49,998,736	0	49,998,736	0
DZ BANK AG DEUTSCHECP4-2	06/13/17	06/12/17	06/12/17	34,800,000	34,799,120	0	34,799,120	0
DZ BANK AG DEUTSCHECP4-2	06/13/17	06/12/17	06/12/17	50,000,000	49,998,736	0	49,998,736	0
DZ BANK AG DEUTSCHECP4-2	06/14/17	06/13/17	06/13/17	50,000,000	49,998,736	0	49,998,736	0
DZ BANK AG DEUTSCHECP4-2	06/14/17	06/13/17	06/13/17	15,000,000	14,999,621	0	14,999,621	0
DZ BANK AG DEUTSCHECP4-2	06/15/17	06/14/17	06/14/17	50,000,000	49,998,736	0	49,998,736	0
DZ BANK AG DEUTSCHECP4-2	06/15/17	06/14/17	06/14/17	50,000,000	49,998,736	0	49,998,736	0
DZ BANK AG DEUTSCHECP4-2	06/15/17	06/14/17	06/14/17	34,700,000	34,699,123	0	34,699,123	0
DZ BANK AG DEUTSCHECP4-2	06/15/17	06/14/17	06/14/17	50,000,000	49,998,736	0	49,998,736	0
DZ BANK AG DEUTSCHECP4-2	06/16/17	06/15/17	06/15/17	50,000,000	49,998,389	0	49,998,389	0

TRADING ACTIVITY FOR JUNE 2017

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
DZ BANK AG DEUTSCHECP4-2	06/29/17	06/28/17	06/28/17	50,000,000	49,998,389	0	49,998,389	0
DZ BANK AG DEUTSCHECP4-2	06/30/17	06/29/17	06/29/17	50,000,000	49,998,389	0	49,998,389	0
DZ BANK AG DEUTSCHECP4-2	06/30/17	06/29/17	06/29/17	50,000,000	49,998,389	0	49,998,389	0
DZ BANK AG DEUTSCHECP4-2	06/30/17	06/29/17	06/29/17	50,000,000	49,998,389	0	49,998,389	0
DZ BANK AG DEUTSCHECP4-2	06/30/17	06/29/17	06/29/17	25,000,000	24,999,194	0	24,999,194	0
DZ BANK AG DEUTSCHECP4-2	07/03/17	06/30/17	06/30/17	25,000,000	24,997,792	0	24,997,792	0
FAIRWAY FINANCE CO,CPABS4	06/02/17	06/01/17	06/01/17	18,073,000	18,072,548	0	18,072,548	0
GOTHAM FUNDING CORPCPABS4	07/07/17	06/07/17	06/07/17	50,000,000	49,954,167	0	49,954,167	0
GOTHAM FUNDING CORPCPABS4	07/07/17	06/07/17	06/07/17	33,000,000	32,969,750	0	32,969,750	0
GOTHAM FUNDING CORPCPABS4	07/10/17	06/07/17	06/08/17	50,000,000	49,951,111	0	49,951,111	0
GOTHAM FUNDING CORPCPABS4	07/10/17	06/07/17	06/08/17	40,000,000	39,960,889	0	39,960,889	0
GOTHAM FUNDING CORPCPABS4	08/08/17	06/09/17	06/09/17	50,000,000	49,904,167	0	49,904,167	0
GOTHAM FUNDING CORPCPABS4	08/08/17	06/09/17	06/09/17	29,000,000	28,944,417	0	28,944,417	0
GOTHAM FUNDING CORPCPABS4	08/11/17	06/14/17	06/14/17	50,000,000	49,903,333	0	49,903,333	0
GOTHAM FUNDING CORPCPABS4	08/11/17	06/14/17	06/14/17	45,400,000	45,312,227	0	45,312,227	0
GOTHAM FUNDING CORPCPABS4	08/18/17	06/21/17	06/21/17	50,000,000	49,899,306	0	49,899,306	0
GOTHAM FUNDING CORPCPABS4	08/18/17	06/21/17	06/21/17	24,000,000	23,951,667	0	23,951,667	0
GOTHAM FUNDING CORPCPABS4	08/18/17	06/22/17	06/22/17	27,000,000	26,946,990	0	26,946,990	0
ING US FUNDING LLC	07/06/17	06/27/17	06/27/17	50,000,000	50,004,300	44,513	50,048,813	0
ING US FUNDING LLC	07/06/17	06/27/17	06/27/17	33,000,000	33,002,838	29,379	33,032,217	0
LMA-AMERICAS LLCCPABS4-2	06/02/17	06/01/17	06/01/17	50,000,000	49,998,708	0	49,998,708	0
LMA-AMERICAS LLCCPABS4-2	06/02/17	06/01/17	06/01/17	8,200,000	8,199,788	0	8,199,788	0
LMA-AMERICAS LLCCPABS4-2	06/06/17	06/02/17	06/02/17	50,000,000	49,994,833	0	49,994,833	0
LMA-AMERICAS LLCCPABS4-2	06/06/17	06/02/17	06/02/17	8,000,000	7,999,173	0	7,999,173	0
LMA-AMERICAS LLCCPABS4-2	06/06/17	06/05/17	06/05/17	31,600,000	31,599,192	0	31,599,192	0
LMA-AMERICAS LLCCPABS4-2	06/07/17	06/06/17	06/06/17	50,000,000	49,998,708	0	49,998,708	0
LMA-AMERICAS LLCCPABS4-2	06/07/17	06/06/17	06/06/17	8,400,000	8,399,783	0	8,399,783	0
LMA-AMERICAS LLCCPABS4-2	06/09/17	06/02/17	06/02/17	50,000,000	49,990,861	0	49,990,861	0
LMA-AMERICAS LLCCPABS4-2	06/09/17	06/02/17	06/02/17	50,000,000	49,990,861	0	49,990,861	0
LMA-AMERICAS LLCCPABS4-2	06/09/17	06/02/17	06/02/17	30,000,000	29,994,517	0	29,994,517	0
LMA-AMERICAS LLCCPABS4-2	06/09/17	06/08/17	06/08/17	50,000,000	49,998,708	0	49,998,708	0
LMA-AMERICAS LLCCPABS4-2	06/09/17	06/08/17	06/08/17	8,700,000	8,699,775	0	8,699,775	0
LMA-AMERICAS LLCCPABS4-2	06/12/17	06/09/17	06/09/17	50,000,000	49,996,125	0	49,996,125	0
LMA-AMERICAS LLCCPABS4-2	06/12/17	06/09/17	06/09/17	8,700,000	8,699,326	0	8,699,326	0
LMA-AMERICAS LLCCPABS4-2	06/13/17	06/06/17	06/06/17	50,000,000	49,990,764	0	49,990,764	0
LMA-AMERICAS LLCCPABS4-2	06/13/17	06/06/17	06/06/17	16,000,000	15,997,044	0	15,997,044	0
LMA-AMERICAS LLCCPABS4-2	06/13/17	06/12/17	06/12/17	50,000,000	49,998,708	0	49,998,708	0
LMA-AMERICAS LLCCPABS4-2	06/13/17	06/12/17	06/12/17	9,800,000	9,799,747	0	9,799,747	0
LMA-AMERICAS LLCCPABS4-2	06/14/17	06/13/17	06/13/17	50,000,000	49,998,708	0	49,998,708	0
LMA-AMERICAS LLCCPABS4-2	06/14/17	06/13/17	06/13/17	8,800,000	8,799,773	0	8,799,773	0
LMA-AMERICAS LLCCPABS4-2	06/15/17	06/14/17	06/14/17	50,000,000	49,998,708	0	49,998,708	0
LMA-AMERICAS LLCCPABS4-2	06/15/17	06/14/17	06/14/17	25,000,000	24,999,354	0	24,999,354	0
LMA-AMERICAS LLCCPABS4-2	06/16/17	06/09/17	06/09/17	50,000,000	49,990,278	0	49,990,278	0
LMA-AMERICAS LLCCPABS4-2	06/16/17	06/09/17	06/09/17	30,000,000	29,994,167	0	29,994,167	0
LMA-AMERICAS LLCCPABS4-2	06/16/17	06/09/17	06/09/17	48,000,000	47,990,667	0	47,990,667	0
LMA-AMERICAS LLCCPABS4-2	06/20/17	06/19/17	06/19/17	8,000,000	7,999,738	0	7,999,738	0
LMA-AMERICAS LLCCPABS4-2	06/20/17	06/19/17	06/19/17	50,000,000	49,998,361	0	49,998,361	0
LMA-AMERICAS LLCCPABS4-2	06/21/17	06/20/17	06/20/17	50,000,000	49,998,361	0	49,998,361	0
LMA-AMERICAS LLCCPABS4-2	06/21/17	06/20/17	06/20/17	44,000,000	43,998,558	0	43,998,558	0
LMA-AMERICAS LLCCPABS4-2	06/22/17	06/21/17	06/21/17	50,000,000	49,998,361	0	49,998,361	0
LMA-AMERICAS LLCCPABS4-2	06/22/17	06/21/17	06/21/17	27,300,000	27,299,105	0	27,299,105	0
LMA-AMERICAS LLCCPABS4-2	06/23/17	06/16/17	06/16/17	45,000,000	44,989,588	0	44,989,588	0
LMA-AMERICAS LLCCPABS4-2	06/23/17	06/16/17	06/16/17	50,000,000	49,988,333	0	49,988,333	0
LMA-AMERICAS LLCCPABS4-2	06/23/17	06/16/17	06/16/17	25,000,000	24,994,167	0	24,994,167	0
LMA-AMERICAS LLCCPABS4-2	06/23/17	06/22/17	06/22/17	50,000,000	49,998,361	0	49,998,361	0
LMA-AMERICAS LLCCPABS4-2	06/23/17	06/22/17	06/22/17	50,000,000	49,998,361	0	49,998,361	0
LMA-AMERICAS LLCCPABS4-2	06/23/17	06/22/17	06/22/17	27,750,000	27,749,090	0	27,749,090	0
LMA-AMERICAS LLCCPABS4-2	06/27/17	06/20/17	06/20/17	43,600,000	43,589,827	0	43,589,827	0
LMA-AMERICAS LLCCPABS4-2	06/27/17	06/26/17	06/26/17	50,000,000	49,998,361	0	49,998,361	0
LMA-AMERICAS LLCCPABS4-2	06/27/17	06/26/17	06/26/17	6,600,000	6,599,784	0	6,599,784	0
LMA-AMERICAS LLCCPABS4-2	06/27/17	06/26/17	06/26/17	50,000,000	49,998,361	0	49,998,361	0
LMA-AMERICAS LLCCPABS4-2	06/27/17	06/26/17	06/26/17	25,000,000	24,999,181	0	24,999,181	0
LMA-AMERICAS LLCCPABS4-2	06/28/17	06/27/17	06/27/17	50,000,000	49,998,361	0	49,998,361	0
LMA-AMERICAS LLCCPABS4-2	06/28/17	06/27/17	06/27/17	27,000,000	26,999,115	0	26,999,115	0
LMA-AMERICAS LLCCPABS4-2	06/29/17	06/28/17	06/28/17	50,000,000	49,998,361	0	49,998,361	0
LMA-AMERICAS LLCCPABS4-2	06/29/17	06/28/17	06/28/17	30,000,000	29,999,017	0	29,999,017	0
LMA-AMERICAS LLCCPABS4-2	06/30/17	06/23/17	06/23/17	45,000,000	44,989,500	0	44,989,500	0
LMA-AMERICAS LLCCPABS4-2	07/03/17	06/01/17	06/01/17	50,000,000	49,952,889	0	49,952,889	0
LMA-AMERICAS LLCCPABS4-2	07/03/17	06/01/17	06/01/17	50,000,000	49,952,889	0	49,952,889	0
LMA-AMERICAS LLCCPABS4-2	07/03/17	06/01/17	06/01/17	200,000	199,812	0	199,812	0
LMA-AMERICAS LLCCPABS4-2	07/03/17	06/30/17	06/30/17	50,000,000	49,995,667	0	49,995,667	0
LMA-AMERICAS LLCCPABS4-2	07/03/17	06/30/17	06/30/17	40,000,000	39,996,533	0	39,996,533	0
LMA-AMERICAS LLCCPABS4-2	07/05/17	06/27/17	06/27/17	50,000,000	49,986,667	0	49,986,667	0

TRADING ACTIVITY FOR JUNE 2017

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
LMA-AMERICAS LLCCPABS4-2	07/05/17	06/27/17	06/27/17	4,150,000	4,148,893	0	4,148,893	0
LMA-AMERICAS LLCCPABS4-2	07/07/17	06/30/17	06/30/17	50,000,000	49,989,014	0	49,989,014	0
LMA-AMERICAS LLCCPABS4-2	07/07/17	06/30/17	06/30/17	40,000,000	39,991,211	0	39,991,211	0
LMA-AMERICAS LLCCPABS4-2	07/11/17	06/30/17	06/30/17	50,000,000	49,982,125	0	49,982,125	0
LMA-AMERICAS LLCCPABS4-2	07/11/17	06/30/17	06/30/17	25,000,000	24,991,063	0	24,991,063	0
LMA-AMERICAS LLCCPABS4-2	08/04/17	06/06/17	06/06/17	50,000,000	49,907,403	0	49,907,403	0
LMA-AMERICAS LLCCPABS4-2	08/04/17	06/06/17	06/06/17	5,000,000	4,990,740	0	4,990,740	0
LONG ISLAND POWER AUTHORI	08/08/17	06/20/17	06/20/17	25,000,000	25,000,000	0	25,000,000	0
MALAYAN BANKING BERCPLOC	12/12/17	06/15/17	06/15/17	45,000,000	44,673,750	0	44,673,750	0
MANHATTAN ASSET FUNCPABS4	07/06/17	06/23/17	06/23/17	40,000,000	39,982,667	0	39,982,667	0
MANHATTAN ASSET FUNCPABS4	08/25/17	06/28/17	06/29/17	50,000,000	49,900,250	0	49,900,250	0
MANHATTAN ASSET FUNCPABS4	08/28/17	06/29/17	06/29/17	50,000,000	49,894,167	0	49,894,167	0
NRW,BANKCP	08/04/17	06/09/17	06/09/17	7,750,000	7,735,533	0	7,735,533	0
NRW,BANKCP	10/05/17	06/26/17	06/27/17	25,000,000	24,909,722	0	24,909,722	0
NEDERLANDSE WATERSCCP4-2	06/26/17	06/01/17	06/05/17	50,000,000	49,969,958	0	49,969,958	0
NEDERLANDSE WATERSCCP4-2	06/26/17	06/01/17	06/05/17	50,000,000	49,969,958	0	49,969,958	0
NEDERLANDSE WATERSCCP4-2	06/26/17	06/01/17	06/05/17	50,000,000	49,969,958	0	49,969,958	0
NEDERLANDSE WATERSCCP4-2	06/26/17	06/01/17	06/05/17	50,000,000	49,969,958	0	49,969,958	0
NEDERLANDSE WATERSCCP4-2	06/26/17	06/01/17	06/05/17	50,000,000	49,969,958	0	49,969,958	0
NEDERLANDSE WATERSCCP4-2	06/26/17	06/01/17	06/05/17	50,000,000	49,969,958	0	49,969,958	0
NEDERLANDSE WATERSCCP4-2	06/26/17	06/01/17	06/05/17	50,000,000	49,969,958	0	49,969,958	0
NEDERLANDSE WATERSCCP4-2	06/26/17	06/01/17	06/05/17	50,000,000	49,969,958	0	49,969,958	0
NEDERLANDSE WATERSCCP4-2	06/26/17	06/01/17	06/05/17	50,000,000	49,969,958	0	49,969,958	0
NEDERLANDSE WATERSCCP4-2	06/26/17	06/01/17	06/05/17	50,000,000	49,969,958	0	49,969,958	0
NEDERLANDSE WATERSCCP4-2	06/26/17	06/01/17	06/05/17	50,000,000	49,969,958	0	49,969,958	0
NEDERLANDSE WATERSCCP4-2	06/26/17	06/01/17	06/05/17	50,000,000	49,969,958	0	49,969,958	0
NEDERLANDSE WATERSCCP4-2	06/26/17	06/01/17	06/05/17	50,000,000	49,969,958	0	49,969,958	0
OLD LINE FUNDING, LCPABS4	12/20/17	06/15/17	06/20/17	50,000,000	49,654,333	0	49,654,333	0
OLD LINE FUNDING, LCPABS4	03/20/18	06/23/17	06/23/17	25,000,000	24,733,750	0	24,733,750	0
OLD LINE FUNDING LLC	03/22/18	06/27/17	06/27/17	30,000,000	30,000,000	0	30,000,000	0
ROYAL BANK OF CANADA/NEW YORK NY	06/12/18	06/08/17	06/12/17	50,000,000	50,000,000	0	50,000,000	0
ROYAL BANK OF CANADA/NEW YORK NY	06/12/18	06/08/17	06/12/17	50,000,000	50,000,000	0	50,000,000	0
SOCIETE GENERALE, PCP4-2	06/27/17	06/26/17	06/26/17	12,000,000	11,999,617	0	11,999,617	0
SOCIETE GENERALE, PCP4-2	06/27/17	06/26/17	06/26/17	50,000,000	49,998,403	0	49,998,403	0
STARBIRD FUNDING COCPABS4	06/02/17	06/01/17	06/01/17	50,000,000	49,998,681	0	49,998,681	0
STARBIRD FUNDING COCPABS4	06/02/17	06/01/17	06/01/17	50,000,000	49,998,681	0	49,998,681	0
STARBIRD FUNDING COCPABS4	06/02/17	06/01/17	06/01/17	50,000,000	49,998,681	0	49,998,681	0
STARBIRD FUNDING COCPABS4	06/05/17	06/02/17	06/02/17	36,000,000	35,997,150	0	35,997,150	0
STARBIRD FUNDING COCPABS4	06/05/17	06/02/17	06/02/17	25,817,000	25,814,978	0	25,814,978	0
STARBIRD FUNDING COCPABS4	06/05/17	06/02/17	06/02/17	50,000,000	49,996,083	0	49,996,083	0
STARBIRD FUNDING COCPABS4	06/05/17	06/02/17	06/02/17	50,000,000	49,996,083	0	49,996,083	0
STARBIRD FUNDING COCPABS4	06/06/17	06/05/17	06/05/17	36,400,000	36,399,039	0	36,399,039	0
STARBIRD FUNDING COCPABS4	06/07/17	06/06/17	06/06/17	36,400,000	36,399,039	0	36,399,039	0
STARBIRD FUNDING COCPABS4	06/08/17	06/07/17	06/07/17	20,971,000	20,970,458	0	20,970,458	0
STARBIRD FUNDING COCPABS4	06/14/17	06/13/17	06/13/17	50,000,000	49,998,681	0	49,998,681	0
STARBIRD FUNDING COCPABS4	06/14/17	06/13/17	06/13/17	37,800,000	37,799,003	0	37,799,003	0
STARBIRD FUNDING COCPABS4	06/15/17	06/14/17	06/14/17	50,000,000	49,998,681	0	49,998,681	0
STARBIRD FUNDING COCPABS4	06/15/17	06/14/17	06/14/17	37,700,000	37,699,005	0	37,699,005	0
STARBIRD FUNDING COCPABS4	06/15/17	06/14/17	06/14/17	40,000,000	39,998,944	0	39,998,944	0
STARBIRD FUNDING COCPABS4	06/16/17	06/15/17	06/15/17	47,800,000	47,798,407	0	47,798,407	0
STARBIRD FUNDING COCPABS4	06/19/17	06/16/17	06/16/17	38,000,000	37,996,200	0	37,996,200	0
STARBIRD FUNDING COCPABS4	06/19/17	06/16/17	06/16/17	34,813,000	34,809,548	0	34,809,548	0
STARBIRD FUNDING COCPABS4	06/20/17	06/19/17	06/19/17	50,000,000	49,998,333	0	49,998,333	0
STARBIRD FUNDING COCPABS4	06/20/17	06/19/17	06/19/17	8,700,000	8,699,710	0	8,699,710	0
STARBIRD FUNDING COCPABS4	06/21/17	06/20/17	06/20/17	50,000,000	49,998,333	0	49,998,333	0
STARBIRD FUNDING COCPABS4	06/21/17	06/20/17	06/20/17	12,700,000	12,699,577	0	12,699,577	0
STARBIRD FUNDING COCPABS4	06/22/17	06/21/17	06/21/17	37,700,000	37,698,743	0	37,698,743	0
STARBIRD FUNDING COCPABS4	06/22/17	06/21/17	06/21/17	50,000,000	49,998,334	0	49,998,334	0
STARBIRD FUNDING COCPABS4	06/23/17	06/22/17	06/22/17	50,000,000	49,998,333	0	49,998,333	0
STARBIRD FUNDING COCPABS4	06/23/17	06/22/17	06/22/17	37,695,000	37,693,744	0	37,693,744	0
STARBIRD FUNDING COCPABS4	06/26/17	06/23/17	06/23/17	50,000,000	49,995,000	0	49,995,000	0
STARBIRD FUNDING COCPABS4	06/26/17	06/23/17	06/23/17	8,700,000	8,699,130	0	8,699,130	0
STARBIRD FUNDING COCPABS4	06/27/17	06/26/17	06/26/17	13,800,000	13,799,540	0	13,799,540	0
STARBIRD FUNDING COCPABS4	06/27/17	06/26/17	06/26/17	50,000,000	49,998,333	0	49,998,333	0
STARBIRD FUNDING COCPABS4	06/28/17	06/27/17	06/27/17	50,000,000	49,998,333	0	49,998,333	0
STARBIRD FUNDING COCPABS4	06/29/17	06/28/17	06/28/17	26,000,000	25,999,133	0	25,999,133	0
STARBIRD FUNDING COCPABS4	08/22/17	06/23/17	06/23/17	22,000,000	21,953,067	0	21,953,067	0
STARBIRD FUNDING COCPABS4	09/05/17	06/02/17	06/02/17	25,000,000	24,919,514	0	24,919,514	0
STARBIRD FUNDING COCPABS4	09/07/17	06/02/17	06/02/17	50,000,000	49,835,639	0	49,835,639	0
STARBIRD FUNDING COCPABS4	09/07/17	06/02/17	06/02/17	49,000,000	48,838,926	0	48,838,926	0
STARBIRD FUNDING COCPABS4	09/07/17	06/07/17	06/07/17	20,000,000	19,936,111	0	19,936,111	0
SUMITOMO MITSUI BANKING CORP	07/11/17	06/01/17	06/06/17	8,541,000	8,542,187	46,442	8,588,629	0
SUMITOMO MITSUI BANKING CORP	07/11/17	06/29/17	06/29/17	1,965,000	1,965,020	12,380	1,977,399	0
SUMITOMO MITSUI BANCDYAN	06/08/17	06/01/17	06/01/17	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI BANCDYAN	06/08/17	06/01/17	06/01/17	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI BANCDYAN	06/08/17	06/01/17	06/01/17	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI BANCDYAN	06/08/17	06/01/17	06/01/17	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	06/15/17	06/08/17	06/08/17	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	06/27/17	06/20/17	06/20/17	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	06/27/17	06/20/17	06/20/17	25,000,000	25,000,000	0	25,000,000	0

TRADING ACTIVITY FOR JUNE 2017

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
SUMITOMO MITSUI TRUCDYAN	07/03/17	06/26/17	06/26/17	30,000,000	30,000,000	0	30,000,000	0
SUMITOMO MITSUI TRUCDYAN	07/05/17	06/27/17	06/27/17	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	07/05/17	06/27/17	06/27/17	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	07/05/17	06/27/17	06/27/17	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	07/05/17	06/27/17	06/27/17	40,000,000	40,000,000	0	40,000,000	0
SUMITOMO MITSUI TRUCDYAN	07/05/17	06/27/17	06/27/17	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	07/05/17	06/27/17	06/27/17	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	07/05/17	06/27/17	06/27/17	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	07/05/17	06/27/17	06/27/17	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	07/05/17	06/27/17	06/27/17	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	07/05/17	06/27/17	06/27/17	50,000,000	50,000,000	0	50,000,000	0
THUNDER BAY FUNDINGCP4-2	06/20/17	06/19/17	06/19/17	17,150,000	17,149,447	0	17,149,447	0
THUNDER BAY FUNDINGCP4-2	06/20/17	06/19/17	06/19/17	22,500,000	22,499,275	0	22,499,275	0
TORONTO DOMINION BACDYAN	09/25/17	06/06/17	06/06/17	50,000,000	50,000,000	0	50,000,000	0
TORONTO DOMINION BACDYAN	09/25/17	06/06/17	06/06/17	25,000,000	25,000,000	0	25,000,000	0
DREYFUS GOVT CASH MGMT FUND	06/01/18	06/01/17	06/01/17	3,367,324	3,367,324	0	3,367,324	0
DREYFUS GOVT CASH MGMT FUND	06/01/18	06/05/17	06/05/17	509,953	509,953	0	509,953	0
DREYFUS GOVT CASH MGMT FUND	06/01/18	06/06/17	06/06/17	1,033,911	1,033,911	0	1,033,911	0
DREYFUS GOVT CASH MGMT FUND	06/01/18	06/08/17	06/08/17	3,673,437	3,673,437	0	3,673,437	0
DREYFUS GOVT CASH MGMT FUND	06/01/18	06/13/17	06/13/17	2,945,594	2,945,594	0	2,945,594	0
DREYFUS GOVT CASH MGMT FUND	06/01/18	06/14/17	06/14/17	3,030,971	3,030,971	0	3,030,971	0
DREYFUS GOVT CASH MGMT FUND	06/01/18	06/19/17	06/19/17	3,979,374	3,979,374	0	3,979,374	0
DREYFUS GOVT CASH MGMT FUND	06/01/18	06/20/17	06/20/17	999,145	999,145	0	999,145	0
DREYFUS GOVT CASH MGMT FUND	06/01/18	06/21/17	06/21/17	1,753,234	1,753,234	0	1,753,234	0
DREYFUS GOVT CASH MGMT FUND	06/01/18	06/22/17	06/22/17	2,738,548	2,738,548	0	2,738,548	0
DREYFUS GOVT CASH MGMT FUND	06/01/18	06/26/17	06/26/17	5,113,370	5,113,370	0	5,113,370	0
DREYFUS GOVT CASH MGMT FUND	06/01/18	06/28/17	06/28/17	1,262,936	1,262,936	0	1,262,936	0
DREYFUS GOVT CASH MGMT FUND	06/01/18	06/30/17	06/30/17	3,628,369	3,628,369	0	3,628,369	0
MIZUHO TRIPARTY	06/02/17	06/01/17	06/01/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	06/02/17	06/01/17	06/01/17	160,000,000	160,000,000	0	160,000,000	0
MIZUHO TRIPARTY	06/05/17	06/02/17	06/02/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	06/05/17	06/02/17	06/02/17	210,000,000	210,000,000	0	210,000,000	0
MIZUHO TRIPARTY	06/06/17	06/05/17	06/05/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	06/06/17	06/05/17	06/05/17	195,000,000	195,000,000	0	195,000,000	0
MIZUHO TRIPARTY	06/07/17	06/06/17	06/06/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	06/07/17	06/06/17	06/06/17	154,000,000	154,000,000	0	154,000,000	0
MIZUHO TRIPARTY	06/08/17	06/07/17	06/07/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	06/08/17	06/07/17	06/07/17	150,000,000	150,000,000	0	150,000,000	0
MIZUHO TRIPARTY	06/09/17	06/08/17	06/08/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	06/09/17	06/08/17	06/08/17	80,000,000	80,000,000	0	80,000,000	0
MIZUHO TRIPARTY	06/12/17	06/09/17	06/09/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	06/12/17	06/09/17	06/09/17	328,000,000	328,000,000	0	328,000,000	0
MIZUHO TRIPARTY	06/13/17	06/12/17	06/12/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	06/13/17	06/12/17	06/12/17	230,000,000	230,000,000	0	230,000,000	0
MIZUHO TRIPARTY	06/14/17	06/13/17	06/13/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	06/14/17	06/13/17	06/13/17	195,000,000	195,000,000	0	195,000,000	0
MIZUHO TRIPARTY	06/15/17	06/14/17	06/14/17	15,000,000	15,000,000	0	15,000,000	0
MIZUHO TRIPARTY	06/16/17	06/15/17	06/15/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	06/16/17	06/15/17	06/15/17	345,000,000	345,000,000	0	345,000,000	0
MIZUHO TRIPARTY	06/19/17	06/16/17	06/16/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	06/19/17	06/16/17	06/16/17	175,000,000	175,000,000	0	175,000,000	0
MIZUHO TRIPARTY	06/20/17	06/19/17	06/19/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	06/20/17	06/19/17	06/19/17	250,000,000	250,000,000	0	250,000,000	0
MIZUHO TRIPARTY	06/21/17	06/20/17	06/20/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	06/21/17	06/20/17	06/20/17	260,000,000	260,000,000	0	260,000,000	0
MIZUHO TRIPARTY	06/22/17	06/21/17	06/21/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	06/22/17	06/21/17	06/21/17	240,000,000	240,000,000	0	240,000,000	0
MIZUHO TRIPARTY	06/23/17	06/22/17	06/22/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	06/23/17	06/22/17	06/22/17	200,000,000	200,000,000	0	200,000,000	0
MIZUHO TRIPARTY	06/26/17	06/23/17	06/23/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	06/26/17	06/23/17	06/23/17	225,000,000	225,000,000	0	225,000,000	0
MIZUHO TRIPARTY	06/27/17	06/26/17	06/26/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	06/27/17	06/26/17	06/26/17	495,000,000	495,000,000	0	495,000,000	0
MIZUHO TRIPARTY	06/28/17	06/27/17	06/27/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	06/28/17	06/27/17	06/27/17	255,000,000	255,000,000	0	255,000,000	0
MIZUHO TRIPARTY	06/29/17	06/28/17	06/28/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	06/29/17	06/28/17	06/28/17	180,000,000	180,000,000	0	180,000,000	0
MIZUHO TRIPARTY	06/30/17	06/29/17	06/29/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	06/30/17	06/29/17	06/29/17	140,000,000	140,000,000	0	140,000,000	0
MIZUHO TRIPARTY	07/03/17	06/30/17	06/30/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	07/03/17	06/30/17	06/30/17	15,000,000	15,000,000	0	15,000,000	0
Total Buys				23,512,020,168	23,504,275,404	132,713	23,504,408,118	0

TRADING ACTIVITY FOR JUNE 2017

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
<i>Cash Close</i>								
NOVANT HEALTH INC	06/01/22	06/01/17	06/01/17	9,000,000	9,000,000	0	9,000,000	0
<i>Total Cash Close</i>				9,000,000	9,000,000	0	9,000,000	0
<i>Deposits</i>								
NATIONAL AUSTRALIA TDCAY 0.9 20170602	06/02/17	06/01/17	06/01/17	425,000,000	425,000,000	0	425,000,000	0
SVENSKA HANDELSBANKTDCAY 0.91 20170605	06/05/17	06/02/17	06/02/17	440,000,000	440,000,000	0	440,000,000	0
SVENSKA HANDELSBANKTDCAY 0.91 20170606	06/06/17	06/05/17	06/05/17	475,000,000	475,000,000	0	475,000,000	0
SVENSKA HANDELSBANKTDCAY 0.91 20170607	06/07/17	06/06/17	06/06/17	475,000,000	475,000,000	0	475,000,000	0
SVENSKA HANDELSBANKTDCAY 0.91 20170608	06/08/17	06/07/17	06/07/17	475,000,000	475,000,000	0	475,000,000	0
SVENSKA HANDELSBANKTDCAY 0.91 20170609	06/09/17	06/08/17	06/08/17	475,000,000	475,000,000	0	475,000,000	0
SVENSKA HANDELSBANKTDCAY 0.91 20170612	06/12/17	06/09/17	06/09/17	450,000,000	450,000,000	0	450,000,000	0
STANDARD CHARTERED TD 1.07 20170619	06/19/17	06/12/17	06/12/17	237,000,000	237,000,000	0	237,000,000	0
SVENSKA HANDELSBANKTDCAY 0.91 20170613	06/13/17	06/12/17	06/12/17	400,000,000	400,000,000	0	400,000,000	0
SVENSKA HANDELSBANKTDCAY 0.91 20170614	06/14/17	06/13/17	06/13/17	460,000,000	460,000,000	0	460,000,000	0
SVENSKA HANDELSBANKTDCAY 0.91 20170615	06/15/17	06/14/17	06/14/17	400,000,000	400,000,000	0	400,000,000	0
SVENSKA HANDELSBANKTDCAY 1.16 20170616	06/16/17	06/15/17	06/15/17	400,000,000	400,000,000	0	400,000,000	0
STANDARD CHARTERED TD 1.18 20170623	06/23/17	06/16/17	06/16/17	200,000,000	200,000,000	0	200,000,000	0
SVENSKA HANDELSBANKTDCAY 1.16 20170619	06/19/17	06/16/17	06/16/17	450,000,000	450,000,000	0	450,000,000	0
STANDARD CHARTERED TD 1.18 20170626	06/26/17	06/19/17	06/19/17	270,000,000	270,000,000	0	270,000,000	0
SVENSKA HANDELSBANKTDCAY 1.16 20170620	06/20/17	06/19/17	06/19/17	470,000,000	470,000,000	0	470,000,000	0
SVENSKA HANDELSBANKTDCAY 1.16 20170621	06/21/17	06/20/17	06/20/17	470,000,000	470,000,000	0	470,000,000	0
SVENSKA HANDELSBANKTDCAY 1.16 20170622	06/22/17	06/21/17	06/21/17	450,000,000	450,000,000	0	450,000,000	0
CANADIAN IMPERIAL BTDCAY 1.15 20170622	06/22/17	06/21/17	06/21/17	100,000,000	100,000,000	0	100,000,000	0
SVENSKA HANDELSBANKTDCAY 1.16 20170623	06/23/17	06/22/17	06/22/17	480,000,000	480,000,000	0	480,000,000	0
SVENSKA HANDELSBANKTDCAY 1.16 20170626	06/26/17	06/23/17	06/23/17	450,000,000	450,000,000	0	450,000,000	0
STANDARD CHARTERED TD 1.18 20170630	06/30/17	06/23/17	06/23/17	200,000,000	200,000,000	0	200,000,000	0
SVENSKA HANDELSBANKTDCAY 1.16 20170627	06/27/17	06/26/17	06/26/17	475,000,000	475,000,000	0	475,000,000	0
STANDARD CHARTERED TD 1.13 20170703	07/03/17	06/26/17	06/26/17	270,000,000	270,000,000	0	270,000,000	0
SVENSKA HANDELSBANKTDCAY 1.16 20170628	06/28/17	06/27/17	06/27/17	480,000,000	480,000,000	0	480,000,000	0
SVENSKA HANDELSBANKTDCAY 1.16 20170629	06/29/17	06/28/17	06/28/17	480,000,000	480,000,000	0	480,000,000	0
SVENSKA HANDELSBANKTDCAY 1.16 20170630	06/30/17	06/29/17	06/29/17	475,000,000	475,000,000	0	475,000,000	0
SVENSKA HANDELSBANKTDCAY 1.06 20170703	07/03/17	06/30/17	06/30/17	450,000,000	450,000,000	0	450,000,000	0
STANDARD CHARTERED TD 1.13 20170707	07/07/17	06/30/17	06/30/17	195,000,000	195,000,000	0	195,000,000	0
<i>Total Deposits</i>				11,477,000,000	11,477,000,000	0	11,477,000,000	0
<i>Maturities</i>								
ANGLESEA FUNDING LLC PABS4	06/05/17	06/05/17	06/05/17	25,000,000	25,000,000	0	25,000,000	0
ANTALIS S.A. CPABS4 CPABS4	06/02/17	06/02/17	06/02/17	202,200,000	202,200,000	0	202,200,000	0
ANTALIS S.A. CPABS4 CPABS4	06/09/17	06/09/17	06/09/17	215,000,000	215,000,000	0	215,000,000	0
ANTALIS S.A. CPABS4 CPABS4	06/12/17	06/12/17	06/12/17	23,530,000	23,530,000	0	23,530,000	0
ANTALIS S.A. CPABS4 CPABS4	06/16/17	06/16/17	06/16/17	219,810,000	219,810,000	0	219,810,000	0
ANTALIS S.A. CPABS4 CPABS4	06/23/17	06/23/17	06/23/17	220,230,000	220,230,000	0	220,230,000	0
ANTALIS S.A. CPABS4 CPABS4	06/30/17	06/30/17	06/30/17	255,440,000	255,440,000	0	255,440,000	0
ATLANTIC ASSET SECUCPABS4	06/01/17	06/01/17	06/01/17	174,200,000	174,200,000	0	174,200,000	0
ATLANTIC ASSET SECUCPABS4	06/02/17	06/02/17	06/02/17	182,640,000	182,640,000	0	182,640,000	0
ATLANTIC ASSET SECUCPABS4	06/05/17	06/05/17	06/05/17	311,207,000	311,207,000	0	311,207,000	0
ATLANTIC ASSET SECUCPABS4	06/06/17	06/06/17	06/06/17	30,000,000	30,000,000	0	30,000,000	0
ATLANTIC ASSET SECUCPABS4	06/07/17	06/07/17	06/07/17	111,200,000	111,200,000	0	111,200,000	0
ATLANTIC ASSET SECUCPABS4	06/09/17	06/09/17	06/09/17	150,000,000	150,000,000	0	150,000,000	0
ATLANTIC ASSET SECUCPABS4	06/12/17	06/12/17	06/12/17	150,000,000	150,000,000	0	150,000,000	0
ATLANTIC ASSET SECUCPABS4	06/13/17	06/13/17	06/13/17	69,338,000	69,338,000	0	69,338,000	0
ATLANTIC ASSET SECUCPABS4	06/14/17	06/14/17	06/14/17	207,800,000	207,800,000	0	207,800,000	0
ATLANTIC ASSET SECUCPABS4	06/16/17	06/16/17	06/16/17	89,200,000	89,200,000	0	89,200,000	0
ATLANTIC ASSET SECUCPABS4	06/19/17	06/19/17	06/19/17	90,000,000	90,000,000	0	90,000,000	0
ATLANTIC ASSET SECUCPABS4	06/20/17	06/20/17	06/20/17	100,000,000	100,000,000	0	100,000,000	0
ATLANTIC ASSET SECUCPABS4	06/26/17	06/26/17	06/26/17	86,500,000	86,500,000	0	86,500,000	0
ATLANTIC ASSET SECUCPABS4	06/27/17	06/27/17	06/27/17	185,560,000	185,560,000	0	185,560,000	0
ATLANTIC ASSET SECUCPABS4	06/28/17	06/28/17	06/28/17	42,060,000	42,060,000	0	42,060,000	0
ATLANTIC ASSET SECUCPABS4	06/29/17	06/29/17	06/29/17	105,560,000	105,560,000	0	105,560,000	0
ATLANTIC ASSET SECUCPABS4	06/30/17	06/30/17	06/30/17	47,000,000	47,000,000	0	47,000,000	0
BASF SECP4-2	06/14/17	06/14/17	06/14/17	5,000,000	5,000,000	0	5,000,000	0
BANK OF MONTREAL (CCP)	06/09/17	06/09/17	06/09/17	149,000,000	149,000,000	0	149,000,000	0
BANK OF MONTREAL (CCDYAN)	06/26/17	06/26/17	06/26/17	97,000,000	97,000,000	0	97,000,000	0
BANK OF NOVA SCOTIACDYAN	06/27/17	06/27/17	06/27/17	100,000,000	100,000,000	0	100,000,000	0
BANK OF TOKYO-MITSUCP	06/27/17	06/27/17	06/27/17	35,000,000	35,000,000	0	35,000,000	0
BANQUE ET CAISSE D'CP	06/01/17	06/01/17	06/01/17	78,500,000	78,500,000	0	78,500,000	0
BANQUE ET CAISSE D'CP	06/06/17	06/06/17	06/06/17	123,080,000	123,080,000	0	123,080,000	0
BARTON CAPITAL LLC PABS4-	06/02/17	06/02/17	06/02/17	37,500,000	37,500,000	0	37,500,000	0
BARTON CAPITAL LLC PABS4-	06/09/17	06/09/17	06/09/17	175,000,000	175,000,000	0	175,000,000	0
BARTON CAPITAL LLC PABS4-	06/19/17	06/19/17	06/19/17	87,000,000	87,000,000	0	87,000,000	0
BARTON CAPITAL LLC PABS4-	06/21/17	06/21/17	06/21/17	50,000,000	50,000,000	0	50,000,000	0
BARTON CAPITAL LLC PABS4-	06/22/17	06/22/17	06/22/17	82,000,000	82,000,000	0	82,000,000	0

TRADING ACTIVITY FOR JUNE 2017

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
BNP PARIBAS SACP4-2	06/02/17	06/02/17	06/02/17	201,500,000	201,500,000	0	201,500,000	0
BNP PARIBAS SACP4-2	06/26/17	06/26/17	06/26/17	177,100,000	177,100,000	0	177,100,000	0
BNP PARIBAS SACP	06/19/17	06/19/17	06/19/17	247,100,000	247,100,000	0	247,100,000	0
BNP PARIBAS SACP	06/20/17	06/20/17	06/20/17	170,300,000	170,300,000	0	170,300,000	0
BNP PARIBAS SACP	06/21/17	06/21/17	06/21/17	200,000,000	200,000,000	0	200,000,000	0
BNP PARIBAS SA/NEW YORK NY	06/22/17	06/22/17	06/22/17	235,000,000	235,000,000	0	235,000,000	0
CRC FUNDING LLCPCPABS4-2	06/27/17	06/27/17	06/27/17	40,960,000	40,960,000	0	40,960,000	0
CHARTA, LLC CPABS4-CPABS4	06/02/17	06/02/17	06/02/17	49,000,000	49,000,000	0	49,000,000	0
COOPERATIVE RABOBANK UA/NY	06/29/17	06/29/17	06/29/17	111,874,000	111,874,000	0	111,874,000	0
CREDIT INDUSTRIEL ECDYAN	06/02/17	06/02/17	06/02/17	200,000,000	200,000,000	0	200,000,000	0
CREDIT INDUSTRIEL ECDYAN	06/09/17	06/09/17	06/09/17	400,000,000	400,000,000	0	400,000,000	0
CREDIT INDUSTRIEL ECDYAN	06/16/17	06/16/17	06/16/17	400,000,000	400,000,000	0	400,000,000	0
CREDIT INDUSTRIEL ECDYAN	06/21/17	06/21/17	06/21/17	75,000,000	75,000,000	0	75,000,000	0
CREDIT INDUSTRIEL ECDYAN	06/28/17	06/28/17	06/28/17	100,000,000	100,000,000	0	100,000,000	0
DZ BANK AG DEUTSCHECDYAN	06/01/17	06/01/17	06/01/17	100,000,000	100,000,000	0	100,000,000	0
DZ BANK AG DEUTSCHECDYAN	06/02/17	06/02/17	06/02/17	90,000,000	90,000,000	0	90,000,000	0
DZ BANK AG DEUTSCHECDYAN	06/08/17	06/08/17	06/08/17	24,000,000	24,000,000	0	24,000,000	0
DZ BANK AG DEUTSCHECDYAN	06/13/17	06/13/17	06/13/17	35,000,000	35,000,000	0	35,000,000	0
DZ BANK AG DEUTSCHECP4-2	06/01/17	06/01/17	06/01/17	137,500,000	137,500,000	0	137,500,000	0
DZ BANK AG DEUTSCHECP4-2	06/02/17	06/02/17	06/02/17	327,200,000	327,200,000	0	327,200,000	0
DZ BANK AG DEUTSCHECP4-2	06/05/17	06/05/17	06/05/17	247,000,000	247,000,000	0	247,000,000	0
DZ BANK AG DEUTSCHECP4-2	06/06/17	06/06/17	06/06/17	242,400,000	242,400,000	0	242,400,000	0
DZ BANK AG DEUTSCHECP4-2	06/07/17	06/07/17	06/07/17	250,000,000	250,000,000	0	250,000,000	0
DZ BANK AG DEUTSCHECP4-2	06/08/17	06/08/17	06/08/17	315,000,000	315,000,000	0	315,000,000	0
DZ BANK AG DEUTSCHECP4-2	06/09/17	06/09/17	06/09/17	233,700,000	233,700,000	0	233,700,000	0
DZ BANK AG DEUTSCHECP4-2	06/12/17	06/12/17	06/12/17	173,500,000	173,500,000	0	173,500,000	0
DZ BANK AG DEUTSCHECP4-2	06/13/17	06/13/17	06/13/17	184,800,000	184,800,000	0	184,800,000	0
DZ BANK AG DEUTSCHECP4-2	06/14/17	06/14/17	06/14/17	65,000,000	65,000,000	0	65,000,000	0
DZ BANK AG DEUTSCHECP4-2	06/15/17	06/15/17	06/15/17	234,700,000	234,700,000	0	234,700,000	0
DZ BANK AG DEUTSCHECP4-2	06/16/17	06/16/17	06/16/17	234,800,000	234,800,000	0	234,800,000	0
DZ BANK AG DEUTSCHECP4-2	06/19/17	06/19/17	06/19/17	465,000,000	465,000,000	0	465,000,000	0
DZ BANK AG DEUTSCHECP4-2	06/20/17	06/20/17	06/20/17	364,560,000	364,560,000	0	364,560,000	0
DZ BANK AG DEUTSCHECP4-2	06/21/17	06/21/17	06/21/17	215,560,000	215,560,000	0	215,560,000	0
DZ BANK AG DEUTSCHECP4-2	06/22/17	06/22/17	06/22/17	305,000,000	305,000,000	0	305,000,000	0
DZ BANK AG DEUTSCHECP4-2	06/23/17	06/23/17	06/23/17	475,000,000	475,000,000	0	475,000,000	0
DZ BANK AG DEUTSCHECP4-2	06/26/17	06/26/17	06/26/17	402,890,000	402,890,000	0	402,890,000	0
DZ BANK AG DEUTSCHECP4-2	06/27/17	06/27/17	06/27/17	304,660,000	304,660,000	0	304,660,000	0
DZ BANK AG DEUTSCHECP4-2	06/28/17	06/28/17	06/28/17	475,000,000	475,000,000	0	475,000,000	0
DZ BANK AG DEUTSCHECP4-2	06/29/17	06/29/17	06/29/17	160,060,000	160,060,000	0	160,060,000	0
DZ BANK AG DEUTSCHECP4-2	06/30/17	06/30/17	06/30/17	175,000,000	175,000,000	0	175,000,000	0
FAIRWAY FINANCE CO,CPABS4	06/02/17	06/02/17	06/02/17	18,073,000	18,073,000	0	18,073,000	0
GOTHAM FUNDING CORPCPABS4	06/07/17	06/07/17	06/07/17	200,000,000	200,000,000	0	200,000,000	0
GOTHAM FUNDING CORPCPABS4	06/08/17	06/08/17	06/08/17	50,000,000	50,000,000	0	50,000,000	0
GOTHAM FUNDING CORPCPABS4	06/14/17	06/14/17	06/14/17	150,000,000	150,000,000	0	150,000,000	0
GOTHAM FUNDING CORPCPABS4	06/16/17	06/16/17	06/16/17	59,000,000	59,000,000	0	59,000,000	0
KAISER FOUNDATION HCP	06/15/17	06/15/17	06/15/17	31,863,000	31,863,000	0	31,863,000	0
LMA-AMERICAS LLCPCPABS4-2	06/01/17	06/01/17	06/01/17	201,900,000	201,900,000	0	201,900,000	0
LMA-AMERICAS LLCPCPABS4-2	06/02/17	06/02/17	06/02/17	198,200,000	198,200,000	0	198,200,000	0
LMA-AMERICAS LLCPCPABS4-2	06/06/17	06/06/17	06/06/17	215,700,000	215,700,000	0	215,700,000	0
LMA-AMERICAS LLCPCPABS4-2	06/07/17	06/07/17	06/07/17	58,400,000	58,400,000	0	58,400,000	0
LMA-AMERICAS LLCPCPABS4-2	06/09/17	06/09/17	06/09/17	188,700,000	188,700,000	0	188,700,000	0
LMA-AMERICAS LLCPCPABS4-2	06/12/17	06/12/17	06/12/17	58,700,000	58,700,000	0	58,700,000	0
LMA-AMERICAS LLCPCPABS4-2	06/13/17	06/13/17	06/13/17	125,800,000	125,800,000	0	125,800,000	0
LMA-AMERICAS LLCPCPABS4-2	06/14/17	06/14/17	06/14/17	58,800,000	58,800,000	0	58,800,000	0
LMA-AMERICAS LLCPCPABS4-2	06/15/17	06/15/17	06/15/17	75,000,000	75,000,000	0	75,000,000	0
LMA-AMERICAS LLCPCPABS4-2	06/16/17	06/16/17	06/16/17	128,000,000	128,000,000	0	128,000,000	0
LMA-AMERICAS LLCPCPABS4-2	06/20/17	06/20/17	06/20/17	58,000,000	58,000,000	0	58,000,000	0
LMA-AMERICAS LLCPCPABS4-2	06/21/17	06/21/17	06/21/17	94,000,000	94,000,000	0	94,000,000	0
LMA-AMERICAS LLCPCPABS4-2	06/22/17	06/22/17	06/22/17	77,300,000	77,300,000	0	77,300,000	0
LMA-AMERICAS LLCPCPABS4-2	06/23/17	06/23/17	06/23/17	247,750,000	247,750,000	0	247,750,000	0
LMA-AMERICAS LLCPCPABS4-2	06/27/17	06/27/17	06/27/17	175,200,000	175,200,000	0	175,200,000	0
LMA-AMERICAS LLCPCPABS4-2	06/28/17	06/28/17	06/28/17	77,000,000	77,000,000	0	77,000,000	0
LMA-AMERICAS LLCPCPABS4-2	06/29/17	06/29/17	06/29/17	80,000,000	80,000,000	0	80,000,000	0
LMA-AMERICAS LLCPCPABS4-2	06/30/17	06/30/17	06/30/17	45,000,000	45,000,000	0	45,000,000	0
LONG ISLAND POWER AUTHORITY	06/20/17	06/20/17	06/20/17	40,000,000	40,000,000	0	40,000,000	0
MALAYAN BANKING BERCPLOC	06/15/17	06/15/17	06/15/17	30,000,000	30,000,000	0	30,000,000	0
MANHATTAN ASSET FUNCPABS4	06/08/17	06/08/17	06/08/17	41,000,000	41,000,000	0	41,000,000	0
MANHATTAN ASSET FUNCPABS4	06/19/17	06/19/17	06/19/17	50,000,000	50,000,000	0	50,000,000	0
MANHATTAN ASSET FUNCPABS4	06/21/17	06/21/17	06/21/17	73,000,000	73,000,000	0	73,000,000	0
MIZUHO BANK LTD,CDYAN	06/01/17	06/01/17	06/01/17	332,000,000	332,000,000	0	332,000,000	0
NEDERLANDSE WATERSCCP4-2	06/15/17	06/15/17	06/15/17	149,000,000	149,000,000	0	149,000,000	0

TRADING ACTIVITY FOR JUNE 2017

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
NEDERLANDSEWATERSCCP4-2	06/26/17	06/26/17	06/26/17	310,000,000	310,000,000	0	310,000,000	0
OLD LINE FUNDING, LCPABS4	06/23/17	06/23/17	06/23/17	25,000,000	25,000,000	0	25,000,000	0
SOCIETE GENERALE, PCP4-2	06/27/17	06/27/17	06/27/17	62,000,000	62,000,000	0	62,000,000	0
STARBIRD FUNDING COCPABS4	06/01/17	06/01/17	06/01/17	79,940,000	79,940,000	0	79,940,000	0
STARBIRD FUNDING COCPABS4	06/02/17	06/02/17	06/02/17	150,000,000	150,000,000	0	150,000,000	0
STARBIRD FUNDING COCPABS4	06/05/17	06/05/17	06/05/17	111,817,000	111,817,000	0	111,817,000	0
STARBIRD FUNDING COCPABS4	06/06/17	06/06/17	06/06/17	36,400,000	36,400,000	0	36,400,000	0
STARBIRD FUNDING COCPABS4	06/07/17	06/07/17	06/07/17	36,400,000	36,400,000	0	36,400,000	0
STARBIRD FUNDING COCPABS4	06/08/17	06/08/17	06/08/17	20,971,000	20,971,000	0	20,971,000	0
STARBIRD FUNDING COCPABS4	06/14/17	06/14/17	06/14/17	87,800,000	87,800,000	0	87,800,000	0
STARBIRD FUNDING COCPABS4	06/15/17	06/15/17	06/15/17	127,700,000	127,700,000	0	127,700,000	0
STARBIRD FUNDING COCPABS4	06/16/17	06/16/17	06/16/17	238,800,000	238,800,000	0	238,800,000	0
STARBIRD FUNDING COCPABS4	06/19/17	06/19/17	06/19/17	72,813,000	72,813,000	0	72,813,000	0
STARBIRD FUNDING COCPABS4	06/20/17	06/20/17	06/20/17	58,700,000	58,700,000	0	58,700,000	0
STARBIRD FUNDING COCPABS4	06/21/17	06/21/17	06/21/17	62,700,000	62,700,000	0	62,700,000	0
STARBIRD FUNDING COCPABS4	06/22/17	06/22/17	06/22/17	87,700,000	87,700,000	0	87,700,000	0
STARBIRD FUNDING COCPABS4	06/23/17	06/23/17	06/23/17	87,695,000	87,695,000	0	87,695,000	0
STARBIRD FUNDING COCPABS4	06/26/17	06/26/17	06/26/17	58,700,000	58,700,000	0	58,700,000	0
STARBIRD FUNDING COCPABS4	06/27/17	06/27/17	06/27/17	63,800,000	63,800,000	0	63,800,000	0
STARBIRD FUNDING COCPABS4	06/28/17	06/28/17	06/28/17	50,000,000	50,000,000	0	50,000,000	0
STARBIRD FUNDING COCPABS4	06/29/17	06/29/17	06/29/17	26,000,000	26,000,000	0	26,000,000	0
SUMITOMO MITSUI BANCDYAN	06/08/17	06/08/17	06/08/17	200,000,000	200,000,000	0	200,000,000	0
SUMITOMO MITSUI TRUCDYAN	06/15/17	06/15/17	06/15/17	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	06/27/17	06/27/17	06/27/17	75,000,000	75,000,000	0	75,000,000	0
THUNDER BAY FUNDINGCP4-2	06/20/17	06/20/17	06/20/17	39,650,000	39,650,000	0	39,650,000	0
THUNDER BAY FUNDING LLC	06/12/17	06/12/17	06/12/17	50,000,000	50,000,000	0	50,000,000	0
TORONTO DOMINION BACDYAN	06/19/17	06/19/17	06/19/17	20,000,000	20,000,000	0	20,000,000	0
UBS AG/STAMFORD CT	06/01/17	06/01/17	06/01/17	810,000	810,000	0	810,000	0
WELLS FARGO & CO	06/02/17	06/02/17	06/02/17	17,100,000	17,100,000	0	17,100,000	0
MIZUHO TRIPARTY	06/01/17	06/01/17	06/01/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	06/01/17	06/01/17	06/01/17	110,000,000	110,000,000	0	110,000,000	0
MIZUHO TRIPARTY	06/02/17	06/02/17	06/02/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	06/02/17	06/02/17	06/02/17	160,000,000	160,000,000	0	160,000,000	0
MIZUHO TRIPARTY	06/05/17	06/05/17	06/05/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	06/05/17	06/05/17	06/05/17	210,000,000	210,000,000	0	210,000,000	0
MIZUHO TRIPARTY	06/06/17	06/06/17	06/06/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	06/06/17	06/06/17	06/06/17	195,000,000	195,000,000	0	195,000,000	0
MIZUHO TRIPARTY	06/07/17	06/07/17	06/07/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	06/07/17	06/07/17	06/07/17	154,000,000	154,000,000	0	154,000,000	0
MIZUHO TRIPARTY	06/08/17	06/08/17	06/08/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	06/08/17	06/08/17	06/08/17	150,000,000	150,000,000	0	150,000,000	0
MIZUHO TRIPARTY	06/09/17	06/09/17	06/09/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	06/09/17	06/09/17	06/09/17	80,000,000	80,000,000	0	80,000,000	0
MIZUHO TRIPARTY	06/12/17	06/12/17	06/12/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	06/12/17	06/12/17	06/12/17	328,000,000	328,000,000	0	328,000,000	0
MIZUHO TRIPARTY	06/13/17	06/13/17	06/13/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	06/13/17	06/13/17	06/13/17	230,000,000	230,000,000	0	230,000,000	0
MIZUHO TRIPARTY	06/14/17	06/14/17	06/14/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	06/14/17	06/14/17	06/14/17	195,000,000	195,000,000	0	195,000,000	0
MIZUHO TRIPARTY	06/15/17	06/15/17	06/15/17	15,000,000	15,000,000	0	15,000,000	0
MIZUHO TRIPARTY	06/16/17	06/16/17	06/16/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	06/16/17	06/16/17	06/16/17	345,000,000	345,000,000	0	345,000,000	0
MIZUHO TRIPARTY	06/19/17	06/19/17	06/19/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	06/19/17	06/19/17	06/19/17	175,000,000	175,000,000	0	175,000,000	0
MIZUHO TRIPARTY	06/20/17	06/20/17	06/20/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	06/20/17	06/20/17	06/20/17	250,000,000	250,000,000	0	250,000,000	0
MIZUHO TRIPARTY	06/21/17	06/21/17	06/21/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	06/21/17	06/21/17	06/21/17	260,000,000	260,000,000	0	260,000,000	0
MIZUHO TRIPARTY	06/22/17	06/22/17	06/22/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	06/22/17	06/22/17	06/22/17	240,000,000	240,000,000	0	240,000,000	0
MIZUHO TRIPARTY	06/23/17	06/23/17	06/23/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	06/23/17	06/23/17	06/23/17	200,000,000	200,000,000	0	200,000,000	0
MIZUHO TRIPARTY	06/26/17	06/26/17	06/26/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	06/26/17	06/26/17	06/26/17	225,000,000	225,000,000	0	225,000,000	0
MIZUHO TRIPARTY	06/27/17	06/27/17	06/27/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	06/27/17	06/27/17	06/27/17	495,000,000	495,000,000	0	495,000,000	0
MIZUHO TRIPARTY	06/28/17	06/28/17	06/28/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	06/28/17	06/28/17	06/28/17	255,000,000	255,000,000	0	255,000,000	0
MIZUHO TRIPARTY	06/29/17	06/29/17	06/29/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	06/29/17	06/29/17	06/29/17	180,000,000	180,000,000	0	180,000,000	0
MIZUHO TRIPARTY	06/30/17	06/30/17	06/30/17	15,000,000	15,000,000	0	15,000,000	0

TRADING ACTIVITY FOR JUNE 2017

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
BANK OF AMERICA TRIPARTY	06/30/17	06/30/17	06/30/17	140,000,000	140,000,000	0	140,000,000	0
SVENSKA HANDELSBANKTDCAY 0.82 20170601	06/01/17	06/01/17	06/01/17	480,000,000	480,000,000	0	480,000,000	0
NATIONAL AUSTRALIA TDCAY 0.82 20170601	06/01/17	06/01/17	06/01/17	300,000,000	300,000,000	0	300,000,000	0
NATIONAL AUSTRALIA TDCAY 0.9 20170602	06/02/17	06/02/17	06/02/17	425,000,000	425,000,000	0	425,000,000	0
SVENSKA HANDELSBANKTDCAY 0.91 20170605	06/05/17	06/05/17	06/05/17	440,000,000	440,000,000	0	440,000,000	0
SVENSKA HANDELSBANKTDCAY 0.91 20170606	06/06/17	06/06/17	06/06/17	475,000,000	475,000,000	0	475,000,000	0
SVENSKA HANDELSBANKTDCAY 0.91 20170607	06/07/17	06/07/17	06/07/17	475,000,000	475,000,000	0	475,000,000	0
SVENSKA HANDELSBANKTDCAY 0.91 20170608	06/08/17	06/08/17	06/08/17	475,000,000	475,000,000	0	475,000,000	0
SVENSKA HANDELSBANKTDCAY 0.91 20170609	06/09/17	06/09/17	06/09/17	475,000,000	475,000,000	0	475,000,000	0
SVENSKA HANDELSBANKTDCAY 0.91 20170612	06/12/17	06/12/17	06/12/17	450,000,000	450,000,000	0	450,000,000	0
STANDARD CHARTERED TD 1.07 20170619	06/19/17	06/19/17	06/19/17	237,000,000	237,000,000	0	237,000,000	0
SVENSKA HANDELSBANKTDCAY 0.91 20170613	06/13/17	06/13/17	06/13/17	400,000,000	400,000,000	0	400,000,000	0
SVENSKA HANDELSBANKTDCAY 0.91 20170614	06/14/17	06/14/17	06/14/17	460,000,000	460,000,000	0	460,000,000	0
SVENSKA HANDELSBANKTDCAY 0.91 20170615	06/15/17	06/15/17	06/15/17	400,000,000	400,000,000	0	400,000,000	0
SVENSKA HANDELSBANKTDCAY 1.16 20170616	06/16/17	06/16/17	06/16/17	400,000,000	400,000,000	0	400,000,000	0
STANDARD CHARTERED TD 1.18 20170623	06/23/17	06/23/17	06/23/17	200,000,000	200,000,000	0	200,000,000	0
SVENSKA HANDELSBANKTDCAY 1.16 20170619	06/19/17	06/19/17	06/19/17	450,000,000	450,000,000	0	450,000,000	0
STANDARD CHARTERED TD 1.18 20170626	06/26/17	06/26/17	06/26/17	270,000,000	270,000,000	0	270,000,000	0
SVENSKA HANDELSBANKTDCAY 1.16 20170620	06/20/17	06/20/17	06/20/17	470,000,000	470,000,000	0	470,000,000	0
SVENSKA HANDELSBANKTDCAY 1.16 20170621	06/21/17	06/21/17	06/21/17	470,000,000	470,000,000	0	470,000,000	0
SVENSKA HANDELSBANKTDCAY 1.16 20170622	06/22/17	06/22/17	06/22/17	450,000,000	450,000,000	0	450,000,000	0
CANADIAN IMPERIAL BTDCAY 1.15 20170622	06/22/17	06/22/17	06/22/17	100,000,000	100,000,000	0	100,000,000	0
SVENSKA HANDELSBANKTDCAY 1.16 20170623	06/23/17	06/23/17	06/23/17	480,000,000	480,000,000	0	480,000,000	0
SVENSKA HANDELSBANKTDCAY 1.16 20170626	06/26/17	06/26/17	06/26/17	450,000,000	450,000,000	0	450,000,000	0
STANDARD CHARTERED TD 1.18 20170630	06/30/17	06/30/17	06/30/17	200,000,000	200,000,000	0	200,000,000	0
SVENSKA HANDELSBANKTDCAY 1.16 20170627	06/27/17	06/27/17	06/27/17	475,000,000	475,000,000	0	475,000,000	0
SVENSKA HANDELSBANKTDCAY 1.16 20170628	06/28/17	06/28/17	06/28/17	480,000,000	480,000,000	0	480,000,000	0
SVENSKA HANDELSBANKTDCAY 1.16 20170629	06/29/17	06/29/17	06/29/17	480,000,000	480,000,000	0	480,000,000	0
SVENSKA HANDELSBANKTDCAY 1.16 20170630	06/30/17	06/30/17	06/30/17	475,000,000	475,000,000	0	475,000,000	0
MIZUHO BANK LTD,CDEUR	06/02/17	06/02/17	06/02/17	100,000,000	100,000,000	0	100,000,000	0
<i>Total Maturities</i>				<i>35,201,601,000</i>	<i>35,201,601,000</i>	<i>0</i>	<i>35,201,601,000</i>	<i>0</i>
<i>Sells</i>								
FIORE CAPITAL LLC	08/01/45	06/16/17	06/23/17	27,980,000	27,980,000	16,428	27,996,428	0
FIORE CAPITAL LLC	08/01/45	06/16/17	06/23/17	10,300,000	10,300,000	6,047	10,306,047	0
MICHIGAN STATE HOUSING DEVELOPMENT AUTHORITY	12/01/38	06/16/17	06/16/17	9,900,000	9,900,000	3,930	9,903,930	0
NEW YORK STATE HOUSING FINANCE AGENCY	05/01/49	06/16/17	06/23/17	30,000,000	30,000,000	17,868	30,017,868	0
ORTHOPAEDIC HOSPITAL OF WISCONSIN LLC	03/01/39	06/16/17	06/23/17	4,105,000	4,105,000	2,694	4,107,694	0
ORTHOPAEDIC HOSPITAL OF WISCONSIN LLC	03/01/39	06/16/17	06/23/17	5,460,000	5,460,000	3,583	5,463,583	0
DREYFUS GOVT CASH MGMT FUND	06/01/18	06/02/17	06/02/17	507,256	507,256	0	507,256	0
DREYFUS GOVT CASH MGMT FUND	06/01/18	06/02/17	06/02/17	28,375	28,375	0	28,375	0
DREYFUS GOVT CASH MGMT FUND	06/01/18	06/02/17	06/02/17	339,956	339,956	0	339,956	0
DREYFUS GOVT CASH MGMT FUND	06/01/18	06/02/17	06/02/17	1,183,691	1,183,691	0	1,183,691	0
DREYFUS GOVT CASH MGMT FUND	06/01/18	06/02/17	06/02/17	1,712,716	1,712,716	0	1,712,716	0
DREYFUS GOVT CASH MGMT FUND	06/01/18	06/02/17	06/02/17	268,120	268,120	0	268,120	0
DREYFUS GOVT CASH MGMT FUND	06/01/18	06/02/17	06/02/17	996,663	996,663	0	996,663	0
DREYFUS GOVT CASH MGMT FUND	06/01/18	06/07/17	06/07/17	1,798,717	1,798,717	0	1,798,717	0
DREYFUS GOVT CASH MGMT FUND	06/01/18	06/09/17	06/09/17	571,944	571,944	0	571,944	0
DREYFUS GOVT CASH MGMT FUND	06/01/18	06/09/17	06/09/17	509,953	509,953	0	509,953	0
DREYFUS GOVT CASH MGMT FUND	06/01/18	06/09/17	06/09/17	65,574	65,574	0	65,574	0
DREYFUS GOVT CASH MGMT FUND	06/01/18	06/12/17	06/12/17	968,337	968,337	0	968,337	0
DREYFUS GOVT CASH MGMT FUND	06/01/18	06/12/17	06/12/17	3,673,437	3,673,437	0	3,673,437	0
DREYFUS GOVT CASH MGMT FUND	06/01/18	06/15/17	06/15/17	587,906	587,906	0	587,906	0
DREYFUS GOVT CASH MGMT FUND	06/01/18	06/16/17	06/16/17	2,357,688	2,357,688	0	2,357,688	0
DREYFUS GOVT CASH MGMT FUND	06/01/18	06/16/17	06/16/17	3,030,971	3,030,971	0	3,030,971	0
DREYFUS GOVT CASH MGMT FUND	06/01/18	06/22/17	06/22/17	2,738,548	2,738,548	0	2,738,548	0
DREYFUS GOVT CASH MGMT FUND	06/01/18	06/23/17	06/23/17	3,979,374	3,979,374	0	3,979,374	0
DREYFUS GOVT CASH MGMT FUND	06/01/18	06/23/17	06/23/17	999,145	999,145	0	999,145	0
DREYFUS GOVT CASH MGMT FUND	06/01/18	06/23/17	06/23/17	1,753,234	1,753,234	0	1,753,234	0
DREYFUS GOVT CASH MGMT FUND	06/01/18	06/27/17	06/27/17	1,328,093	1,328,093	0	1,328,093	0
DREYFUS GOVT CASH MGMT FUND	06/01/18	06/29/17	06/29/17	2,376,843	2,376,843	0	2,376,843	0
DREYFUS GOVT CASH MGMT FUND	06/01/18	06/29/17	06/29/17	0	0	0	0	0
<i>Total Sells</i>				<i>119,521,542</i>	<i>119,521,542</i>	<i>50,550</i>	<i>119,572,092</i>	<i>0</i>



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