



MONTHLY SUMMARY REPORT

July 2017

State Board of Administration of Florida

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Past performance is no guarantee of future results.

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

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

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

INTRODUCTION

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

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

This report, which covers the period from July 1, 2017, through July 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 July 31, 2017)

Total Participants

742

Florida PRIME™ Assets
\$9,239,312,940

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

If any field operates better under a deadline, it is the financial industry. That may be the reasoning behind the Financial Conduct Authority's announcement late in July of a time frame for phasing out the London interbank offered rate (LIBOR). The catch is that the date is so far out (year-end 2021) to be much of an immediate incentive.

LIBOR is the benchmark for short-term interest rates of most prime cash-management instruments, including many of those held in investment pools such as Florida Prime. We have known LIBOR's time was numbered for some time now. The long time frame until its termination reflects the ongoing debate about what the replacement should be. We expect the solution will come from the same regulator, but others have been pushing for a rate based off Treasury repo and other options. It is now time to cease arguing about pluses and minuses of various replacements and put forth effort to decide on one and work to fine-tune it. As far as cash managers are concerned, the issue mostly concerns floating-rate securities, which use LIBOR for price or on the spread between LIBORs of differing maturities.

We think the ultimate resolution will vary according to what will work best for each portion of the market and the types of securities used. The replacements do not all have to be the same. But we would caution against using Treasuries as a benchmark because they are flight-to-quality securities often moving due to global developments. You want to use a measure that is mostly dependent on market conditions. Bottom line for us is that our cash products were not immediately affected by the announcement and any adjustment down the line will not be disruptive.

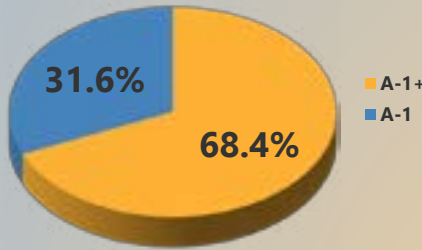
LIBOR was not the only ratemaking news last month. Federal Reserve policymakers have been telegraphing the imminent wind down of its massive balance sheet, and we think that will start to take place in September, likely pushing the final fed funds hike of 2017 until December. Some market participants see early 2018 as more probable. It is all a reflection of a country that has definitely not caught on fire from an economic and inflation growth standpoint yet is performing decently. Returning to LIBOR, it rose over July, with 1-month increasing from 1.06% to 1.23%, 3-month from 1.21% to 1.31% and 6-month from 1.42% to 1.46%.

INVESTMENT STRATEGY

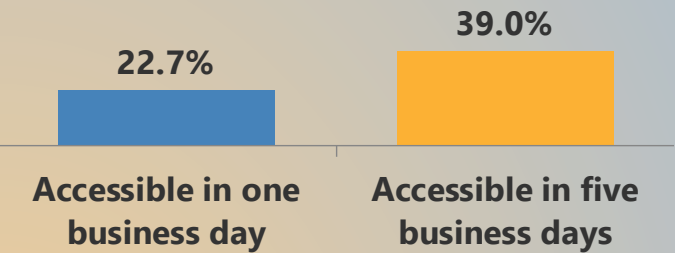
The gross yield of the Pool rose 5 basis points in July to 1.33% on assets of \$9.2 billion (down \$91 million from June). While the increase in yield over the last two months was affected by the potential, and then actual, Fed move in June, the rise of the portfolio's yield in July reflected the odds of a December hike. We feel that the Fed will tighten again in 2017, but it probably won't come until later in the year, so we extended our weighted average maturity (WAM) target to a range of 40-50 days from 35-45. The Pool's actual WAM in July increased by 7 days to 46 days, and its weighted average life (WAL) extended by 1 day to 77 days. We added 6% to the portfolio's position in fixed-rate commercial paper and dropped fixed-rate bank paper by the same percentage. We cut the Pool's holdings of variable-rate instruments by 2% to 26%, added to the holdings of money market funds by 2% to comprise 4% and left repo instruments unchanged at 2%.

PORTFOLIO COMPOSITION FOR JULY 2017

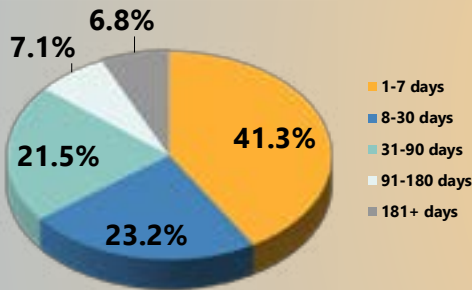
CREDIT QUALITY COMPOSITION



HIGHLY LIQUID HOLDINGS



EFFECTIVE MATURITY SCHEDULE



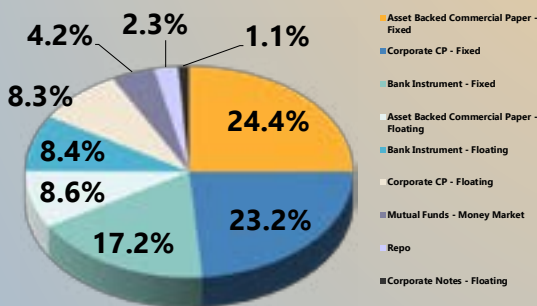
TOP HOLDINGS & AVG. MATURITY

1. Royal Bank of Canada	5.0%
2. Barton Capital S.A.	4.9%
3. Canadian Imperial Bank of Commerce	4.9%
4. DZ Bank AG Deutsche Zentral-Genossenschaftsbank	4.4%
5. Svenska Handelsbanken, Stockholm	4.3%
6. Toronto Dominion Bank	4.3%
7. Wells Fargo & Co.	4.3%
8. Federated Institutional Prime Value Obligations Fund - C	4.1%
9. JPMorgan Chase & Co.	4.0%
10. Mitsubishi UFJ Financial Group, Inc.	4.0%

Average Effective Maturity (WAM) *	46.4 Days
Weighted Average Life (Spread WAL)	76.9 Days

Percentages based on total value of investments

PORTFOLIO COMPOSITION



FUND PERFORMANCE THROUGH JULY 31, 2017

Florida PRIME Performance Data			
	Net Participant Yield ¹	Net-of-Fee Benchmark ²	Above (Below) Benchmark
One Month	1.30%	0.98%	0.31%
Three Months	1.20%	0.91%	0.29%
One Year	0.99%	0.66%	0.32%
Three Years	0.54%	0.32%	0.22%
Five Years	0.41%	0.22%	0.19%
Ten Years	0.77%	0.64%	0.13%
Since 1/96	2.62%	2.41%	0.21%

Note: Net asset value at month end: \$9,241.1 million, which includes investments at market value, plus all cash, accrued interest receivable and payables.

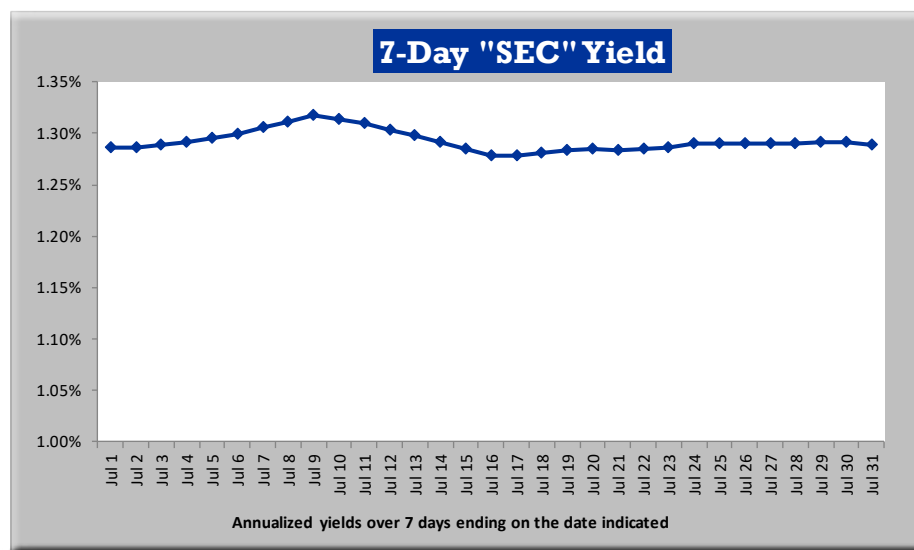
¹Net of fees. Participant yield is calculated on a 365-day basis and includes adjustments for expenses and other accounting items to reflect realized earnings by participants.

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 JULY 2017

Summary of Cash Flows		
Opening Balance (07/01/17)	\$	9,329,349,587
Participant Deposits		1,002,762,133
Gross Earnings		10,353,941
Participant Withdrawals		(1,102,889,918)
Fees		(262,803)
Closing Balance (07/31/17)	\$	9,239,312,940
Net Change over Month	\$	(90,036,647)

Detailed Fee Disclosure			
July		Amount	Basis Point Equivalent*
SBA Client Service, Account Mgt. & Fiduciary Oversight Fee	\$	78,456.37	1.01
Federated Investment Management Fee		157,329.92	2.03
BNY Mellon Custodial Fee**		9,994.42	0.13
Bank of America Transfer Agent Fee		5,170.47	0.07
S&P Rating Maintenance Fee		3,821.92	0.05
Audit/External Review Fees		8,030.37	0.10
Total Fees	\$	262,803.47	3.40

*The basis point equivalent is an annualized rate based on the dollar amount of fees charged for the month times 12, divided by an average of the fund's beginning and ending total value (amortized cost) for the month which was \$9,284,331,264.

**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 JULY 2017

Security Name	Security Classification	Cpn/Dis	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
ASB Finance Ltd., Aug 17, 2017	VARIABLE RATE COMMERCIAL PAPER - 4-2	1.49	8/17/2017	8/17/2017	95,000,000	1.51	\$95,000,000	\$95,013,965	\$13,965
ASB Finance Ltd., Jun 05, 2018	VARIABLE RATE COMMERCIAL PAPER - 4-2	1.35	6/5/2018	9/7/2017	50,000,000	1.37	\$50,000,000	\$50,016,500	\$16,500
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/1/2017		25,000,000	1.31	\$24,999,111	\$24,999,186	\$74
Anglesea Funding LLC, Dec 05, 2017	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	1.60	12/5/2017	8/16/2017	140,000,000	1.62	\$140,000,000	\$140,136,360	\$136,360
Anglesea Funding LLC, Dec 22, 2017	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	1.60	12/22/2017	8/22/2017	50,000,000	1.62	\$50,000,000	\$49,998,750	-\$1,250
Antalis S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/3/2017		120,000,000	1.22	\$119,988,000	\$119,984,719	-\$3,281
Antalis S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/3/2017		15,480,000	1.27	\$15,478,388	\$15,478,459	\$71
Antalis S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/4/2017		118,040,000	1.22	\$118,024,261	\$118,027,645	\$3,383
Antalis S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/28/2017		49,190,000	1.28	\$49,141,794	\$49,142,368	\$574
BMO Harris Bank, N.A. CD	CERTIFICATE OF DEPOSIT	1.17	8/15/2017		30,000,000	1.19	\$30,000,000	\$29,998,861	-\$1,139
BNP Paribas SA Dublin CP4-2	COMMERCIAL PAPER - 4-2		8/1/2017		225,000,000	1.08	\$224,993,312	\$224,992,751	-\$562
Bank of America N.A. Triparty Repo Overnight Fixed	REPO TRIPARTY OVERNIGHT FIXED	1.05	8/1/2017		200,000,000	1.06	\$200,000,000	\$200,000,000	\$0
Bank of America N.A., Oct 05, 2017	VARIABLE RATE BANK NOTE	1.43	10/5/2017	8/7/2017	50,000,000	1.45	\$50,000,000	\$50,000,000	\$0
Bank of Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	1.42	3/19/2018		50,000,000	1.44	\$50,000,000	\$49,999,127	-\$874
Bank of Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	1.40	8/9/2017		23,000,000	1.42	\$23,000,000	\$23,000,728	\$728
Bank of Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	1.30	9/19/2017		20,000,000	1.32	\$20,000,000	\$20,000,431	\$431
Bank of Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	1.20	9/29/2017		25,000,000	1.22	\$25,000,000	\$24,996,427	-\$3,573
Bank of Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	1.55	12/18/2017		15,000,000	1.57	\$15,000,000	\$15,011,247	\$11,247
Bank of Montreal CP	COMMERCIAL PAPER		8/17/2017		25,000,000	1.20	\$24,986,069	\$24,985,137	-\$933
Bank of Montreal, Dec 01, 2017	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.50	12/1/2017	9/1/2017	50,000,000	1.52	\$50,000,000	\$50,043,850	\$43,850
Bank of Montreal, Jan 04, 2018	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.44	1/4/2018	8/4/2017	43,000,000	1.46	\$43,000,000	\$43,015,394	\$15,394
Bank of Montreal, May 23, 2018	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.36	5/23/2018	8/23/2017	25,000,000	1.38	\$25,000,000	\$25,016,250	\$16,250
Bank of Montreal, Nov 03, 2017	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.66	11/3/2017	8/3/2017	25,000,000	1.54	\$25,000,000	\$25,024,475	\$24,475
Bank of Nova Scotia, Toronto CP4-2	COMMERCIAL PAPER - 4-2		10/5/2017		25,000,000	1.43	\$24,935,833	\$24,942,433	\$6,600
Bank of Nova Scotia, Toronto CP4-2	COMMERCIAL PAPER - 4-2		10/6/2017		26,000,000	1.43	\$25,932,256	\$25,939,175	\$6,920
Bank of Nova Scotia, Toronto CP4-2	COMMERCIAL PAPER - 4-2		3/23/2018		15,000,000	1.48	\$14,858,021	\$14,856,944	-\$1,077
Bank of Nova Scotia, Toronto CP4-2	COMMERCIAL PAPER - 4-2		3/27/2018		100,000,000	1.50	\$99,024,083	\$99,026,739	\$2,656

See notes at end of table.

INVENTORY OF HOLDINGS FOR JULY 2017

Security Name	Security Classification	Cpn/Dis	Maturity	Rate Rese	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
Bank of Nova Scotia, Toronto CP4-2	COMMERCIAL PAPER - 4-2		4/13/2018		73,000,000	1.50	\$72,236,907	\$72,229,120	-\$7,787
Bank of Nova Scotia, Toronto, Mar 09, 2018	VARIABLE RATE COMMERCIAL PAPER - 4-2	1.37	3/9/2018	8/9/2017	20,000,000	1.39	\$20,000,000	\$20,000,040	\$40
Bank of Nova Scotia, Toronto, Oct 06, 2017	VARIABLE RATE COMMERCIAL PAPER - 4-2	1.69	10/6/2017	8/8/2017	26,000,000	1.71	\$26,000,000	\$26,021,528	\$21,528
Banque et Caisse d'Epargne de L'Etat CP	COMMERCIAL PAPER		11/8/2017		14,000,000	1.35	\$13,948,667	\$13,952,944	\$4,278
Banque et Caisse d'Epargne de L'Etat CP	COMMERCIAL PAPER		12/11/2017		75,000,000	1.39	\$74,651,500	\$74,683,275	\$31,775
Banque et Caisse d'Epargne de L'Etat CP	COMMERCIAL PAPER		12/6/2017		54,000,000	1.38	\$53,740,800	\$53,760,960	\$20,160
Banque et Caisse d'Epargne de L'Etat CP	COMMERCIAL PAPER		12/11/2017		15,000,000	1.41	\$14,923,525	\$14,930,508	\$6,983
Barton Capital S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/8/2017		120,000,000	1.20	\$119,968,533	\$119,963,974	-\$4,560
Barton Capital S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/8/2017		50,000,000	1.22	\$49,986,667	\$49,984,989	-\$1,678
Barton Capital S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/21/2017		100,000,000	1.27	\$99,927,083	\$99,920,433	-\$6,650
Barton Capital S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/22/2017		80,000,000	1.30	\$79,937,422	\$79,933,266	-\$4,156
Barton Capital S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/8/2017		25,000,000	1.30	\$24,965,333	\$24,962,733	-\$2,600
Barton Capital S.A., Feb 05, 2018	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	1.48	2/5/2018	8/7/2017	50,000,000	1.50	\$50,000,000	\$50,000,000	\$0
Barton Capital S.A., Sep 13, 2017	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	1.49	9/13/2017	8/14/2017	29,600,000	1.51	\$29,600,000	\$29,610,330	\$10,330
Bedford Row Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		10/6/2017		30,000,000	1.43	\$29,921,833	\$29,930,934	\$9,101
Bedford Row Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		7/12/2018		50,000,000	1.62	\$49,240,722	\$49,241,684	\$961
Bedford Row Funding Corp., Aug 01, 2017	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	1.61	8/1/2017	8/1/2017	15,000,000	1.63	\$15,000,000	\$15,000,195	\$195
Bedford Row Funding Corp., Feb 08, 2018	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	1.72	2/8/2018	8/8/2017	25,000,000	1.74	\$25,000,000	\$25,044,925	\$44,925
Bedford Row Funding Corp., Jan 18, 2018	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	1.75	1/18/2018	8/18/2017	20,000,000	1.77	\$20,000,000	\$20,035,200	\$35,200
Bedford Row Funding Corp., Jun 28, 2018	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	1.44	6/28/2018	9/28/2017	23,000,000	1.46	\$23,000,000	\$23,003,082	\$3,082
Bedford Row Funding Corp., Mar 22, 2018	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	1.57	3/22/2018	8/22/2017	30,000,000	1.59	\$30,000,000	\$30,000,000	\$0
Bedford Row Funding Corp., Nov 06, 2017	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	1.45	11/6/2017	8/7/2017	25,000,000	1.46	\$25,000,000	\$25,010,000	\$10,000
Bedford Row Funding Corp., Oct 06, 2017	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	1.71	10/6/2017	10/6/2017	73,000,000	1.74	\$73,000,000	\$73,063,218	\$63,218
Bedford Row Funding Corp., Oct 10, 2017	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	1.38	10/10/2017	8/10/2017	22,000,000	1.40	\$22,000,000	\$22,006,094	\$6,094
CAFCO, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/7/2017		20,000,000	1.22	\$19,974,667	\$19,974,983	\$317

See notes at end of table.

INVENTORY OF HOLDINGS FOR JULY 2017

Security Name	Security Classification	Cpn/Dis	Maturity	Rate Rese	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
CAFCO, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/12/2017		26,000,000	1.27	\$25,961,181	\$25,963,075	\$1,895
CHARTA, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		12/1/2017		50,000,000	1.38	\$49,769,375	\$49,763,396	-\$5,979
CHARTA, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		12/7/2017		40,000,000	1.39	\$39,805,067	\$39,800,050	-\$5,017
CIESCO, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/8/2017		23,000,000	1.22	\$22,993,867	\$22,993,862	-\$5
CIESCO, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/20/2017		55,000,000	1.29	\$54,901,046	\$54,901,513	\$467
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	1.57	7/3/2018		100,000,000	1.59	\$100,000,000	\$100,022,252	\$22,252
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	1.57	7/5/2018		97,000,000	1.59	\$97,000,000	\$97,020,931	\$20,931
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	1.59	7/9/2018		25,000,000	1.61	\$25,000,000	\$25,009,239	\$9,239
Canadian Imperial Bank of Commerce, Apr 19, 2018	VARIABLE RATE COMMERCIAL PAPER - 4-2	1.46	4/19/2018	10/19/2017	50,000,000	1.48	\$50,000,000	\$50,021,350	\$21,350
Canadian Imperial Bank of Commerce, Jan 12, 2018	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.39	1/12/2018	8/14/2017	95,000,000	1.41	\$95,000,000	\$95,034,295	\$34,295
Canadian Imperial Bank of Commerce, Nov 06, 2017	VARIABLE RATE COMMERCIAL PAPER - 4-2	1.62	11/6/2017	8/8/2017	25,000,000	1.64	\$25,000,000	\$25,022,950	\$22,950
Canadian Imperial Bank of Commerce, Oct 10, 2017	VARIABLE RATE COMMERCIAL PAPER - 4-2	1.57	10/10/2017	10/10/2017	62,000,000	1.60	\$62,000,000	\$62,039,432	\$39,432
Chase Bank USA, N.A., Jan 05, 2018	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.73	1/5/2018	8/7/2017	75,000,000	1.75	\$75,000,000	\$75,128,700	\$128,700
Citibank NA, New York CD	CERTIFICATE OF DEPOSIT	1.40	12/26/2017		72,000,000	1.42	\$72,000,000	\$72,005,923	\$5,923
Collateralized Commercial Paper Co. LLC, Dec 11, 2017	VARIABLE RATE COMMERCIAL PAPER-ABS 3A3	1.43	12/11/2017	9/11/2017	50,000,000	1.45	\$50,000,000	\$50,028,950	\$28,950
Collateralized Commercial Paper Co. LLC, Dec 12, 2017	VARIABLE RATE COMMERCIAL PAPER-ABS 3A3	1.43	12/12/2017	9/12/2017	20,000,000	1.45	\$20,000,000	\$20,011,620	\$11,620
Collateralized Commercial Paper Co. LLC, Dec 22, 2017	VARIABLE RATE COMMERCIAL PAPER-ABS 3A3	1.47	12/22/2017	9/22/2017	15,000,000	1.49	15,000,000	15,008,940	\$8,940
Collateralized Commercial Paper Co. LLC, Nov 03, 2017	VARIABLE RATE COMMERCIAL PAPER-ABS 3A3	1.68	11/3/2017	8/3/2017	25,000,000	1.70	\$25,000,000	\$25,026,175	\$26,175
Collateralized Commercial Paper Co. LLC, Nov 09, 2017	VARIABLE RATE COMMERCIAL PAPER-ABS 3A3	1.64	11/9/2017	8/9/2017	36,500,000	1.67	\$36,500,000	\$36,536,573	\$36,573
Commonwealth Bank of Australia, Apr 27, 2018	VARIABLE RATE COMMERCIAL PAPER - 4-2	1.43	4/27/2018	10/27/2017	15,000,000	1.46	\$15,000,140	\$15,009,225	\$9,085
Commonwealth Bank of Australia, Jan 10, 2018	VARIABLE RATE COMMERCIAL PAPER - 4-2	1.37	1/10/2018	8/10/2017	75,000,000	1.39	\$75,000,000	\$75,021,750	\$21,750
Commonwealth Bank of Australia, Mar 29, 2018	VARIABLE RATE COMMERCIAL PAPER - 4-2	1.44	3/29/2018	9/29/2017	20,000,000	1.45	\$20,000,000	\$20,014,960	\$14,960
Commonwealth Bank of Australia, May 10, 2018	VARIABLE RATE COMMERCIAL PAPER - 4-2	1.42	5/10/2018	8/10/2017	70,000,000	1.44	\$70,000,000	\$70,048,300	\$48,300
Corporate Finance Managers, Inc., Series B, Feb 02, 2043	VARIABLE RATE DEMAND NOTE	1.23	2/2/2043	8/3/2017	12,300,000	1.23	\$12,300,000	\$12,300,000	\$0
DZ Bank AG Deutsche Zentral-Genossenschaftsbank CP4-2	COMMERCIAL PAPER - 4-2		8/1/2017		400,000,000	1.10	\$399,988,000	\$399,987,644	-\$356
DZ Bank AG Deutsche Zentral-Genossenschaftsbank CP4-2	COMMERCIAL PAPER - 4-2		8/14/2017		5,000,000	1.22	\$4,997,667	\$4,997,805	\$138

See notes at end of table.

INVENTORY OF HOLDINGS FOR JULY 2017

Security Name	Security Classification	Cpn/Dis	Maturity	Rate Rese	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
Dreyfus Government Cash Management Fund	OVERNIGHT MUTUAL FUND	0.91	8/1/2017	10/5/2016	6,341,947	0.92	\$6,341,947	\$6,341,947	\$0
Gotham Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/8/2017		79,000,000	1.17	\$78,979,811	\$78,978,916	-\$895
Gotham Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/11/2017		95,400,000	1.22	\$95,365,020	\$95,364,875	-\$145
Gotham Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/18/2017		27,000,000	1.26	\$26,983,260	\$26,983,557	\$297
Gotham Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/18/2017		74,000,000	1.27	\$73,953,750	\$73,954,934	\$1,184
Gotham Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/1/2017		90,000,000	1.29	\$89,898,400	\$89,899,920	\$1,520
Gulf Gate Apartments LLC, Series 2003, Sep 01, 2028	VARIABLE RATE DEMAND NOTE	1.23	9/1/2028	8/3/2017	7,550,000	1.23	\$7,550,000	\$7,550,000	\$0
HSBC Bank USA CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	1.25	8/2/2017		100,000,000	1.27	\$100,000,000	\$100,000,343	\$343
HSBC Bank USA, N.A., Aug 04, 2017	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.86	8/4/2017	8/4/2017	14,000,000	1.34	\$14,000,889	\$14,000,882	-\$7
Institutional Prime Value Obligations Fund, Class IS	MUTUAL FUND MONEY MARKET	1.30	8/1/2017	8/1/2017	380,059,512	1.28	\$380,059,512	\$380,173,530	\$114,018
J.P. Morgan Securities LLC CP	COMMERCIAL PAPER		9/28/2017		100,000,000	1.43	\$99,770,556	\$99,798,581	\$28,025
J.P. Morgan Securities LLC CP	COMMERCIAL PAPER		10/27/2017		25,000,000	1.43	\$24,914,444	\$24,923,122	\$8,678
J.P. Morgan Securities LLC CP4-2	COMMERCIAL PAPER - 4-2		9/11/2017		25,000,000	1.44	\$24,959,167	\$24,964,475	\$5,308
Kaiser Foundation Hospital CP	COMMERCIAL PAPER		9/7/2017		50,105,000	1.27	\$50,038,889	\$50,033,812	-\$5,077
LMA-Americas LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/1/2017		120,800,000	1.10	\$120,796,376	\$120,795,997	-\$379
LMA-Americas LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/2/2017		68,000,000	1.22	\$67,995,467	\$67,995,490	\$23
LMA-Americas LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/2/2017		100,150,000	1.24	\$100,143,212	\$100,143,357	\$145
LMA-Americas LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/4/2017		55,000,000	1.15	\$54,993,094	\$54,992,691	-\$403
Long Island Power Authori, 1.25%	CALLABLE COMMERCIAL PAPER	1.25	3/20/2018		25,000,000	1.27	\$25,000,000	\$25,000,500	\$500
Los Angeles County Fair Association, Nov 01, 2039	VARIABLE RATE DEMAND NOTE	1.23	11/1/2039	8/2/2017	10,000,000	1.23	\$10,000,000	\$10,000,000	\$0
Malayan Banking Berhad, New York CPLOC	COMMERCIAL PAPER - LOC		10/16/2017		35,000,000	1.47	\$34,892,200	\$34,905,450	\$13,250
Malayan Banking Berhad, New York CPLOC	COMMERCIAL PAPER - LOC		10/31/2017		8,500,000	1.48	\$8,468,503	\$8,472,130	\$3,628
Malayan Banking Berhad, New York CPLOC	COMMERCIAL PAPER - LOC		12/12/2017		45,000,000	1.48	\$44,757,125	\$44,773,372	\$16,247
Manhattan Asset Funding Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/25/2017		50,000,000	1.28	\$49,956,250	\$49,957,049	\$799
Manhattan Asset Funding Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/28/2017		50,000,000	1.29	\$49,950,611	\$49,951,584	\$972
Mike P. Sturdivant, Sr. Family Trust, Series 2016, Nov 01, 2036	VARIABLE RATE DEMAND NOTE	1.24	11/1/2036	8/3/2017	2,200,000	1.24	\$2,200,000	\$2,200,000	\$0
Mississippi Business Finance Corp., Kohler Project, Jun 01, 2022	VARIABLE RATE DEMAND NOTE	1.32	6/1/2022	8/3/2017	10,000,000	1.32	\$10,000,000	\$10,000,000	\$0

See notes at end of table.

INVENTORY OF HOLDINGS FOR JULY 2017

Security Name	Security Classification	Cpn/Dis	Maturity	Rate Rese	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
Mizuho Securities USA, Inc. - REPO TRIPARTY OVERNIGHT FIXED	REPO TRIPARTY OVERNIGHT FIXED	1.06	8/1/2017		15,000,000	1.07	\$15,000,000	\$15,000,000	\$0
NRW.Bank CP4-2	COMMERCIAL PAPER - 4-2		8/2/2017		100,000,000	1.22	\$99,993,306	\$99,993,672	\$366
NRW.Bank CP4-2	COMMERCIAL PAPER - 4-2		8/4/2017		104,500,000	1.14	\$104,486,996	\$104,486,740	-\$256
NRW.Bank CP4-2	COMMERCIAL PAPER - 4-2		8/4/2017		7,750,000	1.22	\$7,748,967	\$7,749,017	\$50
NRW.Bank CP4-2	COMMERCIAL PAPER - 4-2		8/15/2017		100,000,000	1.17	\$99,952,083	\$99,951,667	-\$416
NRW.Bank CP4-2	COMMERCIAL PAPER - 4-2		10/5/2017		25,000,000	1.32	\$24,940,417	\$24,944,129	\$3,713
National Australia Bank Ltd., Melbourne, Apr 06, 2018	VARIABLE RATE COMMERCIAL PAPER - 4-2	1.44	4/6/2018	10/10/2017	53,000,000	1.46	\$53,000,000	\$53,029,892	\$29,892
Nederlandse Waterschapsbank NV CP4-2	COMMERCIAL PAPER - 4-2		8/2/2017		100,000,000	1.21	\$99,993,389	\$99,993,811	\$422
Nederlandse Waterschapsbank NV CP4-2	COMMERCIAL PAPER - 4-2		8/3/2017		150,000,000	1.22	\$149,985,000	\$149,986,062	\$1,062
Nederlandse Waterschapsbank NV CP4-2	COMMERCIAL PAPER - 4-2		8/10/2017		100,000,000	1.24	\$99,966,111	\$99,968,778	\$2,667
Novant Health, Inc., Series 1997, Jun 01, 2022	VARIABLE RATE DEMAND NOTE	1.23	6/1/2022	8/2/2017	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	\$49,731,778	\$49,727,439	-\$4,339
Old Line Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/11/2018		50,000,000	1.46	\$49,674,278	\$49,679,061	\$4,783
Old Line Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/20/2018		25,000,000	1.45	\$24,771,222	\$24,753,983	-\$17,239
Old Line Funding, LLC, Jan 09, 2018	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	1.42	1/9/2018	8/9/2017	37,300,000	1.44	\$37,300,000	\$37,317,270	\$17,270
Old Line Funding, LLC, Mar 22, 2018	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	1.39	3/22/2018	9/22/2017	30,000,000	1.41	\$30,000,000	\$30,006,660	\$6,660
Old Line Funding, LLC, Oct 17, 2017	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	1.39	10/17/2017	8/17/2017	40,000,000	1.40	\$40,000,000	\$40,000,000	\$0
Royal Bank of Canada, Jun 12, 2018	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.36	6/12/2018	9/12/2017	100,000,000	1.38	\$100,000,000	\$100,017,500	\$17,500
Royal Bank of Canada, Oct 06, 2017	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.57	10/6/2017	10/6/2017	50,000,000	1.59	\$50,000,000	\$50,030,300	\$30,300
Sabri Arac, The Quarry Lane School Series 2005, Oct 01, 2035	VARIABLE RATE DEMAND NOTE	1.23	10/1/2035	8/3/2017	12,260,000	1.23	\$12,260,000	\$12,260,000	\$0
Standard Chartered Bank plc TD	TIME DEPOSIT	1.18	8/7/2017		300,000,000	1.20	\$300,000,000	\$300,000,000	\$0
Starbird Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/1/2017		110,000,000	1.19	\$109,996,425	\$109,996,114	-\$311
Starbird Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/22/2017		22,000,000	1.30	\$21,982,791	\$21,982,401	-\$390
Starbird Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/5/2017		25,000,000	1.24	\$24,969,500	\$24,966,650	-\$2,850
Starbird Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/7/2017		99,000,000	1.24	\$98,872,510	\$98,860,492	-\$12,018
Starbird Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/7/2017		20,000,000	1.27	\$19,973,611	\$19,971,817	-\$1,795
Starbird Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		10/11/2017		50,000,000	1.35	\$49,867,000	\$49,863,400	-\$3,600
Svenska Handelsbanken, Stockholm TDCAY	TIME DEPOSIT - CAYMAN	1.06	8/1/2017		400,000,000	1.07	\$400,000,000	\$400,000,000	\$0

See notes at end of table.

INVENTORY OF HOLDINGS FOR JULY 2017

Security Name	Security Classification	Cpn/Dis	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
Thunder Bay Funding, LLC, Sep 13, 2017	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	1.42	9/13/2017	8/14/2017	40,000,000	1.44	\$40,000,000	\$40,010,560	\$10,560
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	1.25	9/25/2017		75,000,000	1.27	\$75,000,000	\$75,002,405	\$2,405
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	1.40	9/8/2017		40,000,000	1.42	\$40,000,000	\$40,007,296	\$7,296
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	1.25	10/20/2017		25,000,000	1.27	\$25,000,000	\$24,998,459	-\$1,541
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	1.41	12/6/2017		50,000,000	1.43	\$50,000,000	\$50,014,651	\$14,651
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	1.52	1/16/2018		120,000,000	1.53	\$120,000,000	\$120,092,546	\$92,546
Toronto Dominion Bank, Aug 10, 2017	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.68	8/10/2017	8/10/2017	25,000,000	1.71	\$25,000,000	\$25,003,600	\$3,600
Toronto Dominion Bank, Oct 16, 2017	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.80	10/16/2017	10/16/2017	25,000,000	1.83	\$25,000,000	\$25,029,000	\$29,000
Toronto Dominion Bank, Sep 06, 2017	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.72	9/6/2017	9/6/2017	15,000,000	1.75	\$15,000,000	\$15,000,000	\$0
Toyota Motor Credit Corp. CP	COMMERCIAL PAPER		4/3/2018		98,000,000	1.52	\$97,002,197	\$97,006,885	\$4,688
Toyota Motor Credit Corp., Aug 04, 2017	VARIABLE RATE COMMERCIAL PAPER	1.58	8/4/2017	8/4/2017	50,000,000	1.47	\$50,000,000	\$50,001,600	\$1,600
Toyota Motor Finance (Netherlands) B.V., Jan 11, 2018	VARIABLE RATE COMMERCIAL PAPER	1.42	1/11/2018	8/21/2017	50,000,000	1.44	\$50,000,000	\$50,024,150	\$24,150
U.S. Treasury Bill 10/26/2017	US TREASURY BILL	0.00	10/26/2017		200,000,000	1.19	\$199,432,083	\$199,486,400	\$54,317
Wells Fargo Bank, N.A. CD	CERTIFICATE OF DEPOSIT	1.30	10/20/2017		20,000,000	1.32	\$20,000,000	\$20,002,076	\$2,076
Wells Fargo Bank, N.A., Feb 01, 2018	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.74	2/1/2018	8/1/2017	25,000,000	1.76	\$25,000,000	\$25,050,875	\$50,875
Wells Fargo Bank, N.A., Feb 06, 2018	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.59	2/6/2018	8/7/2017	25,000,000	1.48	\$25,000,000	\$25,031,150	\$31,150
Wells Fargo Bank, N.A., May 04, 2018	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.42	5/4/2018	8/4/2017	73,000,000	1.30	\$73,000,000	\$73,018,104	\$18,104
Wells Fargo Bank, N.A., Oct 11, 2017	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.37	10/11/2017	8/11/2017	40,000,000	1.40	\$39,999,214	\$40,009,480	\$10,266
Wells Fargo Bank, N.A., Oct 12, 2017	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.73	10/12/2017	10/12/2017	25,000,000	1.76	\$25,000,000	\$25,024,300	\$24,300
Westpac Banking Corp. Ltd., Sydney, Mar 29, 2018	VARIABLE RATE COMMERCIAL PAPER	1.44	3/29/2018	9/29/2017	107,000,000	1.45	\$107,000,000	\$107,076,077	\$76,077
Total Value of Investments					9,239,826,459		\$9,231,268,489	\$9,233,014,225	\$1,745,735

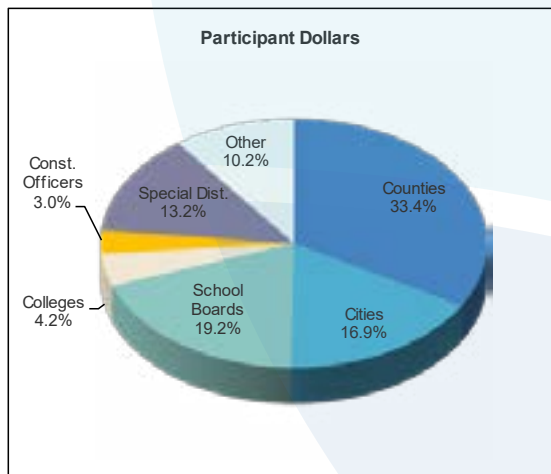
Notes: The data included in this report is unaudited. Amounts above are the value of investments. Income accruals, payables and uninvested cash are not included. Amortizations/accretions are reported with a one-day lag in the above valuations.

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.

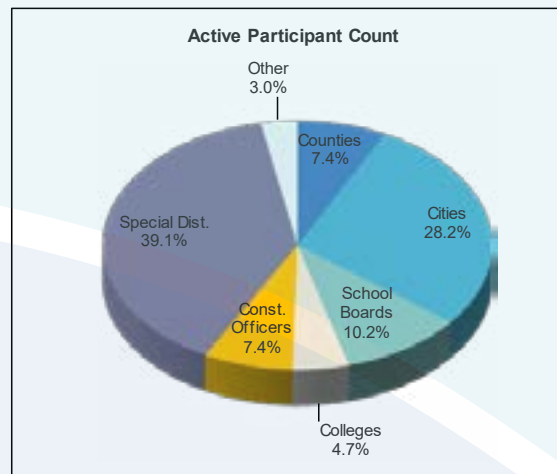
² Amortized cost is calculated using a straight line method.

PARTICIPANT CONCENTRATION DATA - AS OF JULY 2017

Participant Balance	Share of Total Fund	Share of Participant Count	Participant Balance	Share of Total Fund	Share of Participant Count
All Participants	100.0%	100.0%	Colleges & Universities	4.2%	4.7%
Top 10	35.2%	1.4%	Top 10	3.9%	1.4%
\$100 million or more	49.5%	2.7%	\$100 million or more	2.1%	0.1%
\$10 million up to \$100 million	42.7%	15.9%	\$10 million up to \$100 million	1.7%	0.8%
\$1 million up to \$10 million	7.1%	23.5%	\$1 million up to \$10 million	0.5%	1.6%
Under \$1 million	0.6%	57.8%	Under \$1 million	0.02%	2.1%
Counties	33.4%	7.4%	Constitutional Officers	3.0%	7.4%
Top 10	25.3%	1.4%	Top 10	1.0%	1.4%
\$100 million or more	25.3%	1.4%	\$100 million or more	1.1%	0.1%
\$10 million up to \$100 million	7.5%	1.8%	\$10 million up to \$100 million	1.1%	0.7%
\$1 million up to \$10 million	0.5%	1.2%	\$1 million up to \$10 million	0.7%	2.3%
Under \$1 million	0.0%	3.0%	Under \$1 million	0.0%	4.3%
Municipalities	16.9%	28.2%	Special Districts	13.2%	39.1%
Top 10	7.7%	1.4%	Top 10	8.0%	1.4%
\$100 million or more	1.5%	0.1%	\$100 million or more	3.5%	0.3%
\$10 million up to \$100 million	12.7%	4.9%	\$10 million up to \$100 million	7.7%	3.2%
\$1 million up to \$10 million	2.4%	8.1%	\$1 million up to \$10 million	1.7%	7.0%
Under \$1 million	0.2%	15.0%	Under \$1 million	0.3%	28.7%
School Boards	19.2%	10.2%	Other	10.2%	3.0%
Top 10	14.3%	1.4%	Top 10	9.4%	1.4%
\$100 million or more	8.5%	0.3%	\$100 million or more	7.5%	0.4%
\$10 million up to \$100 million	9.6%	3.6%	\$10 million up to \$100 million	2.4%	1.0%
\$1 million up to \$10 million	1.0%	2.5%	\$1 million up to \$10 million	0.2%	0.7%
Under \$1 million	0.0%	3.8%	Under \$1 million	0.0%	1.0%



Total Fund Value: \$9,239,312,940



Total Active Participant Count: 728

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

COMPLIANCE WITH INVESTMENT POLICY FOR JULY 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 JULY 2017

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
<i>Buys</i>								
ANTALIS S.A, CPABS4CPABS4	07/10/17	07/05/17	07/05/17	18,620,000	18,616,871	0	18,616,871	0
ANTALIS S.A, CPABS4CPABS4	07/13/17	07/07/17	07/07/17	50,000,000	49,990,000	0	49,990,000	0
ANTALIS S.A, CPABS4CPABS4	07/13/17	07/07/17	07/07/17	50,000,000	49,990,000	0	49,990,000	0
ANTALIS S.A, CPABS4CPABS4	07/13/17	07/07/17	07/07/17	38,000,000	37,992,400	0	37,992,400	0
ANTALIS S.A, CPABS4CPABS4	07/20/17	07/13/17	07/13/17	50,000,000	49,988,333	0	49,988,333	0
ANTALIS S.A, CPABS4CPABS4	07/20/17	07/13/17	07/13/17	50,000,000	49,988,333	0	49,988,333	0
ANTALIS S.A, CPABS4CPABS4	07/20/17	07/13/17	07/13/17	38,000,000	37,991,133	0	37,991,133	0
ANTALIS S.A, CPABS4CPABS4	07/27/17	07/20/17	07/20/17	50,000,000	49,988,333	0	49,988,333	0
ANTALIS S.A, CPABS4CPABS4	07/27/17	07/20/17	07/20/17	50,000,000	49,988,333	0	49,988,333	0
ANTALIS S.A, CPABS4CPABS4	07/27/17	07/20/17	07/20/17	23,200,000	23,194,587	0	23,194,587	0
ANTALIS S.A, CPABS4CPABS4	08/03/17	07/05/17	07/05/17	15,480,000	15,464,413	0	15,464,413	0
ANTALIS S.A, CPABS4CPABS4	08/03/17	07/27/17	07/27/17	50,000,000	49,988,333	0	49,988,333	0
ANTALIS S.A, CPABS4CPABS4	08/03/17	07/27/17	07/27/17	50,000,000	49,988,333	0	49,988,333	0
ANTALIS S.A, CPABS4CPABS4	08/03/17	07/27/17	07/27/17	20,000,000	19,995,333	0	19,995,333	0
ANTALIS S.A, CPABS4CPABS4	08/04/17	07/27/17	07/28/17	50,000,000	49,988,333	0	49,988,333	0
ANTALIS S.A, CPABS4CPABS4	08/04/17	07/27/17	07/28/17	18,040,000	18,035,791	0	18,035,791	0
ANTALIS S.A, CPABS4CPABS4	08/04/17	07/27/17	07/28/17	50,000,000	49,988,333	0	49,988,333	0
ANTALIS S.A, CPABS4CPABS4	08/28/17	07/25/17	07/25/17	49,190,000	49,131,464	0	49,131,464	0
ATLANTIC ASSET SECUCPABS4	07/05/17	07/03/17	07/03/17	50,000,000	49,996,750	0	49,996,750	0
ATLANTIC ASSET SECUCPABS4	07/18/17	07/17/17	07/17/17	50,000,000	49,998,403	0	49,998,403	0
ATLANTIC ASSET SECUCPABS4	07/20/17	07/19/17	07/19/17	31,000,000	30,998,993	0	30,998,993	0
ATLANTIC ASSET SECUCPABS4	07/20/17	07/19/17	07/19/17	50,000,000	49,998,375	0	49,998,375	0
BANK OF NOVA SCOTIACP4-2	04/13/18	07/18/17	07/18/17	50,000,000	49,450,792	0	49,450,792	0
BANK OF NOVA SCOTIACP4-2	04/13/18	07/18/17	07/18/17	23,000,000	22,747,364	0	22,747,364	0
BARTON CAPITAL LLCPCABS4-	09/08/17	07/10/17	07/10/17	25,000,000	24,946,667	0	24,946,667	0
BEDFORD ROW FUNDINGCPABS4	07/12/18	07/17/17	07/18/17	50,000,000	49,212,194	0	49,212,194	0
BEDFORD ROW FUNDING CORP	06/28/18	07/03/17	07/05/17	23,000,000	23,000,000	0	23,000,000	0
BNP PARIBAS SACP4-2	07/12/17	07/05/17	07/05/17	47,300,000	47,289,147	0	47,289,147	0
BNP PARIBAS SACP4-2	07/12/17	07/11/17	07/11/17	50,000,000	49,998,389	0	49,998,389	0
BNP PARIBAS SACP4-2	07/12/17	07/11/17	07/11/17	50,000,000	49,998,389	0	49,998,389	0
BNP PARIBAS SACP4-2	07/12/17	07/11/17	07/11/17	50,000,000	49,998,389	0	49,998,389	0
BNP PARIBAS SACP4-2	07/12/17	07/11/17	07/11/17	27,000,000	26,999,130	0	26,999,130	0
BNP PARIBAS SACP4-2	07/21/17	07/14/17	07/14/17	50,000,000	49,988,528	0	49,988,528	0
BNP PARIBAS SACP4-2	07/21/17	07/14/17	07/14/17	40,000,000	39,990,822	0	39,990,822	0
BNP PARIBAS SACP4-2	07/27/17	07/26/17	07/26/17	50,000,000	49,998,389	0	49,998,389	0
BNP PARIBAS SACP4-2	07/27/17	07/26/17	07/26/17	50,000,000	49,998,389	0	49,998,389	0
BNP PARIBAS SACP4-2	07/27/17	07/26/17	07/26/17	39,800,000	39,798,718	0	39,798,718	0
BNP PARIBAS SACP4-2	07/27/17	07/26/17	07/26/17	50,000,000	49,998,389	0	49,998,389	0
BNP PARIBAS SACP4-2	07/31/17	07/28/17	07/28/17	50,000,000	49,995,167	0	49,995,167	0
BNP PARIBAS SACP4-2	07/31/17	07/28/17	07/28/17	50,000,000	49,995,167	0	49,995,167	0
BNP PARIBAS SACP4-2	07/31/17	07/28/17	07/28/17	35,000,000	34,996,617	0	34,996,617	0
BNP PARIBAS SACP4-2	07/31/17	07/28/17	07/28/17	50,000,000	49,995,167	0	49,995,167	0
BNP PARIBAS SACP4-2	08/01/17	07/31/17	07/31/17	50,000,000	49,998,514	0	49,998,514	0
BNP PARIBAS SACP4-2	08/01/17	07/31/17	07/31/17	50,000,000	49,998,514	0	49,998,514	0
BNP PARIBAS SACP4-2	08/01/17	07/31/17	07/31/17	25,000,000	24,999,257	0	24,999,257	0
BNP PARIBAS SACP4-2	08/01/17	07/31/17	07/31/17	50,000,000	49,998,514	0	49,998,514	0
BNP PARIBAS SACP4-2	08/01/17	07/31/17	07/31/17	50,000,000	49,998,514	0	49,998,514	0
BNP PARIBAS SACP	07/11/17	07/10/17	07/10/17	50,000,000	49,998,389	0	49,998,389	0
BNP PARIBAS SACP	07/11/17	07/10/17	07/10/17	50,000,000	49,998,389	0	49,998,389	0
BNP PARIBAS SACP	07/11/17	07/10/17	07/10/17	50,000,000	49,998,389	0	49,998,389	0
BNP PARIBAS SACP	07/11/17	07/10/17	07/10/17	47,100,000	47,098,482	0	47,098,482	0
BNP PARIBAS SACP	07/17/17	07/14/17	07/14/17	50,000,000	49,995,167	0	49,995,167	0
BNP PARIBAS SACP	07/17/17	07/14/17	07/14/17	50,000,000	49,995,167	0	49,995,167	0
BNP PARIBAS SACP4-2	07/28/17	07/27/17	07/27/17	50,000,000	49,998,403	0	49,998,403	0
BNP PARIBAS SACP4-2	07/28/17	07/27/17	07/27/17	50,000,000	49,998,403	0	49,998,403	0
BNP PARIBAS SACP4-2	07/28/17	07/27/17	07/27/17	28,000,000	27,999,106	0	27,999,106	0
BNP PARIBAS SACP4-2	07/28/17	07/27/17	07/27/17	50,000,000	49,998,403	0	49,998,403	0

TRADING ACTIVITY FOR JULY 2017

Description	Maturity	Trade	Settle	Par or	Principal	Traded	Settlement	Realized
	Date	Date	Date	Shares		Interest	Amount	Gain(Loss)
CANADIAN IMPERIAL BCDYAN	07/03/18	07/03/17	07/03/17	50,000,000	50,000,000	0	50,000,000	0
CANADIAN IMPERIAL BCDYAN	07/03/18	07/03/17	07/03/17	50,000,000	50,000,000	0	50,000,000	0
CANADIAN IMPERIAL BCDYAN	07/05/18	07/05/17	07/05/17	50,000,000	50,000,000	0	50,000,000	0
CANADIAN IMPERIAL BCDYAN	07/05/18	07/05/17	07/05/17	47,000,000	47,000,000	0	47,000,000	0
CANADIAN IMPERIAL BCDYAN	07/09/18	07/07/17	07/07/17	25,000,000	25,000,000	0	25,000,000	0
CIESCO, LLCCPABS4-2	07/26/17	07/25/17	07/25/17	50,000,000	49,998,375	0	49,998,375	0
CIESCO, LLCCPABS4-2	07/26/17	07/25/17	07/25/17	12,900,000	12,899,581	0	12,899,581	0
COOPERATIEVE RABOBANK UA/NY	07/26/17	07/19/17	07/19/17	50,000,000	49,988,528	0	49,988,528	0
COOPERATIEVE RABOBANK UA/NY	07/26/17	07/19/17	07/19/17	50,000,000	49,988,528	0	49,988,528	0
COOPERATIEVE RABOBANK UA/NY	07/26/17	07/19/17	07/19/17	50,000,000	49,988,528	0	49,988,528	0
COOPERATIEVE RABOBANK UA/NY	07/26/17	07/19/17	07/19/17	50,000,000	49,988,528	0	49,988,528	0
COOPERATIEVE RABOBANK UA/NY	07/26/17	07/19/17	07/19/17	50,000,000	49,988,528	0	49,988,528	0
RABOBANK NEDERLAND CP	07/27/17	07/26/17	07/26/17	50,000,000	49,998,403	0	49,998,403	0
DZ BANK AG DEUTSCHECP4-2	07/07/17	07/06/17	07/06/17	50,000,000	49,998,389	0	49,998,389	0
DZ BANK AG DEUTSCHECP4-2	07/07/17	07/06/17	07/06/17	50,000,000	49,998,389	0	49,998,389	0
DZ BANK AG DEUTSCHECP4-2	07/07/17	07/06/17	07/06/17	50,000,000	49,998,389	0	49,998,389	0
DZ BANK AG DEUTSCHECP4-2	07/07/17	07/06/17	07/06/17	40,000,000	39,998,711	0	39,998,711	0
DZ BANK AG DEUTSCHECP4-2	07/07/17	07/06/17	07/06/17	50,000,000	49,998,389	0	49,998,389	0
DZ BANK AG DEUTSCHECP4-2	07/10/17	07/07/17	07/07/17	50,000,000	49,995,167	0	49,995,167	0
DZ BANK AG DEUTSCHECP4-2	07/10/17	07/07/17	07/07/17	50,000,000	49,995,167	0	49,995,167	0
DZ BANK AG DEUTSCHECP4-2	07/10/17	07/07/17	07/07/17	50,000,000	49,995,167	0	49,995,167	0
DZ BANK AG DEUTSCHECP4-2	07/10/17	07/07/17	07/07/17	50,000,000	49,995,167	0	49,995,167	0
DZ BANK AG DEUTSCHECP4-2	07/10/17	07/07/17	07/07/17	50,000,000	49,995,167	0	49,995,167	0
DZ BANK AG DEUTSCHECP4-2	07/10/17	07/07/17	07/07/17	50,000,000	49,995,167	0	49,995,167	0
DZ BANK AG DEUTSCHECP4-2	07/10/17	07/07/17	07/07/17	50,000,000	49,995,167	0	49,995,167	0
DZ BANK AG DEUTSCHECP4-2	07/10/17	07/07/17	07/07/17	50,000,000	49,995,167	0	49,995,167	0
DZ BANK AG DEUTSCHECP4-2	07/10/17	07/07/17	07/07/17	50,000,000	49,995,167	0	49,995,167	0
DZ BANK AG DEUTSCHECP4-2	07/11/17	07/10/17	07/10/17	50,000,000	49,998,389	0	49,998,389	0
DZ BANK AG DEUTSCHECP4-2	07/11/17	07/10/17	07/10/17	50,000,000	49,998,389	0	49,998,389	0
DZ BANK AG DEUTSCHECP4-2	07/11/17	07/10/17	07/10/17	50,000,000	49,998,389	0	49,998,389	0
DZ BANK AG DEUTSCHECP4-2	07/11/17	07/10/17	07/10/17	50,000,000	49,998,389	0	49,998,389	0
DZ BANK AG DEUTSCHECP4-2	07/11/17	07/10/17	07/10/17	50,000,000	49,998,389	0	49,998,389	0
DZ BANK AG DEUTSCHECP4-2	07/11/17	07/10/17	07/10/17	50,000,000	49,998,389	0	49,998,389	0
DZ BANK AG DEUTSCHECP4-2	07/11/17	07/10/17	07/10/17	50,000,000	49,998,389	0	49,998,389	0
DZ BANK AG DEUTSCHECP4-2	07/11/17	07/10/17	07/10/17	50,000,000	49,998,389	0	49,998,389	0
DZ BANK AG DEUTSCHECP4-2	07/11/17	07/10/17	07/10/17	50,000,000	49,998,389	0	49,998,389	0
DZ BANK AG DEUTSCHECP4-2	07/11/17	07/10/17	07/10/17	50,000,000	49,998,389	0	49,998,389	0
DZ BANK AG DEUTSCHECP4-2	07/12/17	07/11/17	07/11/17	50,000,000	49,998,389	0	49,998,389	0
DZ BANK AG DEUTSCHECP4-2	07/12/17	07/11/17	07/11/17	50,000,000	49,998,389	0	49,998,389	0
DZ BANK AG DEUTSCHECP4-2	07/12/17	07/11/17	07/11/17	50,000,000	49,998,389	0	49,998,389	0
DZ BANK AG DEUTSCHECP4-2	07/12/17	07/11/17	07/11/17	5,000,000	4,999,839	0	4,999,839	0
DZ BANK AG DEUTSCHECP4-2	07/12/17	07/11/17	07/11/17	50,000,000	49,998,389	0	49,998,389	0
DZ BANK AG DEUTSCHECP4-2	07/12/17	07/11/17	07/11/17	50,000,000	49,998,389	0	49,998,389	0
DZ BANK AG DEUTSCHECP4-2	07/12/17	07/11/17	07/11/17	50,000,000	49,998,389	0	49,998,389	0
DZ BANK AG DEUTSCHECP4-2	07/12/17	07/11/17	07/11/17	50,000,000	49,998,389	0	49,998,389	0
DZ BANK AG DEUTSCHECP4-2	07/12/17	07/11/17	07/11/17	50,000,000	49,998,389	0	49,998,389	0
DZ BANK AG DEUTSCHECP4-2	07/12/17	07/11/17	07/11/17	50,000,000	49,998,389	0	49,998,389	0
DZ BANK AG DEUTSCHECP4-2	07/12/17	07/11/17	07/11/17	50,000,000	49,998,389	0	49,998,389	0
DZ BANK AG DEUTSCHECP4-2	07/13/17	07/12/17	07/12/17	50,000,000	49,998,389	0	49,998,389	0
DZ BANK AG DEUTSCHECP4-2	07/13/17	07/12/17	07/12/17	50,000,000	49,998,389	0	49,998,389	0
DZ BANK AG DEUTSCHECP4-2	07/13/17	07/12/17	07/12/17	50,000,000	49,998,389	0	49,998,389	0
DZ BANK AG DEUTSCHECP4-2	07/13/17	07/12/17	07/12/17	50,000,000	49,998,389	0	49,998,389	0
DZ BANK AG DEUTSCHECP4-2	07/13/17	07/12/17	07/12/17	50,000,000	49,998,389	0	49,998,389	0
DZ BANK AG DEUTSCHECP4-2	07/13/17	07/12/17	07/12/17	5,000,000	4,999,839	0	4,999,839	0
DZ BANK AG DEUTSCHECP4-2	07/13/17	07/12/17	07/12/17	50,000,000	49,998,389	0	49,998,389	0
DZ BANK AG DEUTSCHECP4-2	07/14/17	07/13/17	07/13/17	50,000,000	49,998,389	0	49,998,389	0
DZ BANK AG DEUTSCHECP4-2	07/14/17	07/13/17	07/13/17	50,000,000	49,998,389	0	49,998,389	0
DZ BANK AG DEUTSCHECP4-2	07/14/17	07/13/17	07/13/17	50,000,000	49,998,389	0	49,998,389	0
DZ BANK AG DEUTSCHECP4-2	07/14/17	07/13/17	07/13/17	5,000,000	4,999,839	0	4,999,839	0
DZ BANK AG DEUTSCHECP4-2	07/14/17	07/13/17	07/13/17	50,000,000	49,998,389	0	49,998,389	0

TRADING ACTIVITY FOR JULY 2017

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
DZ BANK AG DEUTSCHECP4-2	07/14/17	07/13/17	07/13/17	50,000,000	49,998,389	0	49,998,389	0
DZ BANK AG DEUTSCHECP4-2	07/14/17	07/13/17	07/13/17	50,000,000	49,998,389	0	49,998,389	0
DZ BANK AG DEUTSCHECP4-2	07/14/17	07/13/17	07/13/17	50,000,000	49,998,389	0	49,998,389	0
DZ BANK AG DEUTSCHECP4-2	07/14/17	07/13/17	07/13/17	50,000,000	49,998,389	0	49,998,389	0
DZ BANK AG DEUTSCHECP4-2	07/17/17	07/14/17	07/14/17	50,000,000	49,995,167	0	49,995,167	0
DZ BANK AG DEUTSCHECP4-2	07/17/17	07/14/17	07/14/17	50,000,000	49,995,167	0	49,995,167	0
DZ BANK AG DEUTSCHECP4-2	07/17/17	07/14/17	07/14/17	50,000,000	49,995,167	0	49,995,167	0
DZ BANK AG DEUTSCHECP4-2	07/17/17	07/14/17	07/14/17	35,700,000	35,696,549	0	35,696,549	0
DZ BANK AG DEUTSCHECP4-2	07/18/17	07/17/17	07/17/17	50,000,000	49,998,389	0	49,998,389	0
DZ BANK AG DEUTSCHECP4-2	07/18/17	07/17/17	07/17/17	50,000,000	49,998,389	0	49,998,389	0
DZ BANK AG DEUTSCHECP4-2	07/18/17	07/17/17	07/17/17	50,000,000	49,998,389	0	49,998,389	0
DZ BANK AG DEUTSCHECP4-2	07/18/17	07/17/17	07/17/17	50,000,000	49,998,389	0	49,998,389	0
DZ BANK AG DEUTSCHECP4-2	07/18/17	07/17/17	07/17/17	50,000,000	49,998,389	0	49,998,389	0
DZ BANK AG DEUTSCHECP4-2	07/18/17	07/17/17	07/17/17	50,000,000	49,998,389	0	49,998,389	0
DZ BANK AG DEUTSCHECP4-2	07/18/17	07/17/17	07/17/17	50,000,000	49,998,389	0	49,998,389	0
DZ BANK AG DEUTSCHECP4-2	07/19/17	07/18/17	07/18/17	50,000,000	49,998,389	0	49,998,389	0
DZ BANK AG DEUTSCHECP4-2	07/19/17	07/18/17	07/18/17	50,000,000	49,998,389	0	49,998,389	0
DZ BANK AG DEUTSCHECP4-2	07/19/17	07/18/17	07/18/17	25,000,000	24,999,194	0	24,999,194	0
DZ BANK AG DEUTSCHECP4-2	07/20/17	07/19/17	07/19/17	50,000,000	49,998,389	0	49,998,389	0
DZ BANK AG DEUTSCHECP4-2	07/20/17	07/19/17	07/19/17	50,000,000	49,998,389	0	49,998,389	0
DZ BANK AG DEUTSCHECP4-2	07/20/17	07/19/17	07/19/17	35,500,000	35,498,856	0	35,498,856	0
DZ BANK AG DEUTSCHECP4-2	07/20/17	07/19/17	07/19/17	25,000,000	24,999,194	0	24,999,194	0
DZ BANK AG DEUTSCHECP4-2	07/21/17	07/20/17	07/20/17	50,000,000	49,998,389	0	49,998,389	0
DZ BANK AG DEUTSCHECP4-2	07/21/17	07/20/17	07/20/17	50,000,000	49,998,389	0	49,998,389	0
DZ BANK AG DEUTSCHECP4-2	07/21/17	07/20/17	07/20/17	35,700,000	35,698,850	0	35,698,850	0
DZ BANK AG DEUTSCHECP4-2	07/21/17	07/20/17	07/20/17	50,000,000	49,998,389	0	49,998,389	0
DZ BANK AG DEUTSCHECP4-2	07/21/17	07/20/17	07/20/17	50,000,000	49,998,389	0	49,998,389	0
DZ BANK AG DEUTSCHECP4-2	07/24/17	07/21/17	07/21/17	50,000,000	49,995,167	0	49,995,167	0
DZ BANK AG DEUTSCHECP4-2	07/24/17	07/21/17	07/21/17	50,000,000	49,995,167	0	49,995,167	0
DZ BANK AG DEUTSCHECP4-2	07/24/17	07/21/17	07/21/17	35,400,000	35,396,578	0	35,396,578	0
DZ BANK AG DEUTSCHECP4-2	07/24/17	07/21/17	07/21/17	50,000,000	49,995,167	0	49,995,167	0
DZ BANK AG DEUTSCHECP4-2	07/24/17	07/21/17	07/21/17	50,000,000	49,995,167	0	49,995,167	0
DZ BANK AG DEUTSCHECP4-2	07/25/17	07/24/17	07/24/17	50,000,000	49,998,389	0	49,998,389	0
DZ BANK AG DEUTSCHECP4-2	07/25/17	07/24/17	07/24/17	50,000,000	49,998,389	0	49,998,389	0
DZ BANK AG DEUTSCHECP4-2	07/25/17	07/24/17	07/24/17	50,000,000	49,998,389	0	49,998,389	0
DZ BANK AG DEUTSCHECP4-2	07/25/17	07/24/17	07/24/17	35,600,000	35,598,853	0	35,598,853	0
DZ BANK AG DEUTSCHECP4-2	07/25/17	07/24/17	07/24/17	50,000,000	49,998,389	0	49,998,389	0
DZ BANK AG DEUTSCHECP4-2	07/31/17	07/28/17	07/28/17	50,000,000	49,995,125	0	49,995,125	0
DZ BANK AG DEUTSCHECP4-2	07/31/17	07/28/17	07/28/17	50,000,000	49,995,125	0	49,995,125	0
DZ BANK AG DEUTSCHECP4-2	07/31/17	07/28/17	07/28/17	50,000,000	49,995,125	0	49,995,125	0
DZ BANK AG DEUTSCHECP4-2	07/31/17	07/28/17	07/28/17	50,000,000	49,995,125	0	49,995,125	0
DZ BANK AG DEUTSCHECP4-2	08/01/17	07/31/17	07/31/17	50,000,000	49,998,500	0	49,998,500	0
DZ BANK AG DEUTSCHECP4-2	08/01/17	07/31/17	07/31/17	50,000,000	49,998,500	0	49,998,500	0
DZ BANK AG DEUTSCHECP4-2	08/01/17	07/31/17	07/31/17	50,000,000	49,998,500	0	49,998,500	0
DZ BANK AG DEUTSCHECP4-2	08/01/17	07/31/17	07/31/17	50,000,000	49,998,500	0	49,998,500	0
DZ BANK AG DEUTSCHECP4-2	08/01/17	07/31/17	07/31/17	50,000,000	49,998,500	0	49,998,500	0
DZ BANK AG DEUTSCHECP4-2	08/01/17	07/31/17	07/31/17	50,000,000	49,998,500	0	49,998,500	0
DZ BANK AG DEUTSCHECP4-2	08/01/17	07/31/17	07/31/17	50,000,000	49,998,500	0	49,998,500	0
DZ BANK AG DEUTSCHECP4-2	08/01/17	07/31/17	07/31/17	50,000,000	49,998,500	0	49,998,500	0
DZ BANK AG DEUTSCHECP4-2	08/01/17	07/31/17	07/31/17	50,000,000	49,998,500	0	49,998,500	0
GOTHAM FUNDING CORPCPABS4	07/21/17	07/20/17	07/20/17	50,000,000	49,998,361	0	49,998,361	0
GOTHAM FUNDING CORPCPABS4	07/24/17	07/21/17	07/21/17	50,000,000	49,995,042	0	49,995,042	0
GOTHAM FUNDING CORPCPABS4	07/24/17	07/21/17	07/21/17	25,000,000	24,997,521	0	24,997,521	0
GOTHAM FUNDING CORPCPABS4	09/01/17	07/07/17	07/07/17	50,000,000	49,901,222	0	49,901,222	0
GOTHAM FUNDING CORPCPABS4	09/01/17	07/07/17	07/07/17	40,000,000	39,920,978	0	39,920,978	0
KAISER FOUNDATION HCP	09/07/17	07/13/17	07/13/17	50,000,000	49,902,778	0	49,902,778	0
KAISER FOUNDATION HCP	09/07/17	07/13/17	07/13/17	105,000	104,796	0	104,796	0

TRADING ACTIVITY FOR JULY 2017

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
LMA-AMERICAS LLCCPABS4-2	07/06/17	07/05/17	07/05/17	50,000,000	49,998,361	0	49,998,361	0
LMA-AMERICAS LLCCPABS4-2	07/06/17	07/05/17	07/05/17	31,900,000	31,898,954	0	31,898,954	0
LMA-AMERICAS LLCCPABS4-2	07/07/17	07/06/17	07/06/17	50,000,000	49,998,361	0	49,998,361	0
LMA-AMERICAS LLCCPABS4-2	07/07/17	07/06/17	07/06/17	30,000,000	29,999,017	0	29,999,017	0
LMA-AMERICAS LLCCPABS4-2	07/10/17	07/07/17	07/07/17	50,000,000	49,995,083	0	49,995,083	0
LMA-AMERICAS LLCCPABS4-2	07/10/17	07/07/17	07/07/17	50,000,000	49,995,083	0	49,995,083	0
LMA-AMERICAS LLCCPABS4-2	07/10/17	07/07/17	07/07/17	10,000,000	9,999,017	0	9,999,017	0
LMA-AMERICAS LLCCPABS4-2	07/10/17	07/07/17	07/07/17	50,000,000	49,995,083	0	49,995,083	0
LMA-AMERICAS LLCCPABS4-2	07/11/17	07/10/17	07/10/17	50,000,000	49,998,361	0	49,998,361	0
LMA-AMERICAS LLCCPABS4-2	07/11/17	07/10/17	07/10/17	50,000,000	49,998,361	0	49,998,361	0
LMA-AMERICAS LLCCPABS4-2	07/11/17	07/10/17	07/10/17	15,000,000	14,999,508	0	14,999,508	0
LMA-AMERICAS LLCCPABS4-2	07/11/17	07/10/17	07/10/17	50,000,000	49,998,361	0	49,998,361	0
LMA-AMERICAS LLCCPABS4-2	07/12/17	07/05/17	07/05/17	50,000,000	49,988,333	0	49,988,333	0
LMA-AMERICAS LLCCPABS4-2	07/12/17	07/05/17	07/05/17	8,000,000	7,998,133	0	7,998,133	0
LMA-AMERICAS LLCCPABS4-2	07/12/17	07/11/17	07/11/17	50,000,000	49,998,361	0	49,998,361	0
LMA-AMERICAS LLCCPABS4-2	07/12/17	07/11/17	07/11/17	35,000,000	34,998,853	0	34,998,853	0
LMA-AMERICAS LLCCPABS4-2	07/12/17	07/11/17	07/11/17	50,000,000	49,998,361	0	49,998,361	0
LMA-AMERICAS LLCCPABS4-2	07/13/17	07/12/17	07/12/17	50,000,000	49,998,361	0	49,998,361	0
LMA-AMERICAS LLCCPABS4-2	07/13/17	07/12/17	07/12/17	50,000,000	49,998,361	0	49,998,361	0
LMA-AMERICAS LLCCPABS4-2	07/13/17	07/12/17	07/12/17	25,000,000	24,999,181	0	24,999,181	0
LMA-AMERICAS LLCCPABS4-2	07/18/17	07/11/17	07/11/17	50,000,000	49,988,333	0	49,988,333	0
LMA-AMERICAS LLCCPABS4-2	07/18/17	07/11/17	07/11/17	25,000,000	24,994,167	0	24,994,167	0
LMA-AMERICAS LLCCPABS4-2	07/18/17	07/17/17	07/17/17	50,000,000	49,998,361	0	49,998,361	0
LMA-AMERICAS LLCCPABS4-2	07/18/17	07/17/17	07/17/17	50,000,000	49,998,361	0	49,998,361	0
LMA-AMERICAS LLCCPABS4-2	07/18/17	07/17/17	07/17/17	45,000,000	44,998,525	0	44,998,525	0
LMA-AMERICAS LLCCPABS4-2	07/19/17	07/12/17	07/12/17	50,000,000	49,988,333	0	49,988,333	0
LMA-AMERICAS LLCCPABS4-2	07/19/17	07/12/17	07/12/17	7,200,000	7,198,320	0	7,198,320	0
LMA-AMERICAS LLCCPABS4-2	07/19/17	07/18/17	07/18/17	50,000,000	49,998,361	0	49,998,361	0
LMA-AMERICAS LLCCPABS4-2	07/19/17	07/18/17	07/18/17	50,000,000	49,998,361	0	49,998,361	0
LMA-AMERICAS LLCCPABS4-2	07/19/17	07/18/17	07/18/17	45,000,000	44,998,525	0	44,998,525	0
LMA-AMERICAS LLCCPABS4-2	07/19/17	07/18/17	07/18/17	50,000,000	49,998,347	0	49,998,347	0
LMA-AMERICAS LLCCPABS4-2	07/19/17	07/18/17	07/18/17	48,450,000	48,448,398	0	48,448,398	0
LMA-AMERICAS LLCCPABS4-2	07/20/17	07/19/17	07/19/17	50,000,000	49,998,361	0	49,998,361	0
LMA-AMERICAS LLCCPABS4-2	07/20/17	07/19/17	07/19/17	50,000,000	49,998,361	0	49,998,361	0
LMA-AMERICAS LLCCPABS4-2	07/20/17	07/19/17	07/19/17	30,300,000	30,299,007	0	30,299,007	0
LMA-AMERICAS LLCCPABS4-2	07/20/17	07/19/17	07/19/17	50,000,000	49,998,361	0	49,998,361	0
LMA-AMERICAS LLCCPABS4-2	07/21/17	07/20/17	07/20/17	50,000,000	49,998,361	0	49,998,361	0
LMA-AMERICAS LLCCPABS4-2	07/21/17	07/20/17	07/20/17	50,000,000	49,998,361	0	49,998,361	0
LMA-AMERICAS LLCCPABS4-2	07/21/17	07/20/17	07/20/17	44,400,000	44,398,545	0	44,398,545	0
LMA-AMERICAS LLCCPABS4-2	07/24/17	07/21/17	07/21/17	50,000,000	49,995,083	0	49,995,083	0
LMA-AMERICAS LLCCPABS4-2	07/24/17	07/21/17	07/21/17	50,000,000	49,995,083	0	49,995,083	0
LMA-AMERICAS LLCCPABS4-2	07/24/17	07/21/17	07/21/17	44,100,000	44,095,664	0	44,095,664	0
LMA-AMERICAS LLCCPABS4-2	07/25/17	07/24/17	07/24/17	50,000,000	49,998,361	0	49,998,361	0
LMA-AMERICAS LLCCPABS4-2	07/25/17	07/24/17	07/24/17	44,300,000	44,298,548	0	44,298,548	0
LMA-AMERICAS LLCCPABS4-2	07/25/17	07/24/17	07/24/17	50,000,000	49,998,361	0	49,998,361	0
LMA-AMERICAS LLCCPABS4-2	07/26/17	07/25/17	07/25/17	50,000,000	49,998,361	0	49,998,361	0
LMA-AMERICAS LLCCPABS4-2	07/26/17	07/25/17	07/25/17	50,000,000	49,998,361	0	49,998,361	0
LMA-AMERICAS LLCCPABS4-2	07/26/17	07/25/17	07/25/17	44,300,000	44,298,548	0	44,298,548	0
LMA-AMERICAS LLCCPABS4-2	07/26/17	07/25/17	07/25/17	43,800,000	43,798,564	0	43,798,564	0
LMA-AMERICAS LLCCPABS4-2	07/27/17	07/26/17	07/26/17	50,000,000	49,998,361	0	49,998,361	0
LMA-AMERICAS LLCCPABS4-2	07/27/17	07/26/17	07/26/17	44,500,000	44,498,541	0	44,498,541	0
LMA-AMERICAS LLCCPABS4-2	07/27/17	07/26/17	07/26/17	50,000,000	49,998,361	0	49,998,361	0
LMA-AMERICAS LLCCPABS4-2	07/28/17	07/27/17	07/27/17	50,000,000	49,998,361	0	49,998,361	0
LMA-AMERICAS LLCCPABS4-2	07/28/17	07/27/17	07/27/17	50,000,000	49,998,361	0	49,998,361	0
LMA-AMERICAS LLCCPABS4-2	07/28/17	07/27/17	07/27/17	50,000,000	49,998,361	0	49,998,361	0
LMA-AMERICAS LLCCPABS4-2	07/28/17	07/27/17	07/27/17	25,000,000	24,999,181	0	24,999,181	0
LMA-AMERICAS LLCCPABS4-2	07/28/17	07/27/17	07/27/17	50,000,000	49,998,361	0	49,998,361	0
LMA-AMERICAS LLCCPABS4-2	07/28/17	07/27/17	07/27/17	50,000,000	49,995,083	0	49,995,083	0
LMA-AMERICAS LLCCPABS4-2	07/31/17	07/28/17	07/28/17	50,000,000	49,995,083	0	49,995,083	0
LMA-AMERICAS LLCCPABS4-2	07/31/17	07/28/17	07/28/17	50,000,000	49,995,083	0	49,995,083	0

TRADING ACTIVITY FOR JULY 2017

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
LMA-AMERICAS LLCCPABS4-2	07/31/17	07/28/17	07/28/17	50,000,000	49,995,083	0	49,995,083	0
LMA-AMERICAS LLCCPABS4-2	07/31/17	07/28/17	07/28/17	50,000,000	49,995,083	0	49,995,083	0
LMA-AMERICAS LLCCPABS4-2	07/31/17	07/28/17	07/28/17	25,700,000	25,697,473	0	25,697,473	0
LMA-AMERICAS LLCCPABS4-2	08/01/17	07/31/17	07/31/17	50,000,000	49,998,500	0	49,998,500	0
LMA-AMERICAS LLCCPABS4-2	08/01/17	07/31/17	07/31/17	50,000,000	49,998,500	0	49,998,500	0
LMA-AMERICAS LLCCPABS4-2	08/01/17	07/31/17	07/31/17	20,800,000	20,799,376	0	20,799,376	0
LMA-AMERICAS LLCCPABS4-2	08/02/17	07/03/17	07/03/17	50,000,000	49,949,167	0	49,949,167	0
LMA-AMERICAS LLCCPABS4-2	08/02/17	07/03/17	07/03/17	50,000,000	49,949,167	0	49,949,167	0
LMA-AMERICAS LLCCPABS4-2	08/02/17	07/03/17	07/03/17	150,000	149,848	0	149,848	0
LMA-AMERICAS LLCCPABS4-2	08/02/17	07/26/17	07/26/17	18,000,000	17,995,800	0	17,995,800	0
LMA-AMERICAS LLCCPABS4-2	08/02/17	07/26/17	07/26/17	50,000,000	49,988,333	0	49,988,333	0
MANHATTAN ASSET FUNCPABS4	07/06/17	07/05/17	07/05/17	35,600,000	35,598,853	0	35,598,853	0
MANHATTAN ASSET FUNCPABS4	07/26/17	07/25/17	07/25/17	50,000,000	49,998,375	0	49,998,375	0
MANHATTAN ASSET FUNCPABS4	07/26/17	07/25/17	07/25/17	50,000,000	49,998,375	0	49,998,375	0
MANHATTAN ASSET FUNCPABS4	07/26/17	07/25/17	07/25/17	13,000,000	12,999,578	0	12,999,578	0
MIZUHO BANK LTD,CDYAN	07/28/17	07/21/17	07/21/17	50,000,000	50,000,000	0	50,000,000	0
MIZUHO BANK LTD,CDYAN	07/28/17	07/21/17	07/21/17	50,000,000	50,000,000	0	50,000,000	0
MIZUHO BANK LTD,CDYAN	07/28/17	07/21/17	07/21/17	50,000,000	50,000,000	0	50,000,000	0
MIZUHO BANK LTD,CDYAN	07/28/17	07/21/17	07/21/17	50,000,000	50,000,000	0	50,000,000	0
MIZUHO BANK LTD,CDYAN	07/28/17	07/21/17	07/21/17	50,000,000	50,000,000	0	50,000,000	0
MIZUHO BANK LTD,CDYAN	07/28/17	07/21/17	07/21/17	49,400,000	49,400,000	0	49,400,000	0
NRW,BANKCP	08/02/17	07/05/17	07/06/17	50,000,000	49,954,813	0	49,954,813	0
NRW,BANKCP	08/02/17	07/05/17	07/06/17	50,000,000	49,954,813	0	49,954,813	0
NEDERLANDSE WATERSCCP4-2	07/17/17	07/14/17	07/14/17	11,200,000	11,198,917	0	11,198,917	0
NEDERLANDSE WATERSCCP4-2	08/02/17	07/25/17	07/26/17	50,000,000	49,988,431	0	49,988,431	0
NEDERLANDSE WATERSCCP4-2	08/02/17	07/25/17	07/26/17	50,000,000	49,988,431	0	49,988,431	0
NEDERLANDSE WATERSCCP4-2	08/03/17	07/03/17	07/05/17	50,000,000	49,951,667	0	49,951,667	0
NEDERLANDSE WATERSCCP4-2	08/03/17	07/03/17	07/05/17	50,000,000	49,951,667	0	49,951,667	0
NEDERLANDSE WATERSCCP4-2	08/03/17	07/03/17	07/05/17	50,000,000	49,951,667	0	49,951,667	0
NEDERLANDSE WATERSCCP4-2	08/10/17	07/10/17	07/12/17	50,000,000	49,950,861	0	49,950,861	0
NEDERLANDSE WATERSCCP4-2	08/10/17	07/10/17	07/12/17	50,000,000	49,950,861	0	49,950,861	0
OLD LINE FUNDING, LCPABS4	01/11/18	07/14/17	07/18/17	50,000,000	49,648,458	0	49,648,458	0
SOCIETE GENERALE, PCP4-2	07/21/17	07/14/17	07/14/17	50,000,000	49,988,333	0	49,988,333	0
SOCIETE GENERALE, PCP4-2	07/21/17	07/14/17	07/14/17	50,000,000	49,988,333	0	49,988,333	0
SOCIETE GENERALE, PCP4-2	07/21/17	07/14/17	07/14/17	50,000,000	49,988,333	0	49,988,333	0
SOCIETE GENERALE, PCP4-2	07/21/17	07/14/17	07/14/17	25,000,000	24,994,167	0	24,994,167	0
SOCIETE GENERALE, PCP4-2	07/25/17	07/24/17	07/24/17	50,000,000	49,998,375	0	49,998,375	0
SOCIETE GENERALE, PCP4-2	07/25/17	07/24/17	07/24/17	50,000,000	49,998,375	0	49,998,375	0
SOCIETE GENERALE, PCP4-2	07/26/17	07/25/17	07/25/17	50,000,000	49,998,375	0	49,998,375	0
SOCIETE GENERALE, PCP4-2	07/26/17	07/25/17	07/25/17	50,000,000	49,998,375	0	49,998,375	0
SOCIETE GENERALE, PCP4-2	07/26/17	07/25/17	07/25/17	50,000,000	49,998,375	0	49,998,375	0
SOCIETE GENERALE, PCP4-2	07/26/17	07/25/17	07/25/17	50,000,000	49,998,375	0	49,998,375	0
SOCIETE GENERALE, PCP4-2	07/27/17	07/26/17	07/26/17	50,000,000	49,998,375	0	49,998,375	0
SOCIETE GENERALE, PCP4-2	07/27/17	07/26/17	07/26/17	50,000,000	49,998,375	0	49,998,375	0
SOCIETE GENERALE, PCP4-2	07/27/17	07/26/17	07/26/17	50,000,000	49,998,375	0	49,998,375	0
STARBIRD FUNDING COCPABS4	07/06/17	07/05/17	07/05/17	50,000,000	49,998,333	0	49,998,333	0
STARBIRD FUNDING COCPABS4	07/06/17	07/05/17	07/05/17	50,000,000	49,998,333	0	49,998,333	0
STARBIRD FUNDING COCPABS4	07/06/17	07/05/17	07/05/17	18,899,370	18,899,370	0	18,899,370	0
STARBIRD FUNDING COCPABS4	07/06/17	07/05/17	07/05/17	50,000,000	49,998,333	0	49,998,333	0
STARBIRD FUNDING COCPABS4	07/06/17	07/05/17	07/05/17	50,000,000	49,998,333	0	49,998,333	0
STARBIRD FUNDING COCPABS4	07/07/17	07/06/17	07/06/17	50,000,000	49,998,333	0	49,998,333	0
STARBIRD FUNDING COCPABS4	07/07/17	07/06/17	07/06/17	50,000,000	49,998,333	0	49,998,333	0
STARBIRD FUNDING COCPABS4	07/10/17	07/07/17	07/07/17	50,000,000	49,995,000	0	49,995,000	0
STARBIRD FUNDING COCPABS4	07/10/17	07/07/17	07/07/17	50,000,000	49,995,000	0	49,995,000	0
STARBIRD FUNDING COCPABS4	07/11/17	07/10/17	07/10/17	50,000,000	49,998,333	0	49,998,333	0
STARBIRD FUNDING COCPABS4	07/11/17	07/10/17	07/10/17	50,000,000	49,998,333	0	49,998,333	0
STARBIRD FUNDING COCPABS4	07/11/17	07/10/17	07/10/17	9,000,000	8,999,700	0	8,999,700	0
STARBIRD FUNDING COCPABS4	07/11/17	07/10/17	07/10/17	34,489,000	34,487,860	0	34,487,860	0
STARBIRD FUNDING COCPABS4	07/12/17	07/11/17	07/11/17	50,000,000	49,998,333	0	49,998,333	0

TRADING ACTIVITY FOR JULY 2017

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
STARBIRD FUNDING COCPABS4	07/12/17	07/11/17	07/11/17	50,000,000	49,998,333	0	49,998,333	0
STARBIRD FUNDING COCPABS4	07/12/17	07/11/17	07/11/17	15,000,000	14,999,500	0	14,999,500	0
STARBIRD FUNDING COCPABS4	07/13/17	07/12/17	07/12/17	50,000,000	49,998,333	0	49,998,333	0
STARBIRD FUNDING COCPABS4	07/13/17	07/12/17	07/12/17	50,000,000	49,998,333	0	49,998,333	0
STARBIRD FUNDING COCPABS4	07/13/17	07/12/17	07/12/17	15,000,000	14,999,500	0	14,999,500	0
STARBIRD FUNDING COCPABS4	07/13/17	07/12/17	07/12/17	50,000,000	49,998,333	0	49,998,333	0
STARBIRD FUNDING COCPABS4	07/14/17	07/13/17	07/13/17	50,000,000	49,998,333	0	49,998,333	0
STARBIRD FUNDING COCPABS4	07/14/17	07/13/17	07/13/17	50,000,000	49,998,333	0	49,998,333	0
STARBIRD FUNDING COCPABS4	07/14/17	07/13/17	07/13/17	50,000,000	49,998,333	0	49,998,333	0
STARBIRD FUNDING COCPABS4	07/14/17	07/13/17	07/13/17	45,000,000	44,998,525	0	44,998,525	0
STARBIRD FUNDING COCPABS4	07/17/17	07/14/17	07/14/17	50,000,000	49,995,000	0	49,995,000	0
STARBIRD FUNDING COCPABS4	07/17/17	07/14/17	07/14/17	50,000,000	49,995,000	0	49,995,000	0
STARBIRD FUNDING COCPABS4	07/17/17	07/14/17	07/14/17	42,400,000	42,395,760	0	42,395,760	0
STARBIRD FUNDING COCPABS4	07/17/17	07/14/17	07/14/17	50,000,000	49,995,000	0	49,995,000	0
STARBIRD FUNDING COCPABS4	07/18/17	07/17/17	07/17/17	50,000,000	49,998,333	0	49,998,333	0
STARBIRD FUNDING COCPABS4	07/18/17	07/17/17	07/17/17	50,000,000	49,998,333	0	49,998,333	0
STARBIRD FUNDING COCPABS4	07/18/17	07/17/17	07/17/17	42,600,000	42,598,580	0	42,598,580	0
STARBIRD FUNDING COCPABS4	07/19/17	07/18/17	07/18/17	50,000,000	49,998,333	0	49,998,333	0
STARBIRD FUNDING COCPABS4	07/19/17	07/18/17	07/18/17	50,000,000	49,998,333	0	49,998,333	0
STARBIRD FUNDING COCPABS4	07/19/17	07/18/17	07/18/17	42,100,000	42,098,597	0	42,098,597	0
STARBIRD FUNDING COCPABS4	07/20/17	07/19/17	07/19/17	50,000,000	49,998,333	0	49,998,333	0
STARBIRD FUNDING COCPABS4	07/20/17	07/19/17	07/19/17	42,200,000	42,198,593	0	42,198,593	0
STARBIRD FUNDING COCPABS4	07/21/17	07/20/17	07/20/17	50,000,000	49,998,333	0	49,998,333	0
STARBIRD FUNDING COCPABS4	07/21/17	07/20/17	07/20/17	50,000,000	49,998,333	0	49,998,333	0
STARBIRD FUNDING COCPABS4	07/21/17	07/20/17	07/20/17	42,400,000	42,398,587	0	42,398,587	0
STARBIRD FUNDING COCPABS4	07/24/17	07/21/17	07/21/17	50,000,000	49,995,000	0	49,995,000	0
STARBIRD FUNDING COCPABS4	07/24/17	07/21/17	07/21/17	50,000,000	49,995,000	0	49,995,000	0
STARBIRD FUNDING COCPABS4	07/24/17	07/21/17	07/21/17	42,100,000	42,095,790	0	42,095,790	0
STARBIRD FUNDING COCPABS4	07/25/17	07/24/17	07/24/17	50,000,000	49,998,333	0	49,998,333	0
STARBIRD FUNDING COCPABS4	07/25/17	07/24/17	07/24/17	50,000,000	49,998,333	0	49,998,333	0
STARBIRD FUNDING COCPABS4	07/25/17	07/24/17	07/24/17	17,300,000	17,299,423	0	17,299,423	0
STARBIRD FUNDING COCPABS4	07/26/17	07/25/17	07/25/17	17,300,000	17,299,423	0	17,299,423	0
STARBIRD FUNDING COCPABS4	07/26/17	07/25/17	07/25/17	50,000,000	49,998,333	0	49,998,333	0
STARBIRD FUNDING COCPABS4	07/27/17	07/26/17	07/26/17	50,000,000	49,998,333	0	49,998,333	0
STARBIRD FUNDING COCPABS4	07/27/17	07/26/17	07/26/17	17,500,000	17,499,417	0	17,499,417	0
STARBIRD FUNDING COCPABS4	07/28/17	07/27/17	07/27/17	50,000,000	49,998,334	0	49,998,334	0
STARBIRD FUNDING COCPABS4	07/28/17	07/27/17	07/27/17	42,500,000	42,498,583	0	42,498,583	0
STARBIRD FUNDING COCPABS4	07/28/17	07/27/17	07/27/17	50,000,000	49,998,334	0	49,998,334	0
STARBIRD FUNDING COCPABS4	07/28/17	07/27/17	07/27/17	50,000,000	49,998,334	0	49,998,334	0
STARBIRD FUNDING COCPABS4	07/31/17	07/28/17	07/28/17	50,000,000	49,995,000	0	49,995,000	0
STARBIRD FUNDING COCPABS4	07/31/17	07/28/17	07/28/17	19,000,000	18,998,100	0	18,998,100	0
STARBIRD FUNDING COCPABS4	07/31/17	07/28/17	07/28/17	50,000,000	49,995,000	0	49,995,000	0
STARBIRD FUNDING COCPABS4	08/01/17	07/31/17	07/31/17	50,000,000	49,998,375	0	49,998,375	0
STARBIRD FUNDING COCPABS4	08/01/17	07/31/17	07/31/17	50,000,000	49,998,375	0	49,998,375	0
STARBIRD FUNDING COCPABS4	08/01/17	07/31/17	07/31/17	10,000,000	9,999,675	0	9,999,675	0
STARBIRD FUNDING COCPABS4	10/11/17	07/05/17	07/05/17	50,000,000	49,818,972	0	49,818,972	0
SUMITOMO MITSUI TRUCDYAN	07/19/17	07/12/17	07/12/17	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	07/19/17	07/12/17	07/12/17	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	07/19/17	07/12/17	07/12/17	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	07/19/17	07/12/17	07/12/17	50,000,000	50,000,000	0	50,000,000	0
TOYOTA MOTOR CREDIT CP	04/03/18	07/05/17	07/07/17	50,000,000	49,441,250	0	49,441,250	0
TOYOTA MOTOR CREDIT CP	04/03/18	07/05/17	07/07/17	48,000,000	47,463,600	0	47,463,600	0
UNITED STATES TREASURY BILL	10/26/17	07/24/17	07/27/17	50,000,000	49,851,493	0	49,851,493	0
UNITED STATES TREASURY BILL	10/26/17	07/24/17	07/27/17	50,000,000	49,851,493	0	49,851,493	0
UNITED STATES TREASURY BILL	10/26/17	07/24/17	07/27/17	50,000,000	49,851,493	0	49,851,493	0
UNITED STATES TREASURY BILL	10/26/17	07/24/17	07/27/17	50,000,000	49,851,493	0	49,851,493	0
DREYFUS GOVT CASH MGMT FUND	06/01/18	07/05/17	07/05/17	5,266,571	5,266,571	0	5,266,571	0

TRADING ACTIVITY FOR JULY 2017

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
DREYFUS GOVT CASH MGMT FUND	06/01/18	07/06/17	07/06/17	279,015	279,015	0	279,015	0
DREYFUS GOVT CASH MGMT FUND	06/01/18	07/10/17	07/10/17	2,230,767	2,230,767	0	2,230,767	0
DREYFUS GOVT CASH MGMT FUND	06/01/18	07/13/17	07/13/17	2,596,537	2,596,537	0	2,596,537	0
DREYFUS GOVT CASH MGMT FUND	06/01/18	07/17/17	07/17/17	1,244,997	1,244,997	0	1,244,997	0
DREYFUS GOVT CASH MGMT FUND	06/01/18	07/18/17	07/18/17	1,370,066	1,370,066	0	1,370,066	0
DREYFUS GOVT CASH MGMT FUND	06/01/18	07/19/17	07/19/17	4,057,112	4,057,112	0	4,057,112	0
DREYFUS GOVT CASH MGMT FUND	06/01/18	07/21/17	07/21/17	1,415,898	1,415,898	0	1,415,898	0
DREYFUS GOVT CASH MGMT FUND	06/01/18	07/24/17	07/24/17	335,192	335,192	0	335,192	0
DREYFUS GOVT CASH MGMT FUND	06/01/18	07/25/17	07/25/17	223,827	223,827	0	223,827	0
DREYFUS GOVT CASH MGMT FUND	06/01/18	07/28/17	07/28/17	3,314,821	3,314,821	0	3,314,821	0
MIZUHO TRIPARTY	07/05/17	07/03/17	07/03/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	07/05/17	07/03/17	07/03/17	20,000,000	20,000,000	0	20,000,000	0
MIZUHO TRIPARTY	07/06/17	07/05/17	07/05/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	07/06/17	07/05/17	07/05/17	197,000,000	197,000,000	0	197,000,000	0
MIZUHO TRIPARTY	07/07/17	07/06/17	07/06/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	07/07/17	07/06/17	07/06/17	180,000,000	180,000,000	0	180,000,000	0
MIZUHO TRIPARTY	07/10/17	07/07/17	07/07/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	07/10/17	07/07/17	07/07/17	225,000,000	225,000,000	0	225,000,000	0
MIZUHO TRIPARTY	07/11/17	07/10/17	07/10/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	07/11/17	07/10/17	07/10/17	305,000,000	305,000,000	0	305,000,000	0
MIZUHO TRIPARTY	07/12/17	07/11/17	07/11/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	07/12/17	07/11/17	07/11/17	295,000,000	295,000,000	0	295,000,000	0
MIZUHO TRIPARTY	07/13/17	07/12/17	07/12/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	07/13/17	07/12/17	07/12/17	230,000,000	230,000,000	0	230,000,000	0
MIZUHO TRIPARTY	07/14/17	07/13/17	07/13/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	07/14/17	07/13/17	07/13/17	192,000,000	192,000,000	0	192,000,000	0
MIZUHO TRIPARTY	07/17/17	07/14/17	07/14/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	07/17/17	07/14/17	07/14/17	280,000,000	280,000,000	0	280,000,000	0
MIZUHO TRIPARTY	07/18/17	07/17/17	07/17/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	07/18/17	07/17/17	07/17/17	200,000,000	200,000,000	0	200,000,000	0
MIZUHO TRIPARTY	07/19/17	07/18/17	07/18/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	07/19/17	07/18/17	07/18/17	210,000,000	210,000,000	0	210,000,000	0
MIZUHO TRIPARTY	07/20/17	07/19/17	07/19/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	07/20/17	07/19/17	07/19/17	180,000,000	180,000,000	0	180,000,000	0
MIZUHO TRIPARTY	07/21/17	07/20/17	07/20/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	07/21/17	07/20/17	07/20/17	190,000,000	190,000,000	0	190,000,000	0
MIZUHO TRIPARTY	07/24/17	07/21/17	07/21/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	07/24/17	07/21/17	07/21/17	260,000,000	260,000,000	0	260,000,000	0
MIZUHO TRIPARTY	07/25/17	07/24/17	07/24/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	07/25/17	07/24/17	07/24/17	195,000,000	195,000,000	0	195,000,000	0
MIZUHO TRIPARTY	07/26/17	07/25/17	07/25/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	07/26/17	07/25/17	07/25/17	170,000,000	170,000,000	0	170,000,000	0
MIZUHO TRIPARTY	07/27/17	07/26/17	07/26/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	07/27/17	07/26/17	07/26/17	305,000,000	305,000,000	0	305,000,000	0
MIZUHO TRIPARTY	07/28/17	07/27/17	07/27/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	07/28/17	07/27/17	07/27/17	215,000,000	215,000,000	0	215,000,000	0
MIZUHO TRIPARTY	07/31/17	07/28/17	07/28/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	07/31/17	07/28/17	07/28/17	180,000,000	180,000,000	0	180,000,000	0
MIZUHO TRIPARTY	08/01/17	07/31/17	07/31/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	08/01/17	07/31/17	07/31/17	200,000,000	200,000,000	0	200,000,000	0
<i>Total Buys</i>				<i>20,439,758,803</i>	<i>20,434,174,614</i>	<i>0</i>	<i>20,434,174,614</i>	<i>0</i>
<i>Cash Close</i>								
SABRI ARAC	10/01/35	07/03/17	07/03/17	780,000	780,000	0	780,000	0
<i>Total Cash Close</i>				<i>780,000</i>	<i>780,000</i>	<i>0</i>	<i>780,000</i>	<i>0</i>

TRADING ACTIVITY FOR JULY 2017

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
<i>Deposits</i>								
STANDARD CHARTERED TD 1.18 20170710	07/10/17	07/03/17	07/03/17	270,000,000	270,000,000	0	270,000,000	0
SVENSKA HANDELSBANKTD CAY 1.16 20170705	07/05/17	07/03/17	07/03/17	450,000,000	450,000,000	0	450,000,000	0
SVENSKA HANDELSBANKTD CAY 1.16 20170706	07/06/17	07/05/17	07/05/17	450,000,000	450,000,000	0	450,000,000	0
SVENSKA HANDELSBANKTD CAY 1.16 20170707	07/07/17	07/06/17	07/06/17	450,000,000	450,000,000	0	450,000,000	0
SVENSKA HANDELSBANKTD CAY 1.16 20170710	07/10/17	07/07/17	07/07/17	450,000,000	450,000,000	0	450,000,000	0
SVENSKA HANDELSBANKTD CAY 1.16 20170711	07/11/17	07/10/17	07/10/17	450,000,000	450,000,000	0	450,000,000	0
STANDARD CHARTERED TD 1.18 20170717	07/17/17	07/10/17	07/10/17	300,000,000	300,000,000	0	300,000,000	0
SVENSKA HANDELSBANKTD CAY 1.16 20170712	07/12/17	07/11/17	07/11/17	460,000,000	460,000,000	0	460,000,000	0
SVENSKA HANDELSBANKTD CAY 1.16 20170713	07/13/17	07/12/17	07/12/17	460,000,000	460,000,000	0	460,000,000	0
SVENSKA HANDELSBANKTD CAY 1.16 20170714	07/14/17	07/13/17	07/13/17	460,000,000	460,000,000	0	460,000,000	0
SVENSKA HANDELSBANKTD CAY 1.16 20170717	07/17/17	07/14/17	07/14/17	450,000,000	450,000,000	0	450,000,000	0
SVENSKA HANDELSBANKTD CAY 1.16 20170718	07/18/17	07/17/17	07/17/17	450,000,000	450,000,000	0	450,000,000	0
STANDARD CHARTERED TD 1.18 20170724	07/24/17	07/17/17	07/17/17	300,000,000	300,000,000	0	300,000,000	0
SVENSKA HANDELSBANKTD CAY 1.16 20170719	07/19/17	07/18/17	07/18/17	460,000,000	460,000,000	0	460,000,000	0
SVENSKA HANDELSBANKTD CAY 1.16 20170720	07/20/17	07/19/17	07/19/17	460,000,000	460,000,000	0	460,000,000	0
SVENSKA HANDELSBANKTD CAY 1.16 20170721	07/21/17	07/20/17	07/20/17	460,000,000	460,000,000	0	460,000,000	0
SVENSKA HANDELSBANKTD CAY 1.16 20170724	07/24/17	07/21/17	07/21/17	460,000,000	460,000,000	0	460,000,000	0
SVENSKA HANDELSBANKTD CAY 1.16 20170725	07/25/17	07/24/17	07/24/17	460,000,000	460,000,000	0	460,000,000	0
STANDARD CHARTERED TD 1.18 20170731	07/31/17	07/24/17	07/24/17	300,000,000	300,000,000	0	300,000,000	0
SVENSKA HANDELSBANKTD CAY 1.16 20170726	07/26/17	07/25/17	07/25/17	450,000,000	450,000,000	0	450,000,000	0
SVENSKA HANDELSBANKTD CAY 1.16 20170727	07/27/17	07/26/17	07/26/17	450,000,000	450,000,000	0	450,000,000	0
SVENSKA HANDELSBANKTD CAY 1.16 20170728	07/28/17	07/27/17	07/27/17	450,000,000	450,000,000	0	450,000,000	0
SVENSKA HANDELSBANKTD CAY 1.16 20170731	07/31/17	07/28/17	07/28/17	450,000,000	450,000,000	0	450,000,000	0
STANDARD CHARTERED TD 1.18 20170807	08/07/17	07/31/17	07/31/17	300,000,000	300,000,000	0	300,000,000	0
SVENSKA HANDELSBANKTD CAY 1.06 20170801	08/01/17	07/31/17	07/31/17	400,000,000	400,000,000	0	400,000,000	0
<i>Total Deposits</i>				<i>10,500,000,000</i>	<i>10,500,000,000</i>	<i>0</i>	<i>10,500,000,000</i>	<i>0</i>
<i>Maturities</i>								
ANGLESEA FUNDING LLC PABS4	07/05/17	07/05/17	07/05/17	48,000,000	48,000,000	0	48,000,000	0
ANTALIS S.A, CPABS4CPABS4	07/07/17	07/07/17	07/07/17	140,000,000	140,000,000	0	140,000,000	0
ANTALIS S.A, CPABS4CPABS4	07/10/17	07/10/17	07/10/17	18,620,000	18,620,000	0	18,620,000	0
ANTALIS S.A, CPABS4CPABS4	07/13/17	07/13/17	07/13/17	138,000,000	138,000,000	0	138,000,000	0
ANTALIS S.A, CPABS4CPABS4	07/20/17	07/20/17	07/20/17	138,000,000	138,000,000	0	138,000,000	0
ANTALIS S.A, CPABS4CPABS4	07/21/17	07/21/17	07/21/17	99,810,000	99,810,000	0	99,810,000	0
ANTALIS S.A, CPABS4CPABS4	07/27/17	07/27/17	07/27/17	123,200,000	123,200,000	0	123,200,000	0
ATLANTIC ASSET SECUCPABS4	07/03/17	07/03/17	07/03/17	100,000,000	100,000,000	0	100,000,000	0
ATLANTIC ASSET SECUCPABS4	07/05/17	07/05/17	07/05/17	50,000,000	50,000,000	0	50,000,000	0
ATLANTIC ASSET SECUCPABS4	07/18/17	07/18/17	07/18/17	50,000,000	50,000,000	0	50,000,000	0
ATLANTIC ASSET SECUCPABS4	07/20/17	07/20/17	07/20/17	81,000,000	81,000,000	0	81,000,000	0
BANK OF MONTREAL (CCDYAN)	07/20/17	07/20/17	07/20/17	25,000,000	25,000,000	0	25,000,000	0
BANK OF TOKYO-MITSUBISHI UFJ LTD/NEW YORK NY	07/05/17	07/05/17	07/05/17	30,000,000	30,000,000	0	30,000,000	0
BANQUE ET CAISSE D'CP	07/05/17	07/05/17	07/05/17	86,000,000	86,000,000	0	86,000,000	0
BARTON CAPITAL LLC CPABS4-	07/10/17	07/10/17	07/10/17	50,000,000	50,000,000	0	50,000,000	0
BEDFORD ROW FUNDING CPABS4	07/03/17	07/03/17	07/03/17	27,000,000	27,000,000	0	27,000,000	0
BNP PARIBAS SACP4-2	07/05/17	07/05/17	07/05/17	285,000,000	285,000,000	0	285,000,000	0
BNP PARIBAS SACP4-2	07/06/17	07/06/17	07/06/17	95,000,000	95,000,000	0	95,000,000	0
BNP PARIBAS SACP4-2	07/07/17	07/07/17	07/07/17	75,000,000	75,000,000	0	75,000,000	0
BNP PARIBAS SACP4-2	07/12/17	07/12/17	07/12/17	224,300,000	224,300,000	0	224,300,000	0
BNP PARIBAS SACP4-2	07/21/17	07/21/17	07/21/17	90,000,000	90,000,000	0	90,000,000	0
BNP PARIBAS SACP4-2	07/27/17	07/27/17	07/27/17	189,800,000	189,800,000	0	189,800,000	0
BNP PARIBAS SACP4-2	07/31/17	07/31/17	07/31/17	185,000,000	185,000,000	0	185,000,000	0
BNP PARIBAS SACP	07/11/17	07/11/17	07/11/17	197,100,000	197,100,000	0	197,100,000	0
BNP PARIBAS SACP	07/17/17	07/17/17	07/17/17	100,000,000	100,000,000	0	100,000,000	0
BNP PARIBAS SACP4-2	07/28/17	07/28/17	07/28/17	178,000,000	178,000,000	0	178,000,000	0

TRADING ACTIVITY FOR JULY 2017

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
CAFCO, LLCCPABS4-2	07/07/17	07/07/17	07/07/17	41,000,000	41,000,000	0	41,000,000	0
CRC FUNDING LLCCPABS4-2	07/14/17	07/14/17	07/14/17	100,000,000	100,000,000	0	100,000,000	0
CIESCO, LLCCPABS4-2	07/26/17	07/26/17	07/26/17	62,900,000	62,900,000	0	62,900,000	0
COOPERATIEVE RABOBANK UA/NY	07/26/17	07/26/17	07/26/17	250,000,000	250,000,000	0	250,000,000	0
RABOBANK NEDERLAND CP	07/27/17	07/27/17	07/27/17	50,000,000	50,000,000	0	50,000,000	0
CREDIT SUISSE, ZURICP	07/03/17	07/03/17	07/03/17	9,100,000	9,100,000	0	9,100,000	0
DZ BANK AG DEUTSCHECP4-2	07/03/17	07/03/17	07/03/17	25,000,000	25,000,000	0	25,000,000	0
DZ BANK AG DEUTSCHECP4-2	07/07/17	07/07/17	07/07/17	290,000,000	290,000,000	0	290,000,000	0
DZ BANK AG DEUTSCHECP4-2	07/10/17	07/10/17	07/10/17	450,000,000	450,000,000	0	450,000,000	0
DZ BANK AG DEUTSCHECP4-2	07/11/17	07/11/17	07/11/17	300,000,000	300,000,000	0	300,000,000	0
DZ BANK AG DEUTSCHECP4-2	07/12/17	07/12/17	07/12/17	455,000,000	455,000,000	0	455,000,000	0
DZ BANK AG DEUTSCHECP4-2	07/13/17	07/13/17	07/13/17	355,000,000	355,000,000	0	355,000,000	0
DZ BANK AG DEUTSCHECP4-2	07/14/17	07/14/17	07/14/17	455,000,000	455,000,000	0	455,000,000	0
DZ BANK AG DEUTSCHECP4-2	07/17/17	07/17/17	07/17/17	235,700,000	235,700,000	0	235,700,000	0
DZ BANK AG DEUTSCHECP4-2	07/18/17	07/18/17	07/18/17	335,900,000	335,900,000	0	335,900,000	0
DZ BANK AG DEUTSCHECP4-2	07/19/17	07/19/17	07/19/17	175,000,000	175,000,000	0	175,000,000	0
DZ BANK AG DEUTSCHECP4-2	07/20/17	07/20/17	07/20/17	210,500,000	210,500,000	0	210,500,000	0
DZ BANK AG DEUTSCHECP4-2	07/21/17	07/21/17	07/21/17	235,700,000	235,700,000	0	235,700,000	0
DZ BANK AG DEUTSCHECP4-2	07/24/17	07/24/17	07/24/17	235,400,000	235,400,000	0	235,400,000	0
DZ BANK AG DEUTSCHECP4-2	07/25/17	07/25/17	07/25/17	235,600,000	235,600,000	0	235,600,000	0
DZ BANK AG DEUTSCHECP4-2	07/31/17	07/31/17	07/31/17	250,000,000	250,000,000	0	250,000,000	0
GOTHAM FUNDING CORPCPABS4	07/07/17	07/07/17	07/07/17	83,000,000	83,000,000	0	83,000,000	0
GOTHAM FUNDING CORPCPABS4	07/10/17	07/10/17	07/10/17	90,000,000	90,000,000	0	90,000,000	0
GOTHAM FUNDING CORPCPABS4	07/21/17	07/21/17	07/21/17	50,000,000	50,000,000	0	50,000,000	0
GOTHAM FUNDING CORPCPABS4	07/24/17	07/24/17	07/24/17	75,000,000	75,000,000	0	75,000,000	0
ING US FUNDING LLC	07/06/17	07/06/17	07/06/17	83,000,000	83,000,000	0	83,000,000	0
JP MORGAN SECURITIES LLC	07/31/17	07/31/17	07/31/17	70,000,000	70,000,000	0	70,000,000	0
J.P. MORGAN SECURITCP	07/28/17	07/28/17	07/28/17	20,000,000	20,000,000	0	20,000,000	0
KAISER FOUNDATION HCP	07/13/17	07/13/17	07/13/17	46,500,000	46,500,000	0	46,500,000	0
LMA-AMERICAS LLCCPABS4-2	07/03/17	07/03/17	07/03/17	190,200,000	190,200,000	0	190,200,000	0
LMA-AMERICAS LLCCPABS4-2	07/05/17	07/05/17	07/05/17	54,150,000	54,150,000	0	54,150,000	0
LMA-AMERICAS LLCCPABS4-2	07/06/17	07/06/17	07/06/17	81,900,000	81,900,000	0	81,900,000	0
LMA-AMERICAS LLCCPABS4-2	07/07/17	07/07/17	07/07/17	170,000,000	170,000,000	0	170,000,000	0
LMA-AMERICAS LLCCPABS4-2	07/10/17	07/10/17	07/10/17	160,000,000	160,000,000	0	160,000,000	0
LMA-AMERICAS LLCCPABS4-2	07/11/17	07/11/17	07/11/17	240,000,000	240,000,000	0	240,000,000	0
LMA-AMERICAS LLCCPABS4-2	07/12/17	07/12/17	07/12/17	193,000,000	193,000,000	0	193,000,000	0
LMA-AMERICAS LLCCPABS4-2	07/13/17	07/13/17	07/13/17	175,000,000	175,000,000	0	175,000,000	0
LMA-AMERICAS LLCCPABS4-2	07/18/17	07/18/17	07/18/17	220,000,000	220,000,000	0	220,000,000	0
LMA-AMERICAS LLCCPABS4-2	07/19/17	07/19/17	07/19/17	300,650,000	300,650,000	0	300,650,000	0
LMA-AMERICAS LLCCPABS4-2	07/20/17	07/20/17	07/20/17	180,300,000	180,300,000	0	180,300,000	0
LMA-AMERICAS LLCCPABS4-2	07/21/17	07/21/17	07/21/17	144,400,000	144,400,000	0	144,400,000	0
LMA-AMERICAS LLCCPABS4-2	07/24/17	07/24/17	07/24/17	144,100,000	144,100,000	0	144,100,000	0
LMA-AMERICAS LLCCPABS4-2	07/25/17	07/25/17	07/25/17	144,300,000	144,300,000	0	144,300,000	0
LMA-AMERICAS LLCCPABS4-2	07/26/17	07/26/17	07/26/17	188,100,000	188,100,000	0	188,100,000	0
LMA-AMERICAS LLCCPABS4-2	07/27/17	07/27/17	07/27/17	144,500,000	144,500,000	0	144,500,000	0
LMA-AMERICAS LLCCPABS4-2	07/28/17	07/28/17	07/28/17	225,000,000	225,000,000	0	225,000,000	0
LMA-AMERICAS LLCCPABS4-2	07/31/17	07/31/17	07/31/17	225,700,000	225,700,000	0	225,700,000	0
MANHATTAN ASSET FUNCPABS4	07/06/17	07/06/17	07/06/17	75,600,000	75,600,000	0	75,600,000	0
MANHATTAN ASSET FUNCPABS4	07/26/17	07/26/17	07/26/17	113,000,000	113,000,000	0	113,000,000	0
MIZUHO BANK LTD,CDYAN	07/28/17	07/28/17	07/28/17	299,400,000	299,400,000	0	299,400,000	0
NEDERLANDSE WATERSCCP4-2	07/17/17	07/17/17	07/17/17	11,200,000	11,200,000	0	11,200,000	0
OLD LINE FUNDING, LCPABS4	07/14/17	07/14/17	07/14/17	44,100,000	44,100,000	0	44,100,000	0
OLD LINE FUNDING, LCPABS4	07/17/17	07/17/17	07/17/17	40,000,000	40,000,000	0	40,000,000	0
SOCIETE GENERALE, PCP4-2	07/21/17	07/21/17	07/21/17	175,000,000	175,000,000	0	175,000,000	0
SOCIETE GENERALE, PCP4-2	07/25/17	07/25/17	07/25/17	100,000,000	100,000,000	0	100,000,000	0
SOCIETE GENERALE, PCP4-2	07/26/17	07/26/17	07/26/17	200,000,000	200,000,000	0	200,000,000	0
SOCIETE GENERALE, PCP4-2	07/27/17	07/27/17	07/27/17	200,000,000	200,000,000	0	200,000,000	0
STARBIRD FUNDING COCPABS4	07/06/17	07/06/17	07/06/17	218,900,000	218,900,000	0	218,900,000	0
STARBIRD FUNDING COCPABS4	07/07/17	07/07/17	07/07/17	100,000,000	100,000,000	0	100,000,000	0

TRADING ACTIVITY FOR JULY 2017

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
STARBIRD FUNDING COCPABS4	07/10/17	07/10/17	07/10/17	100,000,000	100,000,000	0	100,000,000	0
STARBIRD FUNDING COCPABS4	07/11/17	07/11/17	07/11/17	143,489,000	143,489,000	0	143,489,000	0
STARBIRD FUNDING COCPABS4	07/12/17	07/12/17	07/12/17	115,000,000	115,000,000	0	115,000,000	0
STARBIRD FUNDING COCPABS4	07/13/17	07/13/17	07/13/17	165,000,000	165,000,000	0	165,000,000	0
STARBIRD FUNDING COCPABS4	07/14/17	07/14/17	07/14/17	245,000,000	245,000,000	0	245,000,000	0
STARBIRD FUNDING COCPABS4	07/17/17	07/17/17	07/17/17	192,400,000	192,400,000	0	192,400,000	0
STARBIRD FUNDING COCPABS4	07/18/17	07/18/17	07/18/17	142,600,000	142,600,000	0	142,600,000	0
STARBIRD FUNDING COCPABS4	07/19/17	07/19/17	07/19/17	142,100,000	142,100,000	0	142,100,000	0
STARBIRD FUNDING COCPABS4	07/20/17	07/20/17	07/20/17	92,200,000	92,200,000	0	92,200,000	0
STARBIRD FUNDING COCPABS4	07/21/17	07/21/17	07/21/17	142,400,000	142,400,000	0	142,400,000	0
STARBIRD FUNDING COCPABS4	07/24/17	07/24/17	07/24/17	142,100,000	142,100,000	0	142,100,000	0
STARBIRD FUNDING COCPABS4	07/25/17	07/25/17	07/25/17	167,300,000	167,300,000	0	167,300,000	0
STARBIRD FUNDING COCPABS4	07/26/17	07/26/17	07/26/17	67,300,000	67,300,000	0	67,300,000	0
STARBIRD FUNDING COCPABS4	07/27/17	07/27/17	07/27/17	117,500,000	117,500,000	0	117,500,000	0
STARBIRD FUNDING COCPABS4	07/28/17	07/28/17	07/28/17	192,500,000	192,500,000	0	192,500,000	0
STARBIRD FUNDING COCPABS4	07/31/17	07/31/17	07/31/17	119,000,000	119,000,000	0	119,000,000	0
SUMITOMO MITSUI BANKING CORP	07/11/17	07/11/17	07/11/17	10,506,000	10,506,000	0	10,506,000	0
SUMITOMO MITSUI TRUCDYAN	07/03/17	07/03/17	07/03/17	30,000,000	30,000,000	0	30,000,000	0
SUMITOMO MITSUI TRUCDYAN	07/05/17	07/05/17	07/05/17	390,000,000	390,000,000	0	390,000,000	0
SUMITOMO MITSUI TRUCDYAN	07/06/17	07/06/17	07/06/17	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	07/19/17	07/19/17	07/19/17	200,000,000	200,000,000	0	200,000,000	0
THUNDER BAY FUNDINGCP4-2	07/20/17	07/20/17	07/20/17	25,000,000	25,000,000	0	25,000,000	0
TORONTO DOMINION BACDYAN	07/24/17	07/24/17	07/24/17	20,000,000	20,000,000	0	20,000,000	0
TOYOTA CREDIT CANADCP	07/21/17	07/21/17	07/21/17	24,500,000	24,500,000	0	24,500,000	0
MIZUHO TRIPARTY	07/03/17	07/03/17	07/03/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	07/03/17	07/03/17	07/03/17	15,000,000	15,000,000	0	15,000,000	0
MIZUHO TRIPARTY	07/05/17	07/05/17	07/05/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	07/05/17	07/05/17	07/05/17	20,000,000	20,000,000	0	20,000,000	0
MIZUHO TRIPARTY	07/06/17	07/06/17	07/06/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	07/06/17	07/06/17	07/06/17	197,000,000	197,000,000	0	197,000,000	0
MIZUHO TRIPARTY	07/07/17	07/07/17	07/07/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	07/07/17	07/07/17	07/07/17	180,000,000	180,000,000	0	180,000,000	0
MIZUHO TRIPARTY	07/10/17	07/10/17	07/10/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	07/10/17	07/10/17	07/10/17	225,000,000	225,000,000	0	225,000,000	0
MIZUHO TRIPARTY	07/11/17	07/11/17	07/11/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	07/11/17	07/11/17	07/11/17	305,000,000	305,000,000	0	305,000,000	0
MIZUHO TRIPARTY	07/12/17	07/12/17	07/12/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	07/12/17	07/12/17	07/12/17	295,000,000	295,000,000	0	295,000,000	0
MIZUHO TRIPARTY	07/13/17	07/13/17	07/13/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	07/13/17	07/13/17	07/13/17	230,000,000	230,000,000	0	230,000,000	0
MIZUHO TRIPARTY	07/14/17	07/14/17	07/14/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	07/14/17	07/14/17	07/14/17	192,000,000	192,000,000	0	192,000,000	0
MIZUHO TRIPARTY	07/17/17	07/17/17	07/17/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	07/17/17	07/17/17	07/17/17	280,000,000	280,000,000	0	280,000,000	0
MIZUHO TRIPARTY	07/18/17	07/18/17	07/18/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	07/18/17	07/18/17	07/18/17	200,000,000	200,000,000	0	200,000,000	0
MIZUHO TRIPARTY	07/19/17	07/19/17	07/19/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	07/19/17	07/19/17	07/19/17	210,000,000	210,000,000	0	210,000,000	0
MIZUHO TRIPARTY	07/20/17	07/20/17	07/20/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	07/20/17	07/20/17	07/20/17	180,000,000	180,000,000	0	180,000,000	0
MIZUHO TRIPARTY	07/21/17	07/21/17	07/21/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	07/21/17	07/21/17	07/21/17	190,000,000	190,000,000	0	190,000,000	0
MIZUHO TRIPARTY	07/24/17	07/24/17	07/24/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	07/24/17	07/24/17	07/24/17	260,000,000	260,000,000	0	260,000,000	0
MIZUHO TRIPARTY	07/25/17	07/25/17	07/25/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	07/25/17	07/25/17	07/25/17	195,000,000	195,000,000	0	195,000,000	0
MIZUHO TRIPARTY	07/26/17	07/26/17	07/26/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	07/26/17	07/26/17	07/26/17	170,000,000	170,000,000	0	170,000,000	0

TRADING ACTIVITY FOR JULY 2017

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
MIZUHO TRIPARTY	07/27/17	07/27/17	07/27/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	07/27/17	07/27/17	07/27/17	305,000,000	305,000,000	0	305,000,000	0
MIZUHO TRIPARTY	07/28/17	07/28/17	07/28/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	07/28/17	07/28/17	07/28/17	215,000,000	215,000,000	0	215,000,000	0
MIZUHO TRIPARTY	07/31/17	07/31/17	07/31/17	15,000,000	15,000,000	0	15,000,000	0
BANK OF AMERICA TRIPARTY	07/31/17	07/31/17	07/31/17	180,000,000	180,000,000	0	180,000,000	0
STANDARD CHARTERED TD 1.13 20170703	07/03/17	07/03/17	07/03/17	270,000,000	270,000,000	0	270,000,000	0
SVENSKA HANDELSBANKTD CAY 1.06 20170703	07/03/17	07/03/17	07/03/17	450,000,000	450,000,000	0	450,000,000	0
STANDARD CHARTERED TD 1.13 20170707	07/07/17	07/07/17	07/07/17	195,000,000	195,000,000	0	195,000,000	0
STANDARD CHARTERED TD 1.18 20170710	07/10/17	07/10/17	07/10/17	270,000,000	270,000,000	0	270,000,000	0
SVENSKA HANDELSBANKTD CAY 1.16 20170705	07/05/17	07/05/17	07/05/17	450,000,000	450,000,000	0	450,000,000	0
SVENSKA HANDELSBANKTD CAY 1.16 20170706	07/06/17	07/06/17	07/06/17	450,000,000	450,000,000	0	450,000,000	0
SVENSKA HANDELSBANKTD CAY 1.16 20170707	07/07/17	07/07/17	07/07/17	450,000,000	450,000,000	0	450,000,000	0
SVENSKA HANDELSBANKTD CAY 1.16 20170710	07/10/17	07/10/17	07/10/17	450,000,000	450,000,000	0	450,000,000	0
SVENSKA HANDELSBANKTD CAY 1.16 20170711	07/11/17	07/11/17	07/11/17	450,000,000	450,000,000	0	450,000,000	0
STANDARD CHARTERED TD 1.18 20170717	07/17/17	07/17/17	07/17/17	300,000,000	300,000,000	0	300,000,000	0
SVENSKA HANDELSBANKTD CAY 1.16 20170712	07/12/17	07/12/17	07/12/17	460,000,000	460,000,000	0	460,000,000	0
SVENSKA HANDELSBANKTD CAY 1.16 20170713	07/13/17	07/13/17	07/13/17	460,000,000	460,000,000	0	460,000,000	0
SVENSKA HANDELSBANKTD CAY 1.16 20170714	07/14/17	07/14/17	07/14/17	460,000,000	460,000,000	0	460,000,000	0
SVENSKA HANDELSBANKTD CAY 1.16 20170717	07/17/17	07/17/17	07/17/17	450,000,000	450,000,000	0	450,000,000	0
SVENSKA HANDELSBANKTD CAY 1.16 20170718	07/18/17	07/18/17	07/18/17	450,000,000	450,000,000	0	450,000,000	0
STANDARD CHARTERED TD 1.18 20170724	07/24/17	07/24/17	07/24/17	300,000,000	300,000,000	0	300,000,000	0
SVENSKA HANDELSBANKTD CAY 1.16 20170719	07/19/17	07/19/17	07/19/17	460,000,000	460,000,000	0	460,000,000	0
SVENSKA HANDELSBANKTD CAY 1.16 20170720	07/20/17	07/20/17	07/20/17	460,000,000	460,000,000	0	460,000,000	0
SVENSKA HANDELSBANKTD CAY 1.16 20170721	07/21/17	07/21/17	07/21/17	460,000,000	460,000,000	0	460,000,000	0
SVENSKA HANDELSBANKTD CAY 1.16 20170724	07/24/17	07/24/17	07/24/17	460,000,000	460,000,000	0	460,000,000	0
SVENSKA HANDELSBANKTD CAY 1.16 20170725	07/25/17	07/25/17	07/25/17	460,000,000	460,000,000	0	460,000,000	0
STANDARD CHARTERED TD 1.18 20170731	07/31/17	07/31/17	07/31/17	300,000,000	300,000,000	0	300,000,000	0
SVENSKA HANDELSBANKTD CAY 1.16 20170726	07/26/17	07/26/17	07/26/17	450,000,000	450,000,000	0	450,000,000	0
SVENSKA HANDELSBANKTD CAY 1.16 20170727	07/27/17	07/27/17	07/27/17	450,000,000	450,000,000	0	450,000,000	0
SVENSKA HANDELSBANKTD CAY 1.16 20170728	07/28/17	07/28/17	07/28/17	450,000,000	450,000,000	0	450,000,000	0
SVENSKA HANDELSBANKTD CAY 1.16 20170731	07/31/17	07/31/17	07/31/17	450,000,000	450,000,000	0	450,000,000	0
<i>Total Maturities</i>				30,951,525,000	30,951,525,000	0	30,951,525,000	0
<i>Sells</i>								
CANADIAN IMPERIAL BCDYAN	08/08/17	07/05/17	07/05/17	47,000,000	46,999,752	224,543	47,224,295	1,090
UNIVERSITY OF ILLINOIS	04/01/44	07/20/17	07/20/17	7,415,000	7,415,000	4,075	7,419,075	0
DREYFUS GOVT CASH MGMT FUND	06/01/18	07/03/17	07/03/17	1,408,434	1,408,434	0	1,408,434	0
DREYFUS GOVT CASH MGMT FUND	06/01/18	07/03/17	07/03/17	1,262,936	1,262,936	0	1,262,936	0
DREYFUS GOVT CASH MGMT FUND	06/01/18	07/03/17	07/03/17	3,628,369	3,628,369	0	3,628,369	0
DREYFUS GOVT CASH MGMT FUND	06/01/18	07/07/17	07/07/17	540,415	540,415	0	540,415	0
DREYFUS GOVT CASH MGMT FUND	06/01/18	07/11/17	07/11/17	2,076,553	2,076,553	0	2,076,553	0
DREYFUS GOVT CASH MGMT FUND	06/01/18	07/12/17	07/12/17	2,235,374	2,235,374	0	2,235,374	0
DREYFUS GOVT CASH MGMT FUND	06/01/18	07/14/17	07/14/17	2,492,828	2,492,828	0	2,492,828	0
DREYFUS GOVT CASH MGMT FUND	06/01/18	07/20/17	07/20/17	414,229	414,229	0	414,229	0
DREYFUS GOVT CASH MGMT FUND	06/01/18	07/20/17	07/20/17	279,015	279,015	0	279,015	0
DREYFUS GOVT CASH MGMT FUND	06/01/18	07/20/17	07/20/17	2,230,767	2,230,767	0	2,230,767	0
DREYFUS GOVT CASH MGMT FUND	06/01/18	07/20/17	07/20/17	103,709	103,709	0	103,709	0
DREYFUS GOVT CASH MGMT FUND	06/01/18	07/20/17	07/20/17	1,788,063	1,788,063	0	1,788,063	0
DREYFUS GOVT CASH MGMT FUND	06/01/18	07/26/17	07/26/17	1,244,997	1,244,997	0	1,244,997	0
DREYFUS GOVT CASH MGMT FUND	06/01/18	07/26/17	07/26/17	1,130,143	1,130,143	0	1,130,143	0
DREYFUS GOVT CASH MGMT FUND	06/01/18	07/27/17	07/27/17	239,922	239,922	0	239,922	0
DREYFUS GOVT CASH MGMT FUND	06/01/18	07/27/17	07/27/17	10,261	10,261	0	10,261	0
DREYFUS GOVT CASH MGMT FUND	06/01/18	07/31/17	07/31/17	1,206,579	1,206,579	0	1,206,579	0
<i>Total Sells</i>				76,707,596	76,707,348	228,618	76,935,966	1,090



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