



MONTHLY SUMMARY REPORT

October 2017

State Board of Administration of Florida

CONTENTS

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

Past performance is no guarantee of future results.

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

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

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

INTRODUCTION

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

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

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

DISCLOSURE OF MATERIAL IMPACTS

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

PRIME™ STATISTICS

(As of October 31, 2017)

Total Participants

746

Florida PRIME™ Assets
\$7,668,223,593

Total Number of Accounts
1,406

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

There was plenty of economic and political news to go around in the U.S. in October, all with the potential to postpone the Federal Reserve's expected hike of the federal funds target rate at its December policy meeting. Chief among them: the distortion of data because of hurricanes Harvey and Irma, the postponed debate over the federal budget and debt ceiling, the tapering of the Fed's balance sheet and conjecture over President Trump's nominee to lead the Fed in 2018.

Yet in the money market sphere, this is just more white noise; maybe the volume has been turned up, but it's still in the background. After all, the strong third-quarter gross domestic product preliminary reading of 3% indicates that not only were the effects of the hurricanes muted, but that the rebuilding efforts could even help to boost the economy in the fourth quarter. Most think that likely Fed chair nominee (and Fed board member) Jerome Powell would continue the current accommodative monetary policy. If trouble arises over raising the debt ceiling, the Treasury's extraordinary measures could push the issue off until March. And lastly, at \$10 billion, the balance-sheet roll-off is modest at this time.

So it is no surprise that market expectations remain around 90% that the Fed—still led at that point by Janet Yellen, let's not forget—will raise the fed funds rate by 25 basis points to 1.25-1.50% at the December Federal Open Market Committee (FOMC) meeting. The London interbank offered rate (Libor) was essentially static in the short end in October. One-month Libor continued to circle around 1.24%; 3-month and 6-month Libor rose slightly, from 1.34% to 1.38% and 1.51% to 1.57%, respectively.

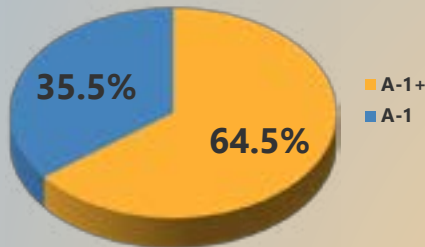
INVESTMENT STRATEGY

Reflecting the relative stasis of the short-end of the Libor curve, the gross yield of the Pool remained at September's level of 1.38%. With less additional yield to be found further out the curve, Pool portfolio managers purchased less variable-rate paper than in September. Instead, most purchases were focused in the asset-backed commercial paper market at the short end (30-90 days) of the curve and bank purchases in the longer end (9-month). This strategy pulled the portfolio's October weighted average maturity (WAM) back into its target range of 40-50 days: to 47 days from 52 days in September. The Pool's weighted average life (WAL) followed suit, dropping to 79 days from 81 days.

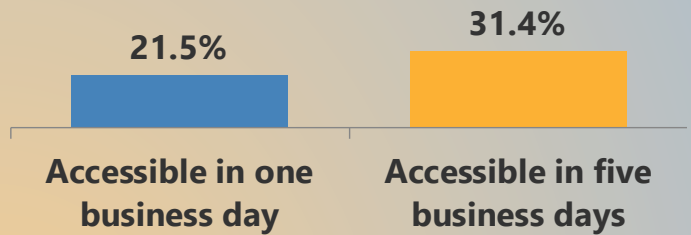
These adjustments changed the Pool's investment composition over October as follows: the portfolio's position in variable-rate commercial paper decreased 2% to be 29% of total holdings; and its amount of fixed-rate bank paper fell 2% to become 25% of total. Accommodating those decreases, the position in fixed-rate commercial paper rose 2% to become 3% of holdings and repo instruments rose 3% to comprise 4% of the portfolio. Money market funds rounded out the holdings at 6% of total, with government paper not a significant area of Pool investment last month. Assets of the Pool ended the month at \$7.6 billion, down \$400 million from September, reflecting the seasonal outflow pattern of participants paying expenses and other expenditures but receiving less tax revenue.

PORTFOLIO COMPOSITION FOR OCTOBER 2017

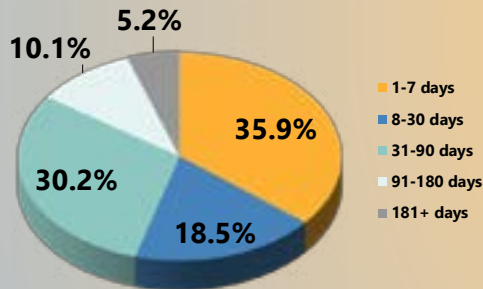
CREDIT QUALITY COMPOSITION



HIGHLY LIQUID HOLDINGS



EFFECTIVE MATURITY SCHEDULE



TOP HOLDINGS & AVG. MATURITY

1. Federated Institutional Prime Value Obligations Fund - C	6.0%
2. Canadian Imperial Bank of Commerce	5.1%
3. Royal Bank of Canada	5.0%
4. ABN Amro Bank NV	5.0%
5. Bank of Montreal	4.9%
6. Barton Capital S.A.	4.8%
7. JPMorgan Chase & Co.	4.7%
8. Wells Fargo & Co.	3.9%
9. Luxembourg, Government of	3.9%
10. Commonwealth Bank of Australia	3.7%

Average Effective Maturity (WAM) *

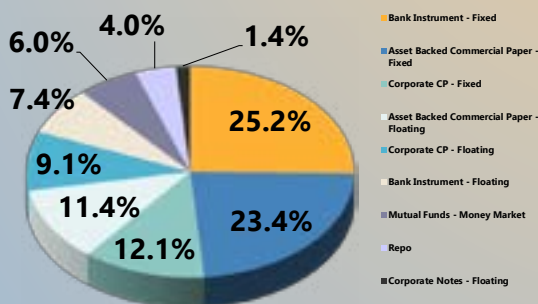
47.0 Days

Weighted Average Life (Spread WAL)

78.7 Days

Percentages based on total value of investments

PORTFOLIO COMPOSITION



FUND PERFORMANCE THROUGH OCTOBER 31, 2017

Florida PRIME Performance Data			
	Net Participant Yield ¹	Net-of-Fee Benchmark ²	Above (Below) Benchmark
One Month	1.37%	1.06%	0.30%
Three Months	1.35%	1.04%	0.32%
One Year	1.13%	0.81%	0.32%
Three Years	0.64%	0.40%	0.24%
Five Years	0.46%	0.26%	0.19%
Ten Years	0.66%	0.54%	0.12%
Since 1/96	2.61%	2.40%	0.21%

Note: Net asset value at month end: \$7,668.8 million, which includes investments at market value, plus all cash, accrued interest receivable and payables.

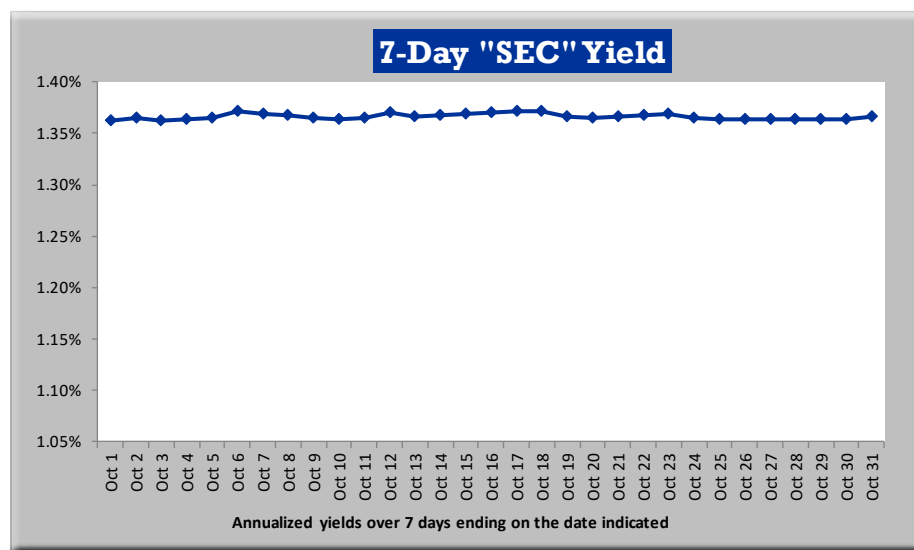
¹Net of fees. Participant yield is calculated on a 365-day basis and includes adjustments for expenses and other accounting items to reflect realized earnings by participants.

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 OCTOBER 2017

Summary of Cash Flows		
Opening Balance (10/01/17)	\$	8,042,974,215
Participant Deposits		1,144,432,903
Gross Earnings		9,145,358
Participant Withdrawals		(1,528,114,823)
Fees		(214,060)
Closing Balance (10/31/17)	\$	<u>7,668,223,593</u>
Net Change over Month	\$	(374,750,622)

Detailed Fee Disclosure			
October		Amount	Basis Point Equivalent*
SBA Client Service, Account Mgt. & Fiduciary Oversight Fee	\$	65,778.80	1.00
Federated Investment Management Fee		126,162.00	1.93
BNY Mellon Custodial Fee**		9,111.96	0.14
Bank of America Transfer Agent Fee		4,150.56	0.06
S&P Rating Maintenance Fee		3,821.92	0.06
Audit/External Review Fees		<u>5,034.49</u>	<u>0.08</u>
Total Fees	\$	214,059.73	3.27

*The basis point equivalent is an annualized rate based on the dollar amount of fees charged for the month times 12, divided by an average of the fund's beginning and ending total value (amortized cost) for the month which was \$7,855,598,904.

**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 OCTOBER 2017

Security Name	Security Classification	Cpn/Dis	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
ABN Amro Bank NV,Amsterdam TD	TIME DEPOSIT	1.20	11/1/2017		230,000,000	1.22	\$230,000,000	\$230,000,000	\$0
ABN Amro Bank NV,Amsterdam TD	TIME DEPOSIT	1.20	11/3/2017		50,000,000	1.22	\$50,000,000	\$50,000,000	\$0
ABN Amro Bank NV,Amsterdam TD	TIME DEPOSIT	1.20	11/7/2017		100,000,000	1.22	\$100,000,000	\$100,000,000	\$0
ASB Finance Ltd., Jun 05, 2018	VARIABLE RATE COMMERCIAL PAPER - 4-2	1.45	6/5/2018	12/7/2017	50,000,000	1.47	\$50,000,000	\$50,029,800	\$29,800
ASB Finance Ltd., Mar 12, 2018	VARIABLE RATE COMMERCIAL PAPER - 4-2	1.39	3/12/2018	11/13/2017	50,000,000	1.41	\$50,000,000	\$50,009,450	\$9,450
Albion Capital LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		11/20/2017		4,500,000	1.30	\$4,496,800	\$4,496,800	-\$0
Albion Capital LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		11/21/2017		2,223,000	1.30	\$2,221,340	\$2,221,434	\$93
Albion Capital LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		11/27/2017		37,543,000	1.30	\$37,506,959	\$37,508,761	\$1,802
Anglesea Funding LLC, Mar 19, 2018	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	1.51	3/19/2018	11/20/2017	70,000,000	1.53	\$70,000,000	\$69,997,369	-\$2,631
Anglesea Funding LLC, May 25, 2018	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	1.49	5/25/2018	11/30/2017	140,000,000	1.51	\$140,000,000	\$139,999,986	-\$14
Antalis S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		11/2/2017		100,000,000	1.22	\$99,993,333	\$99,993,256	-\$77
Antalis S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		11/21/2017		100,000,000	1.29	\$99,925,917	\$99,927,317	\$1,400
Antalis S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		11/27/2017		60,000,000	1.33	\$59,941,050	\$59,943,210	\$2,160
Atlantic Asset Securitization LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		11/1/2017		152,500,000	1.08	\$152,495,467	\$152,494,993	-\$474
BMO Harris Bank, N.A. CD	CERTIFICATE OF DEPOSIT	1.41	11/15/2017		30,000,000	1.43	\$30,000,000	\$30,001,451	\$1,451
Bank of America N.A. BNOTE	BANK NOTE	1.50	4/18/2018		59,000,000	1.52	\$59,000,000	\$58,999,627	-\$373
Bank of America N.A. Triparty Repo Overnight Fixed	REPO TRIPARTY OVERNIGHT FIXED	1.07	11/1/2017		295,000,000	1.08	\$295,000,000	\$295,000,000	\$0
Bank of Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	1.42	3/19/2018		50,000,000	1.44	\$50,000,000	\$49,998,587	-\$1,414
Bank of Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	1.35	12/15/2017		49,000,000	1.37	\$49,000,000	\$49,004,367	\$4,367
Bank of Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	1.41	2/26/2018		51,250,000	1.43	\$51,250,000	\$51,251,570	\$1,570
Bank of Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	1.34	12/22/2017		35,000,000	1.36	\$35,000,000	\$35,002,505	\$2,505
Bank of Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	1.55	12/18/2017		15,000,000	1.57	\$15,000,000	\$15,005,039	\$5,039
Bank of Montreal, Dec 01, 2017	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.62	12/1/2017	12/1/2017	50,000,000	1.64	\$50,000,000	\$50,018,000	\$18,000
Bank of Montreal, Jan 04, 2018	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.45	1/4/2018	11/6/2017	43,000,000	1.46	\$43,000,000	\$43,015,867	\$15,867
Bank of Montreal, May 23, 2018	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.48	5/23/2018	11/23/2017	25,000,000	1.51	\$25,000,000	\$25,017,950	\$17,950
Bank of Montreal, Nov 03, 2017	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.73	11/3/2017	11/3/2017	25,000,000	1.68	\$25,000,000	\$25,001,050	\$1,050
Bank of Nova Scotia, Toronto CP4-2	COMMERCIAL PAPER - 4-2		3/23/2018		15,000,000	1.48	\$14,913,604	\$14,915,570	\$1,966

See notes at end of table.

INVENTORY OF HOLDINGS FOR OCTOBER 2017

Security Name	Security Classification	Cpn/Dis	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
Bank of Nova Scotia, Toronto CP4-2	COMMERCIAL PAPER - 4-2		3/27/2018		100,000,000	1.50	\$99,399,750	\$99,413,633	\$13,883
Bank of Nova Scotia, Toronto CP4-2	COMMERCIAL PAPER - 4-2		4/13/2018		73,000,000	1.50	\$72,511,143	\$72,506,820	-\$4,323
Bank of Nova Scotia, Toronto CP4-2	COMMERCIAL PAPER - 4-2		5/23/2018		25,000,000	1.51	\$24,790,333	\$24,779,850	-\$10,483
Bank of Nova Scotia, Toronto, Jul 02, 2018	VARIABLE RATE COMMERCIAL PAPER - 4-2	1.42	7/2/2018	11/2/2017	25,000,000	1.44	\$25,000,000	\$24,996,850	-\$3,150
Bank of Nova Scotia, Toronto, Mar 09, 2018	VARIABLE RATE COMMERCIAL PAPER - 4-2	1.39	3/9/2018	11/9/2017	20,000,000	1.40	\$20,000,000	\$20,002,060	\$2,060
Banque et Caisse d'Epargne de L'Etat CP	COMMERCIAL PAPER		11/8/2017		14,000,000	1.35	\$13,995,893	\$13,996,388	\$495
Banque et Caisse d'Epargne de L'Etat CP	COMMERCIAL PAPER		12/1/2017		75,000,000	1.39	\$74,912,167	\$74,923,082	\$10,915
Banque et Caisse d'Epargne de L'Etat CP	COMMERCIAL PAPER		12/6/2017		54,000,000	1.38	\$53,927,100	\$53,935,416	\$8,316
Banque et Caisse d'Epargne de L'Etat CP	COMMERCIAL PAPER		12/11/2017		15,000,000	1.41	\$14,976,425	\$14,979,483	\$3,058
Banque et Caisse d'Epargne de L'Etat CP	COMMERCIAL PAPER		3/6/2018		64,000,000	1.44	\$63,684,160	\$63,695,584	\$11,424
Banque et Caisse d'Epargne de L'Etat CP	COMMERCIAL PAPER		3/9/2018		46,000,000	1.44	\$45,767,585	\$45,775,167	\$7,582
Banque et Caisse d'Epargne de L'Etat CP	COMMERCIAL PAPER		3/9/2018		30,000,000	1.44	\$29,848,425	\$29,853,370	\$4,945
Barton Capital S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		11/1/2017		52,900,000	1.17	\$52,898,310	\$52,898,087	-\$224
Barton Capital S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		11/3/2017		75,000,000	1.22	\$74,992,500	\$74,991,844	-\$656
Barton Capital S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		12/4/2017		150,000,000	1.30	\$149,818,667	\$149,811,017	-\$7,650
Barton Capital S.A., Feb 05, 2018	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	1.49	2/5/2018	11/6/2017	50,000,000	1.51	\$50,000,000	\$50,000,000	\$0
Barton Capital S.A., Feb 09, 2018	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	1.41	2/9/2018	11/9/2017	43,000,000	1.42	\$43,000,000	\$43,013,459	\$13,459
Bedford Row Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		7/12/2018		50,000,000	1.62	\$49,442,611	\$49,415,447	-\$27,164
Bedford Row Funding Corp., Apr 27, 2018	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	1.47	4/27/2018	1/29/2018	13,000,000	1.49	\$13,000,000	\$13,005,291	\$5,291
Bedford Row Funding Corp., Feb 08, 2018	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	1.73	2/8/2018	11/8/2017	25,000,000	1.75	\$25,000,000	\$25,029,075	\$29,075
Bedford Row Funding Corp., Jan 18, 2018	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	1.76	1/18/2018	11/20/2017	20,000,000	1.78	\$20,000,000	\$20,021,580	\$21,580
Bedford Row Funding Corp., Jun 28, 2018	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	1.47	6/28/2018	12/28/2017	23,000,000	1.49	\$23,000,000	\$23,011,385	\$11,385
Bedford Row Funding Corp., Mar 22, 2018	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	1.58	3/22/2018	11/22/2017	30,000,000	1.60	\$30,000,000	\$30,000,000	\$0
Bedford Row Funding Corp., Nov 06, 2017	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	1.46	11/6/2017	11/6/2017	25,000,000	1.48	\$25,000,000	\$25,001,250	\$1,250
Bedford Row Funding Corp., Oct 01, 2018	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	1.49	10/1/2018	1/2/2018	80,000,000	1.51	\$80,000,000	\$80,000,000	\$0
Bedford Row Funding Corp., Oct 05, 2018	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	1.50	10/5/2018	1/5/2018	20,000,000	1.52	\$20,000,000	\$20,008,740	\$8,740

See notes at end of table.

INVENTORY OF HOLDINGS FOR OCTOBER 2017

Security Name	Security Classification	Cpn/Dis	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
Bruce T. Brown 2017 Irrevocable Trust, Series 2017, Oct 01, 2024	VARIABLE RATE DEMAND NOTE	1.24	10/1/2024	11/2/2017	5,185,000	1.35	\$5,185,000	\$5,185,000	\$0
CAFCO, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/1/2018		10,000,000	1.42	\$9,964,092	\$9,964,712	\$620
CAFCO, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/2/2018		25,000,000	1.43	\$24,881,389	\$24,879,525	-\$1,864
CHARTA, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		12/1/2017		50,000,000	1.38	\$49,941,875	\$49,945,277	\$3,402
CHARTA, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		12/7/2017		40,000,000	1.39	\$39,944,089	\$39,947,419	\$3,330
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	1.57	7/3/2018		100,000,000	1.59	\$100,000,000	\$99,972,813	-\$27,187
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	1.57	7/5/2018		97,000,000	1.59	\$97,000,000	\$96,971,523	-\$28,477
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	1.59	7/9/2018		25,000,000	1.61	\$25,000,000	\$24,994,958	-\$5,043
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	1.76	11/13/2018		25,000,000	1.78	\$25,000,000	\$25,003,975	\$3,975
Canadian Imperial Bank of Commerce, Apr 19, 2018	VARIABLE RATE COMMERCIAL PAPER - 4-2	1.51	4/19/2018	1/19/2018	50,000,000	1.53	\$50,000,000	\$50,025,800	\$25,800
Canadian Imperial Bank of Commerce, Jan 12, 2018	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.41	1/12/2018	11/14/2017	67,000,000	1.43	\$67,000,000	\$67,020,636	\$20,636
Canadian Imperial Bank of Commerce, Nov 13, 2018	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.50	11/13/2018	11/13/2017	1,000,000	1.52	\$1,000,000	\$999,918	-\$82
Canadian Imperial Bank of Commerce, Sep 13, 2018	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.57	9/13/2018	12/13/2017	24,000,000	1.46	\$24,027,421	\$23,997,894	-\$29,527
Chase Bank USA, N.A., Jan 05, 2018	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.74	1/5/2018	11/6/2017	75,000,000	1.76	\$75,000,000	\$75,067,800	\$67,800
Citibank NA, New York CD	CERTIFICATE OF DEPOSIT	1.40	12/26/2017		72,000,000	1.42	\$72,000,000	\$72,014,729	\$14,729
Collateralized Commercial Paper Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		6/15/2018		15,000,000	1.62	\$14,850,558	\$14,844,127	-\$6,432
Collateralized Commercial Paper Co. LLC, Dec 11, 2017	VARIABLE RATE COMMERCIAL PAPER-ABS 3A3	1.52	12/11/2017	12/11/2017	50,000,000	1.54	\$50,000,000	\$50,016,950	\$16,950
Collateralized Commercial Paper Co. LLC, Dec 12, 2017	VARIABLE RATE COMMERCIAL PAPER-ABS 3A3	1.51	12/12/2017	12/12/2017	20,000,000	1.53	\$20,000,000	\$20,006,900	\$6,900
Collateralized Commercial Paper Co. LLC, Dec 22, 2017	VARIABLE RATE COMMERCIAL PAPER-ABS 3A3	1.50	12/22/2017	12/22/2017	15,000,000	1.52	\$15,000,000	\$15,005,925	\$5,925
Collateralized Commercial Paper Co. LLC, Jun 22, 2018	VARIABLE RATE COMMERCIAL PAPER-ABS 3A3	1.48	6/22/2018	12/22/2017	95,700,000	1.50	\$95,700,000	\$95,721,915	\$21,915
Collateralized Commercial Paper Co. LLC, May 23, 2018	VARIABLE RATE COMMERCIAL PAPER-ABS 3A3	1.46	5/23/2018	11/24/2017	25,000,000	1.48	\$25,000,000	\$25,000,100	\$100
Collateralized Commercial Paper Co. LLC, Nov 03, 2017	VARIABLE RATE COMMERCIAL PAPER-ABS 3A3	1.69	11/3/2017	11/3/2017	25,000,000	1.71	\$25,000,000	\$25,001,100	\$1,100
Collateralized Commercial Paper Co. LLC, Nov 09, 2017	VARIABLE RATE COMMERCIAL PAPER-ABS 3A3	1.66	11/9/2017	11/9/2017	36,500,000	1.68	\$36,500,000	\$36,504,490	\$4,490
Commonwealth Bank of Australia, Apr 27, 2018	VARIABLE RATE COMMERCIAL PAPER - 4-2	1.43	4/27/2018	1/29/2018	15,000,000	1.46	\$15,000,093	\$15,009,405	\$9,312
Commonwealth Bank of Australia, Jan 10, 2018	VARIABLE RATE COMMERCIAL PAPER - 4-2	1.40	1/10/2018	11/10/2017	75,000,000	1.40	\$75,000,000	\$75,019,950	\$19,950
Commonwealth Bank of Australia, Mar 29, 2018	VARIABLE RATE COMMERCIAL PAPER - 4-2	1.47	3/29/2018	12/29/2017	20,000,000	1.49	\$20,000,000	\$20,013,520	\$13,520

See notes at end of table.

INVENTORY OF HOLDINGS FOR OCTOBER 2017

Security Name	Security Classification	Cpn/Dis	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
Commonwealth Bank of Australia, May 10, 2018	VARIABLE RATE COMMERCIAL PAPER - 4-2	1.45	5/10/2018	11/10/2017	70,000,000	1.45	\$70,000,000	\$70,029,610	\$29,610
Corporate Finance Managers, Inc., Series B, Feb 02, 2043	VARIABLE RATE DEMAND NOTE	1.24	2/2/2043	11/2/2017	11,800,000	1.23	\$11,800,000	\$11,800,000	\$0
DNB Bank ASA TDCAY	TIME DEPOSIT - CAYMAN	1.06	11/11/2017		200,000,000	1.07	\$200,000,000	\$200,000,000	\$0
DZ Bank AG Deutsche Zentral-Genossenschaftsbank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	1.31	11/7/2017		50,000,000	1.33	\$50,000,000	\$50,001,121	\$1,121
DZ Bank AG Deutsche Zentral-Genossenschaftsbank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	1.31	11/9/2017		50,000,000	1.33	\$50,000,000	\$50,001,367	\$1,367
DZ Bank AG Deutsche Zentral-Genossenschaftsbank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	1.33	12/15/2017		75,000,000	1.35	\$74,999,995	\$75,004,335	\$4,340
DZ Bank AG Deutsche Zentral-Genossenschaftsbank CP4-2	COMMERCIAL PAPER - 4-2		12/21/2017		48,500,000	1.35	48,408,618	48,416,794	\$8,176
Dreyfus Government Cash Management Fund	OVERNIGHT MUTUAL FUND	0.93	11/1/2017	10/5/2016	5,332,619	0.94	\$5,332,619	\$5,332,619	\$0
Fairway Finance Co. LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		11/17/2017		40,000,000	1.33	\$39,975,256	\$39,976,672	\$1,417
Gotham Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		11/20/2017		60,000,000	1.32	\$59,956,667	\$59,959,100	\$2,433
Gotham Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		12/14/2017		25,000,000	1.30	\$24,960,889	\$24,960,370	-\$519
Gulf Gate Apartments LLC, Series 2003, Sep 01, 2028	VARIABLE RATE DEMAND NOTE	1.24	9/1/2028	11/2/2017	7,550,000	1.23	\$7,550,000	\$7,550,000	\$0
Henry Andrew Brown, III 2017 Irrevocable Trust, Series 2017, Oct 01, 2042	VARIABLE RATE DEMAND NOTE	1.24	10/1/2042	11/2/2017	4,260,000	1.36	\$4,260,000	\$4,260,000	\$0
Institutional Prime Value Obligations Fund, Class IS	MUTUAL FUND MONEY MARKET	1.32	11/1/2017	11/1/2017	456,059,512	1.32	\$456,059,512	\$456,150,724	\$91,212
LMA-Americas LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		11/2/2017		100,000,000	1.12	\$99,993,889	\$99,993,694	-\$195
LMA-Americas LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		12/4/2017		50,000,000	1.32	\$49,938,611	\$49,939,650	\$1,039
Long Island Power Authority- CPLOC - Series 2015-GR-1A	CALLABLE COMMERCIAL PAPER	0.00	7/24/2018		50,000,000	1.29	\$50,000,000	\$50,000,000	\$0
Los Angeles County Fair Association, Nov 01, 2039	VARIABLE RATE DEMAND NOTE	1.24	11/1/2039	11/1/2017	10,000,000	1.23	\$10,000,000	\$10,000,000	\$0
Malayan Banking Berhad, New York CPLOC	COMMERCIAL PAPER - LOC		12/12/2017		45,000,000	1.48	\$44,923,875	\$44,933,640	\$9,765
Malayan Banking Berhad, New York CPLOC	COMMERCIAL PAPER - LOC		4/13/2018		5,000,000	1.61	\$4,964,011	\$4,965,423	\$1,412
Manhattan Asset Funding Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		11/14/2017		24,000,000	1.27	\$23,988,333	\$23,988,632	\$299
Manhattan Asset Funding Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		11/27/2017		75,000,000	1.32	\$74,926,875	\$74,929,013	\$2,138
Manhattan Asset Funding Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		11/27/2017		25,000,000	1.32	\$24,975,625	\$24,976,338	\$713
Manhattan Asset Funding Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		12/26/2017		33,231,000	1.35	\$33,162,249	\$33,162,301	\$52
Mike P. Sturdivant, Sr. Family Trust, Series 2016, Nov 01, 2036	VARIABLE RATE DEMAND NOTE	1.24	11/1/2036	11/2/2017	2,200,000	1.24	\$2,200,000	\$2,200,000	\$0

See notes at end of table.

INVENTORY OF HOLDINGS FOR OCTOBER 2017

Security Name	Security Classification	Cpn/Dis	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
Mississippi Business Finance Corp., Kohler Project, Jun 01, 2022	VARIABLE RATE DEMAND NOTE	1.36	6/1/2022	11/2/2017	10,000,000	1.35	\$10,000,000	\$10,000,000	\$0
Mizuho Bank Ltd. CDEUR (London)	CERTIFICATE OF DEPOSIT - EURO	0.00	12/5/2017		75,000,000	1.35	\$74,903,217	\$74,847,913	-\$55,305
Mizuho Bank Ltd. CDEUR (Sydney)	CERTIFICATE OF DEPOSIT - EURO	0.00	12/11/2017		48,000,000	1.37	\$47,926,352	\$47,901,204	-\$25,148
Mizuho Bank Ltd. CP4-2	COMMERCIAL PAPER - 4-2		11/7/2017		100,000,000	1.20	\$99,976,958	\$99,976,764	-\$194
Mizuho Securities USA, Inc. - REPO TRIPARTY OVERNIGHT FIXED	REPO TRIPARTY OVERNIGHT FIXED	1.07	11/1/2017		15,000,000	1.08	\$15,000,000	\$15,000,000	\$0
NRW.Bank CP4-2	COMMERCIAL PAPER - 4-2		3/5/2018		50,000,000	1.44	\$49,754,340	\$49,753,125	-\$1,215
National Australia Bank Ltd., Melbourne, Apr 06, 2018	VARIABLE RATE COMMERCIAL PAPER - 4-2	1.49	4/6/2018	1/8/2018	53,000,000	1.51	\$53,000,000	\$53,032,330	\$32,330
Nederlandse Waterschapsbank NV CP4-2	COMMERCIAL PAPER - 4-2		2/27/2018		5,000,000	1.43	\$4,976,861	\$4,977,721	\$859
Novant Health, Inc., Series 1997, Jun 01, 2022	VARIABLE RATE DEMAND NOTE	1.24	6/1/2022	11/1/2017	44,800,000	1.25	\$44,800,000	\$44,800,000	\$0
Old Line Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		12/20/2017		50,000,000	1.39	\$49,905,556	\$49,909,028	\$3,472
Old Line Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/11/2018		50,000,000	1.46	\$49,857,000	\$49,864,200	\$7,200
Old Line Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/14/2018		50,000,000	1.50	\$49,726,417	\$49,726,417	-\$0
Old Line Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/20/2018		20,000,000	1.45	\$19,889,556	\$19,885,122	-\$4,433
Old Line Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/20/2018		25,000,000	1.45	\$24,861,944	\$24,856,403	-\$5,542
Old Line Funding, LLC, Jan 09, 2018	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	1.44	1/9/2018	11/9/2017	37,300,000	1.45	\$37,300,000	\$37,309,250	\$9,250
Old Line Funding, LLC, Mar 22, 2018	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	1.42	3/22/2018	12/22/2017	30,000,000	1.44	\$30,000,000	\$30,010,770	\$10,770
Royal Bank of Canada, Jun 12, 2018	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.44	6/12/2018	12/12/2017	100,000,000	1.46	\$100,000,000	\$100,043,600	\$43,600
Sabri Arac, The Quarry Lane School Series 2005, Oct 01, 2035	VARIABLE RATE DEMAND NOTE	1.24	10/1/2035	11/2/2017	12,260,000	1.23	\$12,260,000	\$12,260,000	\$0
Societe Generale, Paris CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	1.30	12/12/2017		25,000,000	1.32	\$25,000,000	\$25,001,597	\$1,597
Starbird Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		11/1/2017		47,300,000	1.22	\$47,298,423	\$47,298,406	-\$17
Starbird Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		11/14/2017		17,600,000	1.36	\$17,590,828	\$17,591,588	\$760
Starbird Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		12/1/2017		74,500,000	1.37	\$74,413,394	\$74,418,398	\$5,004
Starbird Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/3/2018		35,000,000	1.39	\$34,914,756	\$34,916,685	\$1,929
Starbird Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/9/2018		67,000,000	1.40	\$66,820,217	\$66,823,734	\$3,518
Svenska Handelsbanken, Stockholm TDCAY	TIME DEPOSIT - CAYMAN	1.05	11/1/2017		200,000,000	1.06	\$200,000,000	\$200,000,000	\$0
Thunder Bay Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		12/15/2017		1,000,000	1.37	\$998,313	\$998,375	\$63
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	1.41	12/6/2017		50,000,000	1.43	\$50,000,000	\$50,008,097	\$8,097

See notes at end of table.

INVENTORY OF HOLDINGS FOR OCTOBER 2017

Security Name	Security Classification	Cpn/Dis	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	1.52	1/16/2018		120,000,000	1.53	\$120,000,000	\$120,044,086	\$44,086
Toronto Dominion Bank, Nov 06, 2018	VARIABLE RATE COMMERCIAL PAPER - 4-2	1.50	11/6/2018	11/6/2017	25,000,000	1.47	\$25,000,000	\$25,000,000	\$0
Toronto Dominion Bank, Sep 25, 2018	VARIABLE RATE COMMERCIAL PAPER - 4-2	1.47	9/25/2018	11/27/2017	10,000,000	1.49	\$10,000,000	\$10,000,170	\$170
Toyota Motor Credit Corp. CP	COMMERCIAL PAPER		4/3/2018		98,000,000	1.52	\$97,375,359	\$97,413,508	\$38,149
Toyota Motor Credit Corp., Jul 03, 2018	VARIABLE RATE COMMERCIAL PAPER	1.45	7/3/2018	1/4/2018	24,500,000	1.47	\$24,500,000	\$24,502,303	\$2,303
Toyota Motor Finance (Netherlands) B.V., Jan 11, 2018	VARIABLE RATE COMMERCIAL PAPER	1.43	1/11/2018	11/21/2017	50,000,000	1.45	\$50,000,000	\$50,017,350	\$17,350
Toyota Motor Finance (Netherlands) B.V., May 11, 2018	VARIABLE RATE COMMERCIAL PAPER	1.44	5/11/2018	11/14/2017	53,000,000	1.46	\$53,000,000	\$53,018,020	\$18,020
Wells Fargo Bank, N.A., Aug 23, 2018	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.45	8/23/2018	11/24/2017	30,000,000	1.47	\$30,000,000	\$29,998,260	-\$1,740
Wells Fargo Bank, N.A., Feb 01, 2018	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.75	2/1/2018	11/1/2017	25,000,000	1.77	\$25,000,000	\$25,029,900	\$29,900
Wells Fargo Bank, N.A., Feb 06, 2018	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.67	2/6/2018	11/6/2017	25,000,000	1.61	\$25,000,000	\$25,024,400	\$24,400
Wells Fargo Bank, N.A., May 04, 2018	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.50	5/4/2018	11/6/2017	73,000,000	1.44	\$73,000,000	\$73,036,062	\$36,062
Westpac Banking Corp. Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	1.57	9/14/2018		50,000,000	1.59	\$50,000,000	\$49,963,298	-\$36,703
Westpac Banking Corp. Ltd., Sydney CP4-2	COMMERCIAL PAPER - 4-2		10/12/2018		15,000,000	1.76	\$14,753,475	\$14,755,205	\$1,730
Westpac Banking Corp. Ltd., Sydney, Mar 29, 2018	VARIABLE RATE COMMERCIAL PAPER	1.47	3/29/2018	12/29/2017	107,000,000	1.49	\$107,000,000	\$107,072,974	\$72,974
Total Value of Assets					7,666,494,131		\$7,659,884,046	\$7,660,672,856	\$788,810

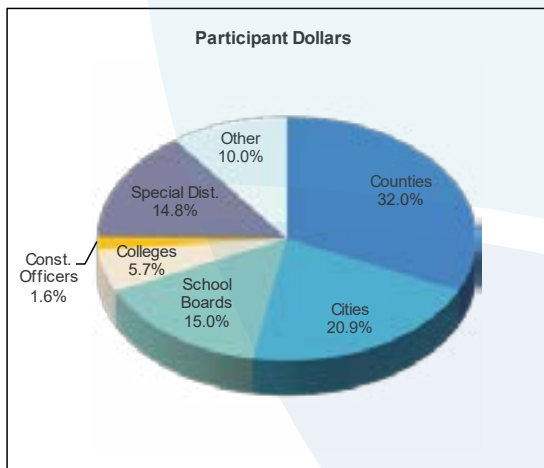
Notes: The data included in this report is unaudited. Amounts above are the value of investments. Income accruals, payables and uninvested cash are not included. Amortizations/accretions are reported with a one-day lag in the above valuations.

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.

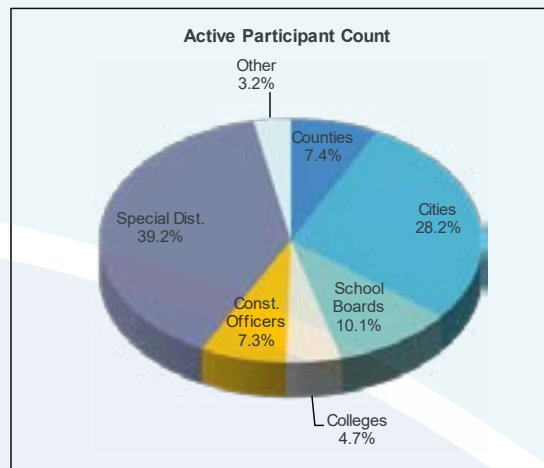
² Amortized cost is calculated using a straight line method.

PARTICIPANT CONCENTRATION DATA - AS OF OCTOBER 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	5.7%	4.7%
Top 10	35.4%	1.4%	Top 10	5.3%	1.4%
\$100 million or more	46.3%	2.3%	\$100 million or more	2.5%	0.1%
\$10 million up to \$100 million	44.0%	14.4%	\$10 million up to \$100 million	2.6%	1.0%
\$1 million up to \$10 million	8.9%	24.0%	\$1 million up to \$10 million	0.5%	1.6%
Under \$1 million	0.8%	59.3%	Under \$1 million	0.02%	1.9%
Counties	32.0%	7.4%	Constitutional Officers	1.6%	7.3%
Top 10	25.4%	1.4%	Top 10	0.7%	1.4%
\$100 million or more	23.2%	1.1%	\$100 million or more	0.0%	0.0%
\$10 million up to \$100 million	8.2%	1.8%	\$10 million up to \$100 million	0.5%	0.3%
\$1 million up to \$10 million	0.6%	1.5%	\$1 million up to \$10 million	1.0%	2.5%
Under \$1 million	0.0%	3.0%	Under \$1 million	0.1%	4.5%
Municipalities	20.9%	28.2%	Special Districts	14.8%	39.2%
Top 10	9.8%	1.4%	Top 10	9.7%	1.4%
\$100 million or more	1.6%	0.1%	\$100 million or more	4.9%	0.3%
\$10 million up to \$100 million	15.9%	5.1%	\$10 million up to \$100 million	7.2%	2.5%
\$1 million up to \$10 million	3.2%	8.1%	\$1 million up to \$10 million	2.3%	7.0%
Under \$1 million	0.2%	14.9%	Under \$1 million	0.4%	29.5%
School Boards	15.0%	10.1%	Other	10.0%	3.2%
Top 10	11.4%	1.4%	Top 10	9.2%	1.4%
\$100 million or more	6.8%	0.3%	\$100 million or more	7.3%	0.4%
\$10 million up to \$100 million	7.1%	2.9%	\$10 million up to \$100 million	2.5%	1.0%
\$1 million up to \$10 million	1.1%	2.6%	\$1 million up to \$10 million	0.3%	0.7%
Under \$1 million	0.1%	4.4%	Under \$1 million	0.0%	1.1%



Total Fund Value: \$7,668,223,593



Total Active Participant Count: 730

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

COMPLIANCE WITH INVESTMENT POLICY FOR OCTOBER 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 OCTOBER 2017

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
<i>Buys</i>								
ALBION CAPITAL LLC CPABS4	11/20/17	10/31/17	10/31/17	4,500,000	4,496,800	0	4,496,800	0
ALBION CAPITAL LLC CPABS4	11/21/17	10/31/17	10/31/17	2,223,000	2,221,340	0	2,221,340	0
ALBION CAPITAL LLC CPABS4	11/27/17	10/31/17	10/31/17	37,543,000	37,506,959	0	37,506,959	0
ANTALIS S,A, CPABS4CPABS4	10/12/17	10/05/17	10/05/17	50,000,000	49,988,333	0	49,988,333	0
ANTALIS S,A, CPABS4CPABS4	10/12/17	10/05/17	10/05/17	50,000,000	49,988,333	0	49,988,333	0
ANTALIS S,A, CPABS4CPABS4	10/12/17	10/05/17	10/05/17	5,000,000	4,998,833	0	4,998,833	0
ANTALIS S,A, CPABS4CPABS4	10/19/17	10/12/17	10/12/17	50,000,000	49,988,333	0	49,988,333	0
ANTALIS S,A, CPABS4CPABS4	10/19/17	10/12/17	10/12/17	49,300,000	49,288,497	0	49,288,497	0
ANTALIS S,A, CPABS4CPABS4	10/26/17	10/19/17	10/19/17	50,000,000	49,988,333	0	49,988,333	0
ANTALIS S,A, CPABS4CPABS4	10/26/17	10/19/17	10/19/17	50,000,000	49,988,333	0	49,988,333	0
ANTALIS S,A, CPABS4CPABS4	11/02/17	10/26/17	10/26/17	50,000,000	49,988,333	0	49,988,333	0
ANTALIS S,A, CPABS4CPABS4	11/02/17	10/26/17	10/26/17	50,000,000	49,988,333	0	49,988,333	0
ANTALIS S,A, CPABS4CPABS4	11/21/17	10/23/17	10/23/17	50,000,000	49,948,847	0	49,948,847	0
ANTALIS S,A, CPABS4CPABS4	11/21/17	10/23/17	10/23/17	50,000,000	49,948,847	0	49,948,847	0
ATLANTIC ASSET SECUCPABS4	10/06/17	10/05/17	10/05/17	50,000,000	49,998,375	0	49,998,375	0
ATLANTIC ASSET SECUCPABS4	10/06/17	10/05/17	10/05/17	44,637,000	44,635,549	0	44,635,549	0
ATLANTIC ASSET SECUCPABS4	10/11/17	10/10/17	10/10/17	42,600,000	42,598,616	0	42,598,616	0
ATLANTIC ASSET SECUCPABS4	10/12/17	10/11/17	10/11/17	50,000,000	49,998,375	0	49,998,375	0
ATLANTIC ASSET SECUCPABS4	10/12/17	10/11/17	10/11/17	50,000,000	49,998,375	0	49,998,375	0
ATLANTIC ASSET SECUCPABS4	10/12/17	10/11/17	10/11/17	50,000,000	49,998,375	0	49,998,375	0
ATLANTIC ASSET SECUCPABS4	10/12/17	10/11/17	10/11/17	500,000	499,984	0	499,984	0
ATLANTIC ASSET SECUCPABS4	10/13/17	10/12/17	10/12/17	50,000,000	49,998,375	0	49,998,375	0
ATLANTIC ASSET SECUCPABS4	10/13/17	10/12/17	10/12/17	50,000,000	49,998,375	0	49,998,375	0
ATLANTIC ASSET SECUCPABS4	10/13/17	10/12/17	10/12/17	50,000,000	49,998,375	0	49,998,375	0
ATLANTIC ASSET SECUCPABS4	10/13/17	10/12/17	10/12/17	700,000	699,977	0	699,977	0
ATLANTIC ASSET SECUCPABS4	10/16/17	10/13/17	10/13/17	39,200,000	39,196,178	0	39,196,178	0
ATLANTIC ASSET SECUCPABS4	10/17/17	10/16/17	10/16/17	50,000,000	49,998,375	0	49,998,375	0
ATLANTIC ASSET SECUCPABS4	10/17/17	10/16/17	10/16/17	50,000,000	49,998,375	0	49,998,375	0
ATLANTIC ASSET SECUCPABS4	10/17/17	10/16/17	10/16/17	50,000,000	49,998,375	0	49,998,375	0
ATLANTIC ASSET SECUCPABS4	10/17/17	10/16/17	10/16/17	5,000,000	4,999,838	0	4,999,838	0
ATLANTIC ASSET SECUCPABS4	10/18/17	10/17/17	10/17/17	41,700,000	41,698,645	0	41,698,645	0
ATLANTIC ASSET SECUCPABS4	10/19/17	10/18/17	10/18/17	30,000,000	29,999,025	0	29,999,025	0
ATLANTIC ASSET SECUCPABS4	10/24/17	10/23/17	10/23/17	50,000,000	49,998,375	0	49,998,375	0
ATLANTIC ASSET SECUCPABS4	10/24/17	10/23/17	10/23/17	50,000,000	49,998,375	0	49,998,375	0
ATLANTIC ASSET SECUCPABS4	10/24/17	10/23/17	10/23/17	50,000,000	49,998,375	0	49,998,375	0
ATLANTIC ASSET SECUCPABS4	10/24/17	10/23/17	10/23/17	1,500,000	1,499,951	0	1,499,951	0
ATLANTIC ASSET SECUCPABS4	10/26/17	10/25/17	10/25/17	50,000,000	49,998,375	0	49,998,375	0
ATLANTIC ASSET SECUCPABS4	10/26/17	10/25/17	10/25/17	50,000,000	49,998,375	0	49,998,375	0
ATLANTIC ASSET SECUCPABS4	10/26/17	10/25/17	10/25/17	50,000,000	49,998,375	0	49,998,375	0
ATLANTIC ASSET SECUCPABS4	10/26/17	10/25/17	10/25/17	50,000,000	49,998,375	0	49,998,375	0
ATLANTIC ASSET SECUCPABS4	10/26/17	10/25/17	10/25/17	13,000,000	12,999,578	0	12,999,578	0
ATLANTIC ASSET SECUCPABS4	10/27/17	10/26/17	10/26/17	50,000,000	49,998,375	0	49,998,375	0
ATLANTIC ASSET SECUCPABS4	10/27/17	10/26/17	10/26/17	50,000,000	49,998,375	0	49,998,375	0
ATLANTIC ASSET SECUCPABS4	10/27/17	10/26/17	10/26/17	50,000,000	49,998,375	0	49,998,375	0
ATLANTIC ASSET SECUCPABS4	10/27/17	10/26/17	10/26/17	50,000,000	49,998,375	0	49,998,375	0
ATLANTIC ASSET SECUCPABS4	10/27/17	10/26/17	10/26/17	50,000,000	49,998,375	0	49,998,375	0
ATLANTIC ASSET SECUCPABS4	10/27/17	10/26/17	10/26/17	20,000,000	19,999,350	0	19,999,350	0
ATLANTIC ASSET SECUCPABS4	10/30/17	10/27/17	10/27/17	8,000,000	7,999,213	0	7,999,213	0
ATLANTIC ASSET SECUCPABS4	10/31/17	10/30/17	10/30/17	50,000,000	49,998,375	0	49,998,375	0
ATLANTIC ASSET SECUCPABS4	10/31/17	10/30/17	10/30/17	50,000,000	49,998,375	0	49,998,375	0
ATLANTIC ASSET SECUCPABS4	10/31/17	10/30/17	10/30/17	1,200,000	1,199,961	0	1,199,961	0
ATLANTIC ASSET SECUCPABS4	10/31/17	10/30/17	10/30/17	50,000,000	49,998,375	0	49,998,375	0
ATLANTIC ASSET SECUCPABS4	11/01/17	10/31/17	10/31/17	50,000,000	49,998,514	0	49,998,514	0
ATLANTIC ASSET SECUCPABS4	11/01/17	10/31/17	10/31/17	50,000,000	49,998,514	0	49,998,514	0

TRADING ACTIVITY FOR OCTOBER 2017

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
ATLANTIC ASSET SECUCPABS4	11/01/17	10/31/17	10/31/17	50,000,000	49,998,514	0	49,998,514	0
ATLANTIC ASSET SECUCPABS4	11/01/17	10/31/17	10/31/17	2,500,000	2,499,926	0	2,499,926	0
BANK OF AMERICA N,ABNOTE	04/18/18	10/05/17	10/05/17	50,000,000	50,000,000	0	50,000,000	0
BANK OF AMERICA N,ABNOTE	04/18/18	10/05/17	10/05/17	9,000,000	9,000,000	0	9,000,000	0
BANK OF NOVA SCOTIA/THE	07/02/18	10/05/17	10/05/17	25,000,000	25,000,000	0	25,000,000	0
BARTON CAPITAL LLCCPABS4-	10/04/17	10/03/17	10/03/17	800,000	799,974	0	799,974	0
BARTON CAPITAL LLCCPABS4-	10/11/17	10/10/17	10/10/17	50,000,000	49,998,361	0	49,998,361	0
BARTON CAPITAL LLCCPABS4-	10/11/17	10/10/17	10/10/17	50,000,000	49,998,361	0	49,998,361	0
BARTON CAPITAL LLCCPABS4-	10/11/17	10/10/17	10/10/17	50,000,000	49,998,361	0	49,998,361	0
BARTON CAPITAL LLCCPABS4-	10/11/17	10/10/17	10/10/17	50,000,000	49,998,333	0	49,998,333	0
BARTON CAPITAL LLCCPABS4-	10/11/17	10/10/17	10/10/17	25,000,000	24,999,167	0	24,999,167	0
BARTON CAPITAL LLCCPABS4-	10/12/17	10/11/17	10/11/17	50,000,000	49,998,375	0	49,998,375	0
BARTON CAPITAL LLCCPABS4-	10/12/17	10/11/17	10/11/17	30,500,000	30,499,009	0	30,499,009	0
BARTON CAPITAL LLCCPABS4-	10/12/17	10/11/17	10/11/17	25,000,000	24,999,188	0	24,999,188	0
BARTON CAPITAL LLCCPABS4-	10/13/17	10/06/17	10/06/17	45,000,000	44,989,500	0	44,989,500	0
BARTON CAPITAL LLCCPABS4-	10/13/17	10/12/17	10/12/17	50,000,000	49,998,375	0	49,998,375	0
BARTON CAPITAL LLCCPABS4-	10/13/17	10/12/17	10/12/17	50,000,000	49,998,375	0	49,998,375	0
BARTON CAPITAL LLCCPABS4-	10/13/17	10/12/17	10/12/17	45,500,000	45,498,521	0	45,498,521	0
BARTON CAPITAL LLCCPABS4-	10/16/17	10/13/17	10/13/17	50,000,000	49,995,125	0	49,995,125	0
BARTON CAPITAL LLCCPABS4-	10/18/17	10/17/17	10/17/17	26,899,000	26,898,126	0	26,898,126	0
BARTON CAPITAL LLCCPABS4-	10/18/17	10/17/17	10/17/17	10,000,000	9,999,675	0	9,999,675	0
BARTON CAPITAL LLCCPABS4-	10/18/17	10/17/17	10/17/17	45,000,000	44,998,538	0	44,998,538	0
BARTON CAPITAL LLCCPABS4-	10/20/17	10/13/17	10/13/17	50,000,000	49,988,333	0	49,988,333	0
BARTON CAPITAL LLCCPABS4-	10/20/17	10/13/17	10/13/17	5,800,000	5,798,647	0	5,798,647	0
BARTON CAPITAL LLCCPABS4-	10/23/17	10/20/17	10/20/17	50,000,000	49,995,083	0	49,995,083	0
BARTON CAPITAL LLCCPABS4-	10/23/17	10/20/17	10/20/17	27,100,000	27,097,335	0	27,097,335	0
BARTON CAPITAL LLCCPABS4-	10/23/17	10/20/17	10/20/17	19,962,000	19,960,054	0	19,960,054	0
BARTON CAPITAL LLCCPABS4-	10/30/17	10/27/17	10/27/17	50,000,000	49,995,125	0	49,995,125	0
BARTON CAPITAL LLCCPABS4-	10/30/17	10/27/17	10/27/17	18,000,000	17,998,245	0	17,998,245	0
BARTON CAPITAL LLCCPABS4-	11/01/17	10/31/17	10/31/17	24,900,000	24,899,205	0	24,899,205	0
BARTON CAPITAL LLCCPABS4-	11/01/17	10/31/17	10/31/17	28,000,000	27,999,106	0	27,999,106	0
BARTON CAPITAL LLCCPABS4-	11/03/17	10/27/17	10/27/17	50,000,000	49,988,333	0	49,988,333	0
BARTON CAPITAL LLCCPABS4-	11/03/17	10/27/17	10/27/17	25,000,000	24,994,167	0	24,994,167	0
BARTON CAPITAL LLCCPABS4-	12/04/17	10/13/17	10/13/17	50,000,000	49,907,556	0	49,907,556	0
BARTON CAPITAL LLCCPABS4-	12/04/17	10/13/17	10/13/17	50,000,000	49,907,556	0	49,907,556	0
BARTON CAPITAL LLCCPABS4-	12/04/17	10/13/17	10/13/17	50,000,000	49,907,556	0	49,907,556	0
BEDFORD ROW FUNDING CORP	10/01/18	10/06/17	10/06/17	50,000,000	50,000,000	0	50,000,000	0
BEDFORD ROW FUNDING CORP	10/01/18	10/06/17	10/06/17	30,000,000	30,000,000	0	30,000,000	0
BEDFORD ROW FUNDING CORP	10/05/18	10/10/17	10/10/17	20,000,000	20,000,000	0	20,000,000	0
BNP PARIBAS SA/NEW YORK NY	10/26/17	10/25/17	10/25/17	50,000,000	49,998,389	0	49,998,389	0
BNP PARIBAS SA/NEW YORK NY	10/26/17	10/25/17	10/25/17	50,000,000	49,998,389	0	49,998,389	0
BNP PARIBAS SA/NEW YORK NY	10/26/17	10/25/17	10/25/17	50,000,000	49,998,389	0	49,998,389	0
BNP PARIBAS SACP	10/27/17	10/26/17	10/26/17	50,000,000	49,998,389	0	49,998,389	0
BNP PARIBAS SACP	10/27/17	10/26/17	10/26/17	50,000,000	49,998,389	0	49,998,389	0
BNP PARIBAS SACP	10/27/17	10/26/17	10/26/17	50,000,000	49,998,389	0	49,998,389	0
BNP PARIBAS SACP	10/27/17	10/26/17	10/26/17	50,000,000	49,998,389	0	49,998,389	0
BNP PARIBAS SACP	10/30/17	10/27/17	10/27/17	50,000,000	49,995,167	0	49,995,167	0
BNP PARIBAS SACP	10/30/17	10/27/17	10/27/17	46,100,000	46,095,544	0	46,095,544	0
BNP PARIBAS SACP	10/30/17	10/27/17	10/27/17	50,000,000	49,995,167	0	49,995,167	0
BNP PARIBAS SACP	10/30/17	10/27/17	10/27/17	50,000,000	49,995,167	0	49,995,167	0
BNP PARIBAS SACP	10/30/17	10/27/17	10/27/17	50,000,000	49,995,167	0	49,995,167	0
BNP PARIBAS SACP	10/30/17	10/27/17	10/27/17	50,000,000	49,995,167	0	49,995,167	0
BRUCET BROWN 2017 IRREVOCABLE TRUST	10/01/42	10/17/17	10/18/17	5,185,000	5,185,000	0	5,185,000	0

TRADING ACTIVITY FOR OCTOBER 2017

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
CANADIAN IMPERIAL BANK OF COMMERCE/NEW YORK NY	11/13/18	10/12/17	10/12/17	25,000,000	25,000,000	0	25,000,000	0
CANADIAN IMPERIAL BANK OF COMMERCE/NEW YORK NY	11/13/18	10/12/17	10/13/17	1,000,000	1,000,000	0	1,000,000	0
NETHERLANDS, GOVERNECP	10/13/17	10/04/17	10/06/17	100,000,000	99,976,478	0	99,976,478	0
MIZUHO BANK LTD,CDEUR	12/05/17	10/06/17	10/11/17	75,000,000	74,847,913	0	74,847,913	0
MIZUHO BANK LTD,CDEUR	12/11/17	10/13/17	10/17/17	48,000,000	47,901,204	0	47,901,204	0
DZ BANK AG DEUTSCHECP4-2	10/10/17	10/06/17	10/06/17	50,000,000	49,993,556	0	49,993,556	0
DZ BANK AG DEUTSCHECP4-2	10/10/17	10/06/17	10/06/17	5,000,000	4,999,356	0	4,999,356	0
DZ BANK AG DEUTSCHECP4-2	10/10/17	10/06/17	10/06/17	50,000,000	49,993,556	0	49,993,556	0
DZ BANK AG DEUTSCHECP4-2	10/10/17	10/06/17	10/06/17	50,000,000	49,993,556	0	49,993,556	0
DZ BANK AG DEUTSCHECP4-2	10/10/17	10/06/17	10/06/17	50,000,000	49,993,556	0	49,993,556	0
DZ BANK AG DEUTSCHECP4-2	10/16/17	10/13/17	10/13/17	50,000,000	49,995,167	0	49,995,167	0
DZ BANK AG DEUTSCHECP4-2	10/27/17	10/26/17	10/26/17	40,000,000	39,998,711	0	39,998,711	0
DZ BANK AG DEUTSCHECP4-2	10/31/17	10/30/17	10/30/17	50,000,000	49,998,389	0	49,998,389	0
DZ BANK AG DEUTSCHECP4-2	10/31/17	10/30/17	10/30/17	50,000,000	49,998,389	0	49,998,389	0
DZ BANK AG DEUTSCHECP4-2	10/31/17	10/30/17	10/30/17	50,000,000	49,998,389	0	49,998,389	0
DZ BANK AG DEUTSCHECP4-2	10/31/17	10/30/17	10/30/17	50,000,000	49,998,389	0	49,998,389	0
DZ BANK AG DEUTSCHECP4-2	10/31/17	10/30/17	10/30/17	10,000,000	9,999,678	0	9,999,678	0
GOTHAM FUNDING CORPCPABS4	12/14/17	10/30/17	10/30/17	25,000,000	24,960,000	0	24,960,000	0
HENRY ANDREW BROWN III 2017 IRREVOCABLE TRUST	10/01/42	10/17/17	10/18/17	4,260,000	4,260,000	0	4,260,000	0
LMA-AMERICAS LLCCPABS4-2	10/03/17	10/02/17	10/02/17	50,000,000	49,998,361	0	49,998,361	0
LMA-AMERICAS LLCCPABS4-2	10/03/17	10/02/17	10/02/17	50,000,000	49,998,361	0	49,998,361	0
LMA-AMERICAS LLCCPABS4-2	10/04/17	10/03/17	10/03/17	50,000,000	49,998,361	0	49,998,361	0
LMA-AMERICAS LLCCPABS4-2	10/04/17	10/03/17	10/03/17	50,000,000	49,998,361	0	49,998,361	0
LMA-AMERICAS LLCCPABS4-2	10/05/17	10/04/17	10/04/17	50,000,000	49,998,361	0	49,998,361	0
LMA-AMERICAS LLCCPABS4-2	10/05/17	10/04/17	10/04/17	50,000,000	49,998,361	0	49,998,361	0
LMA-AMERICAS LLCCPABS4-2	10/06/17	10/05/17	10/05/17	50,000,000	49,998,361	0	49,998,361	0
LMA-AMERICAS LLCCPABS4-2	10/06/17	10/05/17	10/05/17	50,000,000	49,998,361	0	49,998,361	0
LMA-AMERICAS LLCCPABS4-2	10/10/17	10/06/17	10/06/17	50,000,000	49,993,444	0	49,993,444	0
LMA-AMERICAS LLCCPABS4-2	10/10/17	10/06/17	10/06/17	50,000,000	49,993,444	0	49,993,444	0
LMA-AMERICAS LLCCPABS4-2	10/11/17	10/04/17	10/04/17	46,200,000	46,189,220	0	46,189,220	0
LMA-AMERICAS LLCCPABS4-2	10/11/17	10/10/17	10/10/17	50,000,000	49,998,361	0	49,998,361	0
LMA-AMERICAS LLCCPABS4-2	10/11/17	10/10/17	10/10/17	50,000,000	49,998,361	0	49,998,361	0
LMA-AMERICAS LLCCPABS4-2	10/12/17	10/11/17	10/11/17	50,000,000	49,998,361	0	49,998,361	0
LMA-AMERICAS LLCCPABS4-2	10/12/17	10/11/17	10/11/17	50,000,000	49,998,361	0	49,998,361	0
LMA-AMERICAS LLCCPABS4-2	10/13/17	10/12/17	10/12/17	50,000,000	49,998,361	0	49,998,361	0
LMA-AMERICAS LLCCPABS4-2	10/13/17	10/12/17	10/12/17	50,000,000	49,998,361	0	49,998,361	0
LMA-AMERICAS LLCCPABS4-2	10/16/17	10/13/17	10/13/17	50,000,000	49,995,083	0	49,995,083	0
LMA-AMERICAS LLCCPABS4-2	10/16/17	10/13/17	10/13/17	50,000,000	49,995,083	0	49,995,083	0
LMA-AMERICAS LLCCPABS4-2	10/17/17	10/16/17	10/16/17	50,000,000	49,998,361	0	49,998,361	0
LMA-AMERICAS LLCCPABS4-2	10/17/17	10/16/17	10/16/17	50,000,000	49,998,361	0	49,998,361	0
LMA-AMERICAS LLCCPABS4-2	10/18/17	10/11/17	10/11/17	35,500,000	35,491,717	0	35,491,717	0
LMA-AMERICAS LLCCPABS4-2	10/18/17	10/11/17	10/11/17	50,000,000	49,988,333	0	49,988,333	0
LMA-AMERICAS LLCCPABS4-2	10/18/17	10/11/17	10/11/17	10,000,000	9,997,667	0	9,997,667	0
LMA-AMERICAS LLCCPABS4-2	10/18/17	10/17/17	10/17/17	50,000,000	49,998,361	0	49,998,361	0
LMA-AMERICAS LLCCPABS4-2	10/18/17	10/17/17	10/17/17	50,000,000	49,998,361	0	49,998,361	0
LMA-AMERICAS LLCCPABS4-2	10/19/17	10/18/17	10/18/17	50,000,000	49,998,361	0	49,998,361	0
LMA-AMERICAS LLCCPABS4-2	10/20/17	10/19/17	10/19/17	34,500,000	34,498,869	0	34,498,869	0
LMA-AMERICAS LLCCPABS4-2	10/23/17	10/20/17	10/20/17	50,000,000	49,995,083	0	49,995,083	0
LMA-AMERICAS LLCCPABS4-2	10/23/17	10/20/17	10/20/17	43,700,000	43,695,703	0	43,695,703	0
LMA-AMERICAS LLCCPABS4-2	10/24/17	10/23/17	10/23/17	50,000,000	49,998,361	0	49,998,361	0
LMA-AMERICAS LLCCPABS4-2	10/24/17	10/23/17	10/23/17	43,700,000	43,698,568	0	43,698,568	0
LMA-AMERICAS LLCCPABS4-2	10/25/17	10/18/17	10/18/17	2,800,000	2,799,347	0	2,799,347	0
LMA-AMERICAS LLCCPABS4-2	10/25/17	10/24/17	10/24/17	50,000,000	49,998,361	0	49,998,361	0
LMA-AMERICAS LLCCPABS4-2	10/25/17	10/24/17	10/24/17	50,000,000	49,998,361	0	49,998,361	0

TRADING ACTIVITY FOR OCTOBER 2017

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
LMA-AMERICAS LLCCPABS4-2	10/25/17	10/24/17	10/24/17	50,000,000	49,998,361	0	49,998,361	0
LMA-AMERICAS LLCCPABS4-2	10/25/17	10/24/17	10/24/17	45,600,000	45,598,505	0	45,598,505	0
LMA-AMERICAS LLCCPABS4-2	10/25/17	10/24/17	10/24/17	50,000,000	49,998,361	0	49,998,361	0
LMA-AMERICAS LLCCPABS4-2	10/25/17	10/24/17	10/24/17	43,300,000	43,298,581	0	43,298,581	0
LMA-AMERICAS LLCCPABS4-2	10/26/17	10/25/17	10/25/17	43,000,000	42,998,591	0	42,998,591	0
LMA-AMERICAS LLCCPABS4-2	10/26/17	10/25/17	10/25/17	40,000,000	39,998,689	0	39,998,689	0
LMA-AMERICAS LLCCPABS4-2	10/27/17	10/26/17	10/26/17	50,000,000	49,998,361	0	49,998,361	0
LMA-AMERICAS LLCCPABS4-2	10/27/17	10/26/17	10/26/17	22,000,000	21,999,279	0	21,999,279	0
LMA-AMERICAS LLCCPABS4-2	10/27/17	10/26/17	10/26/17	50,000,000	49,998,361	0	49,998,361	0
LMA-AMERICAS LLCCPABS4-2	10/27/17	10/26/17	10/26/17	16,700,000	16,699,453	0	16,699,453	0
LMA-AMERICAS LLCCPABS4-2	10/30/17	10/27/17	10/27/17	50,000,000	49,995,083	0	49,995,083	0
LMA-AMERICAS LLCCPABS4-2	10/30/17	10/27/17	10/27/17	36,200,000	36,196,440	0	36,196,440	0
LMA-AMERICAS LLCCPABS4-2	10/31/17	10/30/17	10/30/17	50,000,000	49,998,361	0	49,998,361	0
LMA-AMERICAS LLCCPABS4-2	10/31/17	10/30/17	10/30/17	42,000,000	41,998,623	0	41,998,623	0
LMA-AMERICAS LLCCPABS4-2	11/02/17	10/31/17	10/31/17	50,000,000	49,996,944	0	49,996,944	0
LMA-AMERICAS LLCCPABS4-2	11/02/17	10/31/17	10/31/17	50,000,000	49,996,944	0	49,996,944	0
LMA-AMERICAS LLCCPABS4-2	12/04/17	10/06/17	10/06/17	50,000,000	49,893,472	0	49,893,472	0
LONG ISLAND POWER AUTHORI	12/07/17	10/24/17	10/24/17	50,000,000	50,000,000	0	50,000,000	0
MALAYAN BANKING BERCPLOC	04/13/18	10/16/17	10/16/17	5,000,000	4,960,719	0	4,960,719	0
MANHATTAN ASSET FUNCPABS4	11/14/17	10/24/17	10/24/17	24,000,000	23,982,500	0	23,982,500	0
MANHATTAN ASSET FUNCPABS4	12/26/17	10/27/17	10/27/17	33,231,000	33,157,338	0	33,157,338	0
MIZUHO BANK LTD,CP	11/07/17	10/31/17	10/31/17	50,000,000	49,988,479	0	49,988,479	0
MIZUHO BANK LTD,CP	11/07/17	10/31/17	10/31/17	50,000,000	49,988,479	0	49,988,479	0
OLD LINE FUNDING, LCPABS4	03/14/18	10/31/17	10/31/17	50,000,000	49,726,417	0	49,726,417	0
SOCIETE GENERALE, PCP4-2	10/12/17	10/11/17	10/11/17	5,400,000	5,399,826	0	5,399,826	0
SOCIETE GENERALE, PCP4-2	10/24/17	10/23/17	10/23/17	3,600,000	3,599,884	0	3,599,884	0
SOCIETE GENERALE, PCDIAN	12/12/17	10/25/17	10/25/17	25,000,000	25,000,000	0	25,000,000	0
STARBIRD FUNDING COCPABS4	10/04/17	10/03/17	10/03/17	48,900,000	48,898,370	0	48,898,370	0
STARBIRD FUNDING COCPABS4	10/05/17	10/04/17	10/04/17	44,100,000	44,098,530	0	44,098,530	0
STARBIRD FUNDING COCPABS4	10/06/17	10/05/17	10/05/17	50,000,000	49,998,333	0	49,998,333	0
STARBIRD FUNDING COCPABS4	10/06/17	10/05/17	10/05/17	45,000,000	44,998,500	0	44,998,500	0
STARBIRD FUNDING COCPABS4	10/10/17	10/06/17	10/06/17	50,000,000	49,993,333	0	49,993,333	0
STARBIRD FUNDING COCPABS4	10/10/17	10/06/17	10/06/17	45,100,000	45,093,987	0	45,093,987	0
STARBIRD FUNDING COCPABS4	10/11/17	10/10/17	10/10/17	50,000,000	49,998,333	0	49,998,333	0
STARBIRD FUNDING COCPABS4	10/11/17	10/10/17	10/10/17	45,200,000	45,198,493	0	45,198,493	0
STARBIRD FUNDING COCPABS4	10/12/17	10/11/17	10/11/17	46,400,000	46,398,453	0	46,398,453	0
STARBIRD FUNDING COCPABS4	10/13/17	10/12/17	10/12/17	50,000,000	49,998,333	0	49,998,333	0
STARBIRD FUNDING COCPABS4	10/13/17	10/12/17	10/12/17	21,600,000	21,599,280	0	21,599,280	0
STARBIRD FUNDING COCPABS4	10/16/17	10/13/17	10/13/17	50,000,000	49,995,000	0	49,995,000	0
STARBIRD FUNDING COCPABS4	10/16/17	10/13/17	10/13/17	21,700,000	21,697,830	0	21,697,830	0
STARBIRD FUNDING COCPABS4	10/17/17	10/16/17	10/16/17	50,000,000	49,998,333	0	49,998,333	0
STARBIRD FUNDING COCPABS4	10/17/17	10/16/17	10/16/17	21,800,000	21,799,273	0	21,799,273	0
STARBIRD FUNDING COCPABS4	10/18/17	10/17/17	10/17/17	50,000,000	49,998,333	0	49,998,333	0
STARBIRD FUNDING COCPABS4	10/18/17	10/17/17	10/17/17	22,000,000	21,999,267	0	21,999,267	0
STARBIRD FUNDING COCPABS4	10/19/17	10/18/17	10/18/17	50,000,000	49,998,333	0	49,998,333	0
STARBIRD FUNDING COCPABS4	10/19/17	10/18/17	10/18/17	22,200,000	22,199,260	0	22,199,260	0
STARBIRD FUNDING COCPABS4	10/20/17	10/19/17	10/19/17	50,000,000	49,998,333	0	49,998,333	0
STARBIRD FUNDING COCPABS4	10/20/17	10/19/17	10/19/17	22,200,000	22,199,260	0	22,199,260	0
STARBIRD FUNDING COCPABS4	10/23/17	10/20/17	10/20/17	50,000,000	49,995,000	0	49,995,000	0
STARBIRD FUNDING COCPABS4	10/23/17	10/20/17	10/20/17	22,400,000	22,397,760	0	22,397,760	0
STARBIRD FUNDING COCPABS4	10/24/17	10/23/17	10/23/17	50,000,000	49,998,333	0	49,998,333	0
STARBIRD FUNDING COCPABS4	10/24/17	10/23/17	10/23/17	22,400,000	22,399,253	0	22,399,253	0
STARBIRD FUNDING COCPABS4	10/25/17	10/24/17	10/24/17	50,000,000	49,998,333	0	49,998,333	0
STARBIRD FUNDING COCPABS4	10/25/17	10/24/17	10/24/17	22,000,000	21,999,267	0	21,999,267	0

TRADING ACTIVITY FOR OCTOBER 2017

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
STARBIRD FUNDING COCPABS4	10/26/17	10/25/17	10/25/17	50,000,000	49,998,333	0	49,998,333	0
STARBIRD FUNDING COCPABS4	10/26/17	10/25/17	10/25/17	8,000,000	7,999,733	0	7,999,733	0
STARBIRD FUNDING COCPABS4	10/27/17	10/26/17	10/26/17	10,000,000	9,999,667	0	9,999,667	0
STARBIRD FUNDING COCPABS4	10/30/17	10/27/17	10/27/17	50,000,000	49,995,000	0	49,995,000	0
STARBIRD FUNDING COCPABS4	10/30/17	10/27/17	10/27/17	22,100,000	22,097,790	0	22,097,790	0
STARBIRD FUNDING COCPABS4	10/31/17	10/30/17	10/30/17	50,000,000	49,998,333	0	49,998,333	0
STARBIRD FUNDING COCPABS4	10/31/17	10/30/17	10/30/17	22,100,000	22,099,263	0	22,099,263	0
STARBIRD FUNDING COCPABS4	11/01/17	10/31/17	10/31/17	47,300,000	47,298,423	0	47,298,423	0
STARBIRD FUNDING COCPABS4	01/09/18	10/11/17	10/11/17	50,000,000	49,827,500	0	49,827,500	0
STARBIRD FUNDING COCPABS4	01/09/18	10/11/17	10/11/17	17,000,000	16,941,350	0	16,941,350	0
SUMITOMO MITSUI BANCDYAN	10/25/17	10/18/17	10/18/17	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI BANCDYAN	10/25/17	10/18/17	10/18/17	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI BANCDYAN	10/25/17	10/18/17	10/18/17	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI BANCDYAN	10/25/17	10/18/17	10/18/17	25,000,000	25,000,000	0	25,000,000	0
TORONTO DOMINION BANK, NO	11/06/18	10/05/17	10/05/17	25,000,000	25,000,000	0	25,000,000	0
TOYOTA MOTOR CREDIT CORP	07/03/18	10/06/17	10/06/17	24,500,000	24,500,000	0	24,500,000	0
WESTPAC BANKING CORCP4-2	10/12/18	10/18/17	10/18/17	15,000,000	14,744,213	0	14,744,213	0
DREYFUS GOVT CASH MGMT FUND	06/01/18	10/02/17	10/02/17	855,305	855,305	0	855,305	0
DREYFUS GOVT CASH MGMT FUND	06/01/18	10/03/17	10/03/17	5,897,005	5,897,005	0	5,897,005	0
DREYFUS GOVT CASH MGMT FUND	06/01/18	10/06/17	10/06/17	1,561,357	1,561,357	0	1,561,357	0
DREYFUS GOVT CASH MGMT FUND	06/01/18	10/10/17	10/10/17	662,243	662,243	0	662,243	0
DREYFUS GOVT CASH MGMT FUND	06/01/18	10/12/17	10/12/17	619,496	619,496	0	619,496	0
DREYFUS GOVT CASH MGMT FUND	06/01/18	10/16/17	10/16/17	989,838	989,838	0	989,838	0
DREYFUS GOVT CASH MGMT FUND	06/01/18	10/18/17	10/18/17	1,023,735	1,023,735	0	1,023,735	0
DREYFUS GOVT CASH MGMT FUND	06/01/18	10/19/17	10/19/17	115,390	115,390	0	115,390	0
DREYFUS GOVT CASH MGMT FUND	06/01/18	10/23/17	10/23/17	539,511	539,511	0	539,511	0
DREYFUS GOVT CASH MGMT FUND	06/01/18	10/25/17	10/25/17	3,607,490	3,607,490	0	3,607,490	0
DREYFUS GOVT CASH MGMT FUND	06/01/18	10/27/17	10/27/17	3,609,565	3,609,565	0	3,609,565	0
DREYFUS GOVT CASH MGMT FUND	06/01/18	10/31/17	10/31/17	2,703,572	2,703,572	0	2,703,572	0
FEDERATED INS PRMVAL OB-IS	12/01/50	10/11/17	10/11/17	1,000,000	1,000,200	0	1,000,200	0
FEDERATED INS PRMVAL OB-IS	12/01/50	10/12/17	10/12/17	50,000,000	50,010,000	0	50,010,000	0
FEDERATED INS PRMVAL OB-IS	12/01/50	10/13/17	10/13/17	25,000,000	25,005,000	0	25,005,000	0
BANK OF AMERICA TRIPARTY	10/03/17	10/02/17	10/02/17	100,000,000	100,000,000	0	100,000,000	0
MIZUHO TRIPARTY	10/03/17	10/02/17	10/02/17	15,000,000	15,000,000	0	15,000,000	0
MIZUHO TRIPARTY	10/04/17	10/03/17	10/03/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	10/04/17	10/03/17	10/03/17	295,000,000	295,000,000	0	295,000,000	0
BANK OF AMERICA TRIPARTY	10/05/17	10/04/17	10/04/17	340,000,000	340,000,000	0	340,000,000	0
MIZUHO TRIPARTY	10/05/17	10/04/17	10/04/17	15,000,000	15,000,000	0	15,000,000	0
MIZUHO TRIPARTY	10/06/17	10/05/17	10/05/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	10/06/17	10/05/17	10/05/17	170,000,000	170,000,000	0	170,000,000	0
MIZUHO TRIPARTY	10/10/17	10/06/17	10/06/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	10/10/17	10/06/17	10/06/17	240,000,000	240,000,000	0	240,000,000	0
MIZUHO TRIPARTY	10/11/17	10/10/17	10/10/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	10/11/17	10/10/17	10/10/17	160,000,000	160,000,000	0	160,000,000	0
MIZUHO TRIPARTY	10/12/17	10/11/17	10/11/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	10/12/17	10/11/17	10/11/17	290,000,000	290,000,000	0	290,000,000	0
MIZUHO TRIPARTY	10/13/17	10/12/17	10/12/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	10/13/17	10/12/17	10/12/17	130,000,000	130,000,000	0	130,000,000	0
MIZUHO TRIPARTY	10/16/17	10/13/17	10/13/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	10/16/17	10/13/17	10/13/17	190,000,000	190,000,000	0	190,000,000	0

TRADING ACTIVITY FOR OCTOBER 2017

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
MIZUHO TRIPARTY	10/17/17	10/16/17	10/16/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	10/17/17	10/16/17	10/16/17	245,000,000	245,000,000	0	245,000,000	0
MIZUHO TRIPARTY	10/18/17	10/17/17	10/17/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	10/18/17	10/17/17	10/17/17	170,000,000	170,000,000	0	170,000,000	0
MIZUHO TRIPARTY	10/19/17	10/18/17	10/18/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	10/19/17	10/18/17	10/18/17	120,000,000	120,000,000	0	120,000,000	0
MIZUHO TRIPARTY	10/20/17	10/19/17	10/19/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	10/20/17	10/19/17	10/19/17	250,000,000	250,000,000	0	250,000,000	0
MIZUHO TRIPARTY	10/23/17	10/20/17	10/20/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	10/23/17	10/20/17	10/20/17	250,000,000	250,000,000	0	250,000,000	0
MIZUHO TRIPARTY	10/24/17	10/23/17	10/23/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	10/24/17	10/23/17	10/23/17	260,000,000	260,000,000	0	260,000,000	0
MIZUHO TRIPARTY	10/25/17	10/24/17	10/24/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	10/25/17	10/24/17	10/24/17	180,000,000	180,000,000	0	180,000,000	0
MIZUHO TRIPARTY	10/26/17	10/25/17	10/25/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	10/26/17	10/25/17	10/25/17	135,000,000	135,000,000	0	135,000,000	0
MIZUHO TRIPARTY	10/27/17	10/26/17	10/26/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	10/27/17	10/26/17	10/26/17	250,000,000	250,000,000	0	250,000,000	0
MIZUHO TRIPARTY	10/30/17	10/27/17	10/27/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	10/30/17	10/27/17	10/27/17	257,000,000	257,000,000	0	257,000,000	0
MIZUHO TRIPARTY	10/31/17	10/30/17	10/30/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	10/31/17	10/30/17	10/30/17	220,000,000	220,000,000	0	220,000,000	0
MIZUHO TRIPARTY	11/01/17	10/31/17	10/31/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	11/01/17	10/31/17	10/31/17	295,000,000	295,000,000	0	295,000,000	0
<i>Total Buys</i>				<i>14,070,724,507</i>	<i>14,068,477,878</i>	<i>0</i>	<i>14,068,477,878</i>	<i>0</i>
<i>Deposits</i>								
DNB BANK ASATDCAY 1.16 20171003	10/03/17	10/02/17	10/02/17	300,000,000	300,000,000	0	300,000,000	0
SVENSKA HANDELSBANKTDCA 1.16 20171003	10/03/17	10/02/17	10/02/17	200,000,000	200,000,000	0	200,000,000	0
ABN AMRO BANK NV,ATD 1.21 20171010	10/10/17	10/03/17	10/03/17	40,000,000	40,000,000	0	40,000,000	0
DNB BANK ASATDCAY 1.16 20171004	10/04/17	10/03/17	10/03/17	200,000,000	200,000,000	0	200,000,000	0
SVENSKA HANDELSBANKTDCA 1.16 20171004	10/04/17	10/03/17	10/03/17	200,000,000	200,000,000	0	200,000,000	0
ABN AMRO BANK NV,ATD 1.21 20171011	10/11/17	10/04/17	10/04/17	350,000,000	350,000,000	0	350,000,000	0
DNB BANK ASATDCAY 1.16 20171005	10/05/17	10/04/17	10/04/17	200,000,000	200,000,000	0	200,000,000	0
SVENSKA HANDELSBANKTDCA 1.16 20171005	10/05/17	10/04/17	10/04/17	200,000,000	200,000,000	0	200,000,000	0
DNB BANK ASATDCAY 1.16 20171006	10/06/17	10/05/17	10/05/17	200,000,000	200,000,000	0	200,000,000	0
SVENSKA HANDELSBANKTDCA 1.16 20171006	10/06/17	10/05/17	10/05/17	200,000,000	200,000,000	0	200,000,000	0
SVENSKA HANDELSBANKTDCA 1.16 20171010	10/10/17	10/06/17	10/06/17	200,000,000	200,000,000	0	200,000,000	0
DNB BANK ASATDCAY 1.16 20171010	10/10/17	10/06/17	10/06/17	200,000,000	200,000,000	0	200,000,000	0
SVENSKA HANDELSBANKTDCA 1.16 20171011	10/11/17	10/10/17	10/10/17	200,000,000	200,000,000	0	200,000,000	0
DNB BANK ASATDCAY 1.16 20171011	10/11/17	10/10/17	10/10/17	200,000,000	200,000,000	0	200,000,000	0
ABN AMRO BANK NV,ATD 1.21 20171017	10/17/17	10/10/17	10/10/17	35,000,000	35,000,000	0	35,000,000	0
ABN AMRO BANK NV,ATD 1.21 20171018	10/18/17	10/11/17	10/11/17	200,000,000	200,000,000	0	200,000,000	0
DNB BANK ASATDCAY 1.16 20171012	10/12/17	10/11/17	10/11/17	200,000,000	200,000,000	0	200,000,000	0
SVENSKA HANDELSBANKTDCA 1.16 20171012	10/12/17	10/11/17	10/11/17	200,000,000	200,000,000	0	200,000,000	0
DNB BANK ASATDCAY 1.16 20171013	10/13/17	10/12/17	10/12/17	200,000,000	200,000,000	0	200,000,000	0
SVENSKA HANDELSBANKTDCA 1.16 20171013	10/13/17	10/12/17	10/12/17	200,000,000	200,000,000	0	200,000,000	0
ABN AMRO BANK NV,ATD 1.21 20171020	10/20/17	10/13/17	10/13/17	50,000,000	50,000,000	0	50,000,000	0
DNB BANK ASATDCAY 1.16 20171016	10/16/17	10/13/17	10/13/17	200,000,000	200,000,000	0	200,000,000	0
SVENSKA HANDELSBANKTDCA 1.16 20171016	10/16/17	10/13/17	10/13/17	200,000,000	200,000,000	0	200,000,000	0

TRADING ACTIVITY FOR OCTOBER 2017

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
DNB BANK ASATDCAY 1.16 20171017	10/17/17	10/16/17	10/16/17	200,000,000	200,000,000	0	200,000,000	0
SVENSKA HANDELSBANKTDCA 1.16 20171017	10/17/17	10/16/17	10/16/17	200,000,000	200,000,000	0	200,000,000	0
ABN AMRO BANK NV,ATD 1.21 20171024	10/24/17	10/17/17	10/17/17	100,000,000	100,000,000	0	100,000,000	0
DNB BANK ASATDCAY 1.16 20171018	10/18/17	10/17/17	10/17/17	200,000,000	200,000,000	0	200,000,000	0
SVENSKA HANDELSBANKTDCA 1.16 20171018	10/18/17	10/17/17	10/17/17	200,000,000	200,000,000	0	200,000,000	0
ABN AMRO BANK NV,ATD 1.21 20171025	10/25/17	10/18/17	10/18/17	230,000,000	230,000,000	0	230,000,000	0
DNB BANK ASATDCAY 1.16 20171019	10/19/17	10/18/17	10/18/17	200,000,000	200,000,000	0	200,000,000	0
SVENSKA HANDELSBANKTDCA 1.16 20171019	10/19/17	10/18/17	10/18/17	200,000,000	200,000,000	0	200,000,000	0
DNB BANK ASATDCAY 1.16 20171020	10/20/17	10/19/17	10/19/17	200,000,000	200,000,000	0	200,000,000	0
SVENSKA HANDELSBANKTDCA 1.16 20171020	10/20/17	10/19/17	10/19/17	200,000,000	200,000,000	0	200,000,000	0
DNB BANK ASATDCAY 1.16 20171023	10/23/17	10/20/17	10/20/17	200,000,000	200,000,000	0	200,000,000	0
ABN AMRO BANK NV,ATD 1.21 20171027	10/27/17	10/20/17	10/20/17	50,000,000	50,000,000	0	50,000,000	0
SVENSKA HANDELSBANKTDCA 1.16 20171023	10/23/17	10/20/17	10/20/17	200,000,000	200,000,000	0	200,000,000	0
DNB BANK ASATDCAY 1.16 20171024	10/24/17	10/23/17	10/23/17	200,000,000	200,000,000	0	200,000,000	0
SVENSKA HANDELSBANKTDCA 1.16 20171024	10/24/17	10/23/17	10/23/17	200,000,000	200,000,000	0	200,000,000	0
ABN AMRO BANK NV,ATD 1.21 20171031	10/31/17	10/24/17	10/24/17	100,000,000	100,000,000	0	100,000,000	0
DNB BANK ASATDCAY 1.16 20171025	10/25/17	10/24/17	10/24/17	200,000,000	200,000,000	0	200,000,000	0
SVENSKA HANDELSBANKTDCA 1.16 20171025	10/25/17	10/24/17	10/24/17	200,000,000	200,000,000	0	200,000,000	0
ABN AMRO BANK NV,ATD 1.2 20171101	11/01/17	10/25/17	10/25/17	230,000,000	230,000,000	0	230,000,000	0
DNB BANK ASATDCAY 1.16 20171026	10/26/17	10/25/17	10/25/17	200,000,000	200,000,000	0	200,000,000	0
SVENSKA HANDELSBANKTDCA 1.16 20171026	10/26/17	10/25/17	10/25/17	200,000,000	200,000,000	0	200,000,000	0
DNB BANK ASATDCAY 1.16 20171027	10/27/17	10/26/17	10/26/17	200,000,000	200,000,000	0	200,000,000	0
SVENSKA HANDELSBANKTDCA 1.16 20171027	10/27/17	10/26/17	10/26/17	200,000,000	200,000,000	0	200,000,000	0
ABN AMRO BANK NV,ATD 1.2 20171103	11/03/17	10/27/17	10/27/17	50,000,000	50,000,000	0	50,000,000	0
SVENSKA HANDELSBANKTDCA 1.16 20171030	10/30/17	10/27/17	10/27/17	200,000,000	200,000,000	0	200,000,000	0
DNB BANK ASATDCAY 1.16 20171030	10/30/17	10/27/17	10/27/17	200,000,000	200,000,000	0	200,000,000	0
DNB BANK ASATDCAY 1.16 20171031	10/31/17	10/30/17	10/30/17	200,000,000	200,000,000	0	200,000,000	0
SVENSKA HANDELSBANKTDCA 1.16 20171031	10/31/17	10/30/17	10/30/17	200,000,000	200,000,000	0	200,000,000	0
ABN AMRO BANK NV,ATD 1.2 20171107	11/07/17	10/31/17	10/31/17	100,000,000	100,000,000	0	100,000,000	0
DNB BANK ASATDCAY 1.06 20171101	11/01/17	10/31/17	10/31/17	200,000,000	200,000,000	0	200,000,000	0
SVENSKA HANDELSBANKTDCA 1.05 20171101	11/01/17	10/31/17	10/31/17	200,000,000	200,000,000	0	200,000,000	0
<i>Total Deposits</i>				<i>10,035,000,000</i>	<i>10,035,000,000</i>	<i>0</i>	<i>10,035,000,000</i>	<i>0</i>
<i>Maturities</i>								
ANTALIS S,A, CPABS4CPABS4	10/05/17	10/05/17	10/05/17	100,000,000	100,000,000	0	100,000,000	0
ANTALIS S,A, CPABS4CPABS4	10/12/17	10/12/17	10/12/17	105,000,000	105,000,000	0	105,000,000	0
ANTALIS S,A, CPABS4CPABS4	10/19/17	10/19/17	10/19/17	99,300,000	99,300,000	0	99,300,000	0
ANTALIS S,A, CPABS4CPABS4	10/23/17	10/23/17	10/23/17	100,000,000	100,000,000	0	100,000,000	0
ANTALIS S,A, CPABS4CPABS4	10/26/17	10/26/17	10/26/17	100,000,000	100,000,000	0	100,000,000	0
ATLANTIC ASSET SECUCPABS4	10/06/17	10/06/17	10/06/17	94,637,000	94,637,000	0	94,637,000	0
ATLANTIC ASSET SECUCPABS4	10/11/17	10/11/17	10/11/17	42,600,000	42,600,000	0	42,600,000	0
ATLANTIC ASSET SECUCPABS4	10/12/17	10/12/17	10/12/17	150,500,000	150,500,000	0	150,500,000	0
ATLANTIC ASSET SECUCPABS4	10/13/17	10/13/17	10/13/17	150,700,000	150,700,000	0	150,700,000	0
ATLANTIC ASSET SECUCPABS4	10/16/17	10/16/17	10/16/17	39,200,000	39,200,000	0	39,200,000	0
ATLANTIC ASSET SECUCPABS4	10/17/17	10/17/17	10/17/17	155,000,000	155,000,000	0	155,000,000	0
ATLANTIC ASSET SECUCPABS4	10/18/17	10/18/17	10/18/17	41,700,000	41,700,000	0	41,700,000	0
ATLANTIC ASSET SECUCPABS4	10/19/17	10/19/17	10/19/17	30,000,000	30,000,000	0	30,000,000	0
ATLANTIC ASSET SECUCPABS4	10/24/17	10/24/17	10/24/17	151,500,000	151,500,000	0	151,500,000	0
ATLANTIC ASSET SECUCPABS4	10/26/17	10/26/17	10/26/17	213,000,000	213,000,000	0	213,000,000	0
ATLANTIC ASSET SECUCPABS4	10/27/17	10/27/17	10/27/17	220,000,000	220,000,000	0	220,000,000	0
ATLANTIC ASSET SECUCPABS4	10/30/17	10/30/17	10/30/17	8,000,000	8,000,000	0	8,000,000	0
ATLANTIC ASSET SECUCPABS4	10/31/17	10/31/17	10/31/17	151,200,000	151,200,000	0	151,200,000	0

TRADING ACTIVITY FOR OCTOBER 2017

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
BANK OF AMERICA NA	10/05/17	10/05/17	10/05/17	50,000,000	50,000,000	0	50,000,000	0
BANK OF NOVA SCOTIACP4-2	10/05/17	10/05/17	10/05/17	25,000,000	25,000,000	0	25,000,000	0
BANK OF NOVA SCOTIACP4-2	10/06/17	10/06/17	10/06/17	26,000,000	26,000,000	0	26,000,000	0
BANK OF NOVA SCOTIA/THE	10/06/17	10/06/17	10/06/17	26,000,000	26,000,000	0	26,000,000	0
BARTON CAPITAL LLCCPABS4-	10/04/17	10/04/17	10/04/17	800,000	800,000	0	800,000	0
BARTON CAPITAL LLCCPABS4-	10/06/17	10/06/17	10/06/17	150,000,000	150,000,000	0	150,000,000	0
BARTON CAPITAL LLCCPABS4-	10/11/17	10/11/17	10/11/17	225,000,000	225,000,000	0	225,000,000	0
BARTON CAPITAL LLCCPABS4-	10/12/17	10/12/17	10/12/17	105,500,000	105,500,000	0	105,500,000	0
BARTON CAPITAL LLCCPABS4-	10/13/17	10/13/17	10/13/17	190,500,000	190,500,000	0	190,500,000	0
BARTON CAPITAL LLCCPABS4-	10/16/17	10/16/17	10/16/17	50,000,000	50,000,000	0	50,000,000	0
BARTON CAPITAL LLCCPABS4-	10/18/17	10/18/17	10/18/17	81,899,000	81,899,000	0	81,899,000	0
BARTON CAPITAL LLCCPABS4-	10/20/17	10/20/17	10/20/17	55,800,000	55,800,000	0	55,800,000	0
BARTON CAPITAL LLCCPABS4-	10/23/17	10/23/17	10/23/17	97,062,000	97,062,000	0	97,062,000	0
BARTON CAPITAL LLCCPABS4-	10/30/17	10/30/17	10/30/17	68,000,000	68,000,000	0	68,000,000	0
BEDFORD ROW FUNDING CORP	10/06/17	10/06/17	10/06/17	73,000,000	73,000,000	0	73,000,000	0
BEDFORD ROW FUNDING CORP	10/10/17	10/10/17	10/10/17	22,000,000	22,000,000	0	22,000,000	0
BNP PARIBAS SA/NEW YORK NY	10/26/17	10/26/17	10/26/17	150,000,000	150,000,000	0	150,000,000	0
BNP PARIBAS SACP	10/27/17	10/27/17	10/27/17	200,000,000	200,000,000	0	200,000,000	0
BNP PARIBAS SACP	10/30/17	10/30/17	10/30/17	296,100,000	296,100,000	0	296,100,000	0
CANADIAN IMPERIAL BANK OF COMMERCE	10/10/17	10/10/17	10/10/17	62,000,000	62,000,000	0	62,000,000	0
MIZUHO BANK LTD,CDEUR	10/06/17	10/06/17	10/06/17	70,000,000	70,000,000	0	70,000,000	0
NETHERLANDS, GOVERNECP	10/13/17	10/13/17	10/13/17	100,000,000	100,000,000	0	100,000,000	0
DZ BANK AG DEUTSCHECP4-2	10/02/17	10/02/17	10/02/17	75,000,000	75,000,000	0	75,000,000	0
DZ BANK AG DEUTSCHECP4-2	10/10/17	10/10/17	10/10/17	155,000,000	155,000,000	0	155,000,000	0
DZ BANK AG DEUTSCHECP4-2	10/16/17	10/16/17	10/16/17	50,000,000	50,000,000	0	50,000,000	0
DZ BANK AG DEUTSCHECP4-2	10/27/17	10/27/17	10/27/17	40,000,000	40,000,000	0	40,000,000	0
DZ BANK AG DEUTSCHECP4-2	10/31/17	10/31/17	10/31/17	160,000,000	160,000,000	0	160,000,000	0
GOTHAM FUNDING CORPCPABS4	10/31/17	10/31/17	10/31/17	95,000,000	95,000,000	0	95,000,000	0
J,P,MORGAN SECURITCP	10/27/17	10/27/17	10/27/17	25,000,000	25,000,000	0	25,000,000	0
LMA-AMERICAS LLCCPABS4-2	10/03/17	10/03/17	10/03/17	255,000,000	255,000,000	0	255,000,000	0
LMA-AMERICAS LLCCPABS4-2	10/04/17	10/04/17	10/04/17	221,000,000	221,000,000	0	221,000,000	0
LMA-AMERICAS LLCCPABS4-2	10/05/17	10/05/17	10/05/17	100,000,000	100,000,000	0	100,000,000	0
LMA-AMERICAS LLCCPABS4-2	10/06/17	10/06/17	10/06/17	100,000,000	100,000,000	0	100,000,000	0
LMA-AMERICAS LLCCPABS4-2	10/10/17	10/10/17	10/10/17	100,000,000	100,000,000	0	100,000,000	0
LMA-AMERICAS LLCCPABS4-2	10/11/17	10/11/17	10/11/17	146,200,000	146,200,000	0	146,200,000	0
LMA-AMERICAS LLCCPABS4-2	10/12/17	10/12/17	10/12/17	100,000,000	100,000,000	0	100,000,000	0
LMA-AMERICAS LLCCPABS4-2	10/13/17	10/13/17	10/13/17	100,000,000	100,000,000	0	100,000,000	0
LMA-AMERICAS LLCCPABS4-2	10/16/17	10/16/17	10/16/17	100,000,000	100,000,000	0	100,000,000	0
LMA-AMERICAS LLCCPABS4-2	10/17/17	10/17/17	10/17/17	100,000,000	100,000,000	0	100,000,000	0
LMA-AMERICAS LLCCPABS4-2	10/18/17	10/18/17	10/18/17	195,500,000	195,500,000	0	195,500,000	0
LMA-AMERICAS LLCCPABS4-2	10/19/17	10/19/17	10/19/17	50,000,000	50,000,000	0	50,000,000	0
LMA-AMERICAS LLCCPABS4-2	10/20/17	10/20/17	10/20/17	34,500,000	34,500,000	0	34,500,000	0
LMA-AMERICAS LLCCPABS4-2	10/23/17	10/23/17	10/23/17	93,700,000	93,700,000	0	93,700,000	0
LMA-AMERICAS LLCCPABS4-2	10/24/17	10/24/17	10/24/17	93,700,000	93,700,000	0	93,700,000	0
LMA-AMERICAS LLCCPABS4-2	10/25/17	10/25/17	10/25/17	291,700,000	291,700,000	0	291,700,000	0
LMA-AMERICAS LLCCPABS4-2	10/26/17	10/26/17	10/26/17	83,000,000	83,000,000	0	83,000,000	0
LMA-AMERICAS LLCCPABS4-2	10/27/17	10/27/17	10/27/17	138,700,000	138,700,000	0	138,700,000	0
LMA-AMERICAS LLCCPABS4-2	10/30/17	10/30/17	10/30/17	86,200,000	86,200,000	0	86,200,000	0
LMA-AMERICAS LLCCPABS4-2	10/31/17	10/31/17	10/31/17	92,000,000	92,000,000	0	92,000,000	0
LONG ISLAND POWER AUTHORI	10/23/17	10/23/17	10/23/17	50,000,000	50,000,000	0	50,000,000	0
MALAYAN BANKING BERCPLOC	10/16/17	10/16/17	10/16/17	35,000,000	35,000,000	0	35,000,000	0
MALAYAN BANKING BERCPLOC	10/31/17	10/31/17	10/31/17	8,500,000	8,500,000	0	8,500,000	0

TRADING ACTIVITY FOR OCTOBER 2017

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
MANHATTAN ASSET FUNCPABS4	10/24/17	10/24/17	10/24/17	52,000,000	52,000,000	0	52,000,000	0
MANHATTAN ASSET FUNCPABS4	10/27/17	10/27/17	10/27/17	50,000,000	50,000,000	0	50,000,000	0
NRW,BANKCP	10/05/17	10/05/17	10/05/17	25,000,000	25,000,000	0	25,000,000	0
NEDERLANDSE WATERSCCP4-2	10/02/17	10/02/17	10/02/17	40,000,000	40,000,000	0	40,000,000	0
OLD LINE FUNDING LLC	10/17/17	10/17/17	10/17/17	40,000,000	40,000,000	0	40,000,000	0
ROYAL BANK OF CANADA/NEWYORK NY	10/06/17	10/06/17	10/06/17	50,000,000	50,000,000	0	50,000,000	0
SOCIETE GENERALE, PCP4-2	10/12/17	10/12/17	10/12/17	5,400,000	5,400,000	0	5,400,000	0
SOCIETE GENERALE, PCP4-2	10/24/17	10/24/17	10/24/17	3,600,000	3,600,000	0	3,600,000	0
STARBIRD FUNDING COCPABS4	10/02/17	10/02/17	10/02/17	25,000,000	25,000,000	0	25,000,000	0
STARBIRD FUNDING COCPABS4	10/04/17	10/04/17	10/04/17	48,900,000	48,900,000	0	48,900,000	0
STARBIRD FUNDING COCPABS4	10/05/17	10/05/17	10/05/17	44,100,000	44,100,000	0	44,100,000	0
STARBIRD FUNDING COCPABS4	10/06/17	10/06/17	10/06/17	95,000,000	95,000,000	0	95,000,000	0
STARBIRD FUNDING COCPABS4	10/10/17	10/10/17	10/10/17	95,100,000	95,100,000	0	95,100,000	0
STARBIRD FUNDING COCPABS4	10/11/17	10/11/17	10/11/17	145,200,000	145,200,000	0	145,200,000	0
STARBIRD FUNDING COCPABS4	10/12/17	10/12/17	10/12/17	46,400,000	46,400,000	0	46,400,000	0
STARBIRD FUNDING COCPABS4	10/13/17	10/13/17	10/13/17	71,600,000	71,600,000	0	71,600,000	0
STARBIRD FUNDING COCPABS4	10/16/17	10/16/17	10/16/17	71,700,000	71,700,000	0	71,700,000	0
STARBIRD FUNDING COCPABS4	10/17/17	10/17/17	10/17/17	71,800,000	71,800,000	0	71,800,000	0
STARBIRD FUNDING COCPABS4	10/18/17	10/18/17	10/18/17	72,000,000	72,000,000	0	72,000,000	0
STARBIRD FUNDING COCPABS4	10/19/17	10/19/17	10/19/17	72,200,000	72,200,000	0	72,200,000	0
STARBIRD FUNDING COCPABS4	10/20/17	10/20/17	10/20/17	72,200,000	72,200,000	0	72,200,000	0
STARBIRD FUNDING COCPABS4	10/23/17	10/23/17	10/23/17	72,400,000	72,400,000	0	72,400,000	0
STARBIRD FUNDING COCPABS4	10/24/17	10/24/17	10/24/17	72,400,000	72,400,000	0	72,400,000	0
STARBIRD FUNDING COCPABS4	10/25/17	10/25/17	10/25/17	72,000,000	72,000,000	0	72,000,000	0
STARBIRD FUNDING COCPABS4	10/26/17	10/26/17	10/26/17	58,000,000	58,000,000	0	58,000,000	0
STARBIRD FUNDING COCPABS4	10/27/17	10/27/17	10/27/17	10,000,000	10,000,000	0	10,000,000	0
STARBIRD FUNDING COCPABS4	10/30/17	10/30/17	10/30/17	72,100,000	72,100,000	0	72,100,000	0
STARBIRD FUNDING COCPABS4	10/31/17	10/31/17	10/31/17	72,100,000	72,100,000	0	72,100,000	0
SUMITOMO MITSUI BANCDYAN	10/25/17	10/25/17	10/25/17	175,000,000	175,000,000	0	175,000,000	0
SUMITOMO MITSUI TRUCDYAN	10/02/17	10/02/17	10/02/17	100,000,000	100,000,000	0	100,000,000	0
TORONTO-DOMINION BANK/NY	10/16/17	10/16/17	10/16/17	25,000,000	25,000,000	0	25,000,000	0
TORONTO DOMINION BACDYAN	10/20/17	10/20/17	10/20/17	25,000,000	25,000,000	0	25,000,000	0
UNITED STATES TREASURY BILL	10/26/17	10/26/17	10/26/17	200,000,000	200,000,000	0	200,000,000	0
WELLS FARGO BANK NA	10/12/17	10/12/17	10/12/17	25,000,000	25,000,000	0	25,000,000	0
WELLS FARGO BANK, NCD	10/20/17	10/20/17	10/20/17	20,000,000	20,000,000	0	20,000,000	0
WELLS FARGO BANK NA	10/11/17	10/11/17	10/11/17	40,000,000	40,000,000	0	40,000,000	0
MIZUHO TRIPARTY	10/02/17	10/02/17	10/02/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	10/02/17	10/02/17	10/02/17	50,000,000	50,000,000	0	50,000,000	0
BANK OF AMERICA TRIPARTY	10/03/17	10/03/17	10/03/17	100,000,000	100,000,000	0	100,000,000	0
MIZUHO TRIPARTY	10/03/17	10/03/17	10/03/17	15,000,000	15,000,000	0	15,000,000	0
MIZUHO TRIPARTY	10/04/17	10/04/17	10/04/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	10/04/17	10/04/17	10/04/17	295,000,000	295,000,000	0	295,000,000	0
BANK OF AMERICA TRIPARTY	10/05/17	10/05/17	10/05/17	340,000,000	340,000,000	0	340,000,000	0
MIZUHO TRIPARTY	10/05/17	10/05/17	10/05/17	15,000,000	15,000,000	0	15,000,000	0
MIZUHO TRIPARTY	10/06/17	10/06/17	10/06/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	10/06/17	10/06/17	10/06/17	170,000,000	170,000,000	0	170,000,000	0
MIZUHO TRIPARTY	10/10/17	10/10/17	10/10/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	10/10/17	10/10/17	10/10/17	240,000,000	240,000,000	0	240,000,000	0
MIZUHO TRIPARTY	10/11/17	10/11/17	10/11/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	10/11/17	10/11/17	10/11/17	160,000,000	160,000,000	0	160,000,000	0
MIZUHO TRIPARTY	10/12/17	10/12/17	10/12/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	10/12/17	10/12/17	10/12/17	290,000,000	290,000,000	0	290,000,000	0
MIZUHO TRIPARTY	10/13/17	10/13/17	10/13/17	15,000,000	15,000,000	0	15,000,000	0

TRADING ACTIVITY FOR OCTOBER 2017

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
BANK OF AMERICA TRIPARTY	10/13/17	10/13/17	10/13/17	130,000,000	130,000,000	0	130,000,000	0
MIZUHO TRIPARTY	10/16/17	10/16/17	10/16/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	10/16/17	10/16/17	10/16/17	190,000,000	190,000,000	0	190,000,000	0
MIZUHO TRIPARTY	10/17/17	10/17/17	10/17/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	10/17/17	10/17/17	10/17/17	245,000,000	245,000,000	0	245,000,000	0
MIZUHO TRIPARTY	10/18/17	10/18/17	10/18/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	10/18/17	10/18/17	10/18/17	170,000,000	170,000,000	0	170,000,000	0
MIZUHO TRIPARTY	10/19/17	10/19/17	10/19/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	10/19/17	10/19/17	10/19/17	120,000,000	120,000,000	0	120,000,000	0
MIZUHO TRIPARTY	10/20/17	10/20/17	10/20/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	10/20/17	10/20/17	10/20/17	250,000,000	250,000,000	0	250,000,000	0
MIZUHO TRIPARTY	10/23/17	10/23/17	10/23/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	10/23/17	10/23/17	10/23/17	250,000,000	250,000,000	0	250,000,000	0
MIZUHO TRIPARTY	10/24/17	10/24/17	10/24/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	10/24/17	10/24/17	10/24/17	260,000,000	260,000,000	0	260,000,000	0
MIZUHO TRIPARTY	10/25/17	10/25/17	10/25/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	10/25/17	10/25/17	10/25/17	180,000,000	180,000,000	0	180,000,000	0
MIZUHO TRIPARTY	10/26/17	10/26/17	10/26/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	10/26/17	10/26/17	10/26/17	135,000,000	135,000,000	0	135,000,000	0
MIZUHO TRIPARTY	10/27/17	10/27/17	10/27/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	10/27/17	10/27/17	10/27/17	250,000,000	250,000,000	0	250,000,000	0
MIZUHO TRIPARTY	10/30/17	10/30/17	10/30/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	10/30/17	10/30/17	10/30/17	257,000,000	257,000,000	0	257,000,000	0
MIZUHO TRIPARTY	10/31/17	10/31/17	10/31/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	10/31/17	10/31/17	10/31/17	220,000,000	220,000,000	0	220,000,000	0
ABN AMRO BANK NV,ATD 1.21 20171003	10/03/17	10/03/17	10/03/17	50,000,000	50,000,000	0	50,000,000	0
ABN AMRO BANK NV,ATD 1.21 20171004	10/04/17	10/04/17	10/04/17	350,000,000	350,000,000	0	350,000,000	0
DNB BANK ASATDCAY 1.05 20171002	10/02/17	10/02/17	10/02/17	300,000,000	300,000,000	0	300,000,000	0
SVENSKA HANDELSBANKTDCA 1.05 20171002	10/02/17	10/02/17	10/02/17	300,000,000	300,000,000	0	300,000,000	0
DNB BANK ASATDCAY 1.16 20171003	10/03/17	10/03/17	10/03/17	300,000,000	300,000,000	0	300,000,000	0
SVENSKA HANDELSBANKTDCA 1.16 20171003	10/03/17	10/03/17	10/03/17	200,000,000	200,000,000	0	200,000,000	0
ABN AMRO BANK NV,ATD 1.21 20171010	10/10/17	10/10/17	10/10/17	40,000,000	40,000,000	0	40,000,000	0
DNB BANK ASATDCAY 1.16 20171004	10/04/17	10/04/17	10/04/17	200,000,000	200,000,000	0	200,000,000	0
SVENSKA HANDELSBANKTDCA 1.16 20171004	10/04/17	10/04/17	10/04/17	200,000,000	200,000,000	0	200,000,000	0
ABN AMRO BANK NV,ATD 1.21 20171011	10/11/17	10/11/17	10/11/17	350,000,000	350,000,000	0	350,000,000	0
DNB BANK ASATDCAY 1.16 20171005	10/05/17	10/05/17	10/05/17	200,000,000	200,000,000	0	200,000,000	0
SVENSKA HANDELSBANKTDCA 1.16 20171005	10/05/17	10/05/17	10/05/17	200,000,000	200,000,000	0	200,000,000	0
DNB BANK ASATDCAY 1.16 20171006	10/06/17	10/06/17	10/06/17	200,000,000	200,000,000	0	200,000,000	0
SVENSKA HANDELSBANKTDCA 1.16 20171006	10/06/17	10/06/17	10/06/17	200,000,000	200,000,000	0	200,000,000	0
SVENSKA HANDELSBANKTDCA 1.16 20171010	10/10/17	10/10/17	10/10/17	200,000,000	200,000,000	0	200,000,000	0
DNB BANK ASATDCAY 1.16 20171010	10/10/17	10/10/17	10/10/17	200,000,000	200,000,000	0	200,000,000	0
SVENSKA HANDELSBANKTDCA 1.16 20171011	10/11/17	10/11/17	10/11/17	200,000,000	200,000,000	0	200,000,000	0
DNB BANK ASATDCAY 1.16 20171011	10/11/17	10/11/17	10/11/17	200,000,000	200,000,000	0	200,000,000	0
ABN AMRO BANK NV,ATD 1.21 20171017	10/17/17	10/17/17	10/17/17	35,000,000	35,000,000	0	35,000,000	0
ABN AMRO BANK NV,ATD 1.21 20171018	10/18/17	10/18/17	10/18/17	200,000,000	200,000,000	0	200,000,000	0
DNB BANK ASATDCAY 1.16 20171012	10/12/17	10/12/17	10/12/17	200,000,000	200,000,000	0	200,000,000	0
SVENSKA HANDELSBANKTDCA 1.16 20171012	10/12/17	10/12/17	10/12/17	200,000,000	200,000,000	0	200,000,000	0
DNB BANK ASATDCAY 1.16 20171013	10/13/17	10/13/17	10/13/17	200,000,000	200,000,000	0	200,000,000	0
SVENSKA HANDELSBANKTDCA 1.16 20171013	10/13/17	10/13/17	10/13/17	200,000,000	200,000,000	0	200,000,000	0
ABN AMRO BANK NV,ATD 1.21 20171020	10/20/17	10/20/17	10/20/17	50,000,000	50,000,000	0	50,000,000	0
DNB BANK ASATDCAY 1.16 20171016	10/16/17	10/16/17	10/16/17	200,000,000	200,000,000	0	200,000,000	0
SVENSKA HANDELSBANKTDCA 1.16 20171016	10/16/17	10/16/17	10/16/17	200,000,000	200,000,000	0	200,000,000	0
DNB BANK ASATDCAY 1.16 20171017	10/17/17	10/17/17	10/17/17	200,000,000	200,000,000	0	200,000,000	0

TRADING ACTIVITY FOR OCTOBER 2017

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
SVENSKA HANDELSBANKTD CAY 1.16 20171017	10/17/17	10/17/17	10/17/17	200,000,000	200,000,000	0	200,000,000	0
ABN AMRO BANK NV,ATD 1.21 20171024	10/24/17	10/24/17	10/24/17	100,000,000	100,000,000	0	100,000,000	0
DNB BANK ASATDCAY 1.16 20171018	10/18/17	10/18/17	10/18/17	200,000,000	200,000,000	0	200,000,000	0
SVENSKA HANDELSBANKTD CAY 1.16 20171018	10/18/17	10/18/17	10/18/17	200,000,000	200,000,000	0	200,000,000	0
ABN AMRO BANK NV,ATD 1.21 20171025	10/25/17	10/25/17	10/25/17	230,000,000	230,000,000	0	230,000,000	0
DNB BANK ASATDCAY 1.16 20171019	10/19/17	10/19/17	10/19/17	200,000,000	200,000,000	0	200,000,000	0
SVENSKA HANDELSBANKTD CAY 1.16 20171019	10/19/17	10/19/17	10/19/17	200,000,000	200,000,000	0	200,000,000	0
DNB BANK ASATDCAY 1.16 20171020	10/20/17	10/20/17	10/20/17	200,000,000	200,000,000	0	200,000,000	0
SVENSKA HANDELSBANKTD CAY 1.16 20171020	10/20/17	10/20/17	10/20/17	200,000,000	200,000,000	0	200,000,000	0
DNB BANK ASATDCAY 1.16 20171023	10/23/17	10/23/17	10/23/17	200,000,000	200,000,000	0	200,000,000	0
ABN AMRO BANK NV,ATD 1.21 20171027	10/27/17	10/27/17	10/27/17	50,000,000	50,000,000	0	50,000,000	0
SVENSKA HANDELSBANKTD CAY 1.16 20171023	10/23/17	10/23/17	10/23/17	200,000,000	200,000,000	0	200,000,000	0
DNB BANK ASATDCAY 1.16 20171024	10/24/17	10/24/17	10/24/17	200,000,000	200,000,000	0	200,000,000	0
SVENSKA HANDELSBANKTD CAY 1.16 20171024	10/24/17	10/24/17	10/24/17	200,000,000	200,000,000	0	200,000,000	0
ABN AMRO BANK NV,ATD 1.21 20171031	10/31/17	10/31/17	10/31/17	100,000,000	100,000,000	0	100,000,000	0
DNB BANK ASATDCAY 1.16 20171025	10/25/17	10/25/17	10/25/17	200,000,000	200,000,000	0	200,000,000	0
SVENSKA HANDELSBANKTD CAY 1.16 20171025	10/25/17	10/25/17	10/25/17	200,000,000	200,000,000	0	200,000,000	0
DNB BANK ASATDCAY 1.16 20171026	10/26/17	10/26/17	10/26/17	200,000,000	200,000,000	0	200,000,000	0
SVENSKA HANDELSBANKTD CAY 1.16 20171026	10/26/17	10/26/17	10/26/17	200,000,000	200,000,000	0	200,000,000	0
DNB BANK ASATDCAY 1.16 20171027	10/27/17	10/27/17	10/27/17	200,000,000	200,000,000	0	200,000,000	0
SVENSKA HANDELSBANKTD CAY 1.16 20171027	10/27/17	10/27/17	10/27/17	200,000,000	200,000,000	0	200,000,000	0
SVENSKA HANDELSBANKTD CAY 1.16 20171030	10/30/17	10/30/17	10/30/17	200,000,000	200,000,000	0	200,000,000	0
DNB BANK ASATDCAY 1.16 20171030	10/30/17	10/30/17	10/30/17	200,000,000	200,000,000	0	200,000,000	0
DNB BANK ASATDCAY 1.16 20171031	10/31/17	10/31/17	10/31/17	200,000,000	200,000,000	0	200,000,000	0
SVENSKA HANDELSBANKTD CAY 1.16 20171031	10/31/17	10/31/17	10/31/17	200,000,000	200,000,000	0	200,000,000	0
<i>Total Maturities</i>				24,359,898,000	24,359,898,000	0	24,359,898,000	0
<i>Sells</i>								
CANADIAN IMPERIAL BANK OF COMMERCE	11/06/17	10/12/17	10/12/17	25,000,000	25,007,425	6,782	25,014,207	7,425
MANHATTAN ASSET FUNCPABS4	10/23/17	10/13/17	10/13/17	35,000,000	34,988,236	0	34,988,236	681
MANHATTAN ASSET FUNCPABS4	10/24/17	10/13/17	10/13/17	15,000,000	14,994,454	0	14,994,454	321
TORONTO DOMINION BACDYAN	12/28/17	10/05/17	10/05/17	25,000,000	25,001,041	39,375	25,040,416	1,041
DREYFUS GOVT CASH MGMT FUND	06/01/18	10/04/17	10/04/17	3,780,969	3,780,969	0	3,780,969	0
DREYFUS GOVT CASH MGMT FUND	06/01/18	10/05/17	10/05/17	4,486,787	4,486,787	0	4,486,787	0
DREYFUS GOVT CASH MGMT FUND	06/01/18	10/11/17	10/11/17	88,529	88,529	0	88,529	0
DREYFUS GOVT CASH MGMT FUND	06/01/18	10/13/17	10/13/17	1,044,663	1,044,663	0	1,044,663	0
DREYFUS GOVT CASH MGMT FUND	06/01/18	10/17/17	10/17/17	357,364	357,364	0	357,364	0
DREYFUS GOVT CASH MGMT FUND	06/01/18	10/17/17	10/17/17	855,305	855,305	0	855,305	0
DREYFUS GOVT CASH MGMT FUND	06/01/18	10/17/17	10/17/17	1,176,047	1,176,047	0	1,176,047	0
DREYFUS GOVT CASH MGMT FUND	06/01/18	10/20/17	10/20/17	234,171	234,171	0	234,171	0
DREYFUS GOVT CASH MGMT FUND	06/01/18	10/20/17	10/20/17	1,561,357	1,561,357	0	1,561,357	0
DREYFUS GOVT CASH MGMT FUND	06/01/18	10/20/17	10/20/17	662,243	662,243	0	662,243	0
DREYFUS GOVT CASH MGMT FUND	06/01/18	10/20/17	10/20/17	264,303	264,303	0	264,303	0
DREYFUS GOVT CASH MGMT FUND	06/01/18	10/24/17	10/24/17	394,896	394,896	0	394,896	0
DREYFUS GOVT CASH MGMT FUND	06/01/18	10/26/17	10/26/17	355,194	355,194	0	355,194	0
DREYFUS GOVT CASH MGMT FUND	06/01/18	10/26/17	10/26/17	594,942	594,942	0	594,942	0
DREYFUS GOVT CASH MGMT FUND	06/01/18	10/26/17	10/26/17	1,023,735	1,023,735	0	1,023,735	0
DREYFUS GOVT CASH MGMT FUND	06/01/18	10/26/17	10/26/17	2,054,112	2,054,112	0	2,054,112	0
DREYFUS GOVT CASH MGMT FUND	06/01/18	10/30/17	10/30/17	3,188,797	3,188,797	0	3,188,797	0
<i>Total Sells</i>				122,123,414	122,114,571	46,157	122,160,728	9,468



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