

Washington State Local Government Investment Pool

as of 02/28/2019

Settlement Date Basis

Par	Description	CUSIP	Amortized Value	Effective Maturity	Final Maturity	Fair Value	Category
500,000,000	Repurchase Agreements, Daiwa Capital Markets, 2.5800%	523-36141	500,000,000	03/01/2019	3/1/2019	500,000,000	Repurchase Agreement
100,000,000	Repurchase Agreements, Cantor Fitzgerald, 2.6000%	523-36143	100,000,000	03/01/2019	3/1/2019	100,000,000	Repurchase Agreement
250,000,000	Repurchase Agreements, Cantor Fitzgerald, 2.5200%	523-36144	250,000,000	03/01/2019	3/1/2019	250,000,000	Repurchase Agreement
900,000,000	Repurchase Agreements, Cantor Fitzgerald, 2.6000%	523-36412	900,000,000	03/01/2019	3/1/2019	900,000,000	Repurchase Agreement
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.2375%	912796QZ5	49,981,354	03/07/2019	3/7/2019	49,980,600	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.2370%	912796QZ5	49,981,358	03/07/2019	3/7/2019	49,980,600	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.2400%	912796QZ5	49,981,333	03/07/2019	3/7/2019	49,980,600	U.S. Treasury Bills
600,000,000	Term Repurchase Agreements, Cantor Fitzgerald, 2.4900%	523-36140	600,000,000	03/07/2019	3/7/2019	600,000,000	Repurchase Agreement
100,000,000	Supra - Discount Notes, IFC, 2.4700%	459516CU2	99,951,972	03/08/2019	3/8/2019	99,954,000	Supranational
100,000,000	Supra - Discount Notes, IFC, 2.4700%	459516CY4	99,924,528	03/12/2019	3/12/2019	99,927,000	Supranational
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.2700%	912796RB7	49,959,014	03/14/2019	3/14/2019	49,957,500	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.2700%	912796RB7	49,959,014	03/14/2019	3/14/2019	49,957,500	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.2700%	912796RB7	49,959,014	03/14/2019	3/14/2019	49,957,500	U.S. Treasury Bills
25,000,000	Certificate of Deposit, EastWest Bank, 2.5600%	523-34973	25,000,000	03/18/2019	3/18/2019	25,000,000	Certificate of Deposit
100,000,000	Agency Discount Notes, FHLB, 2.4000%	313384DE6	99,886,667	03/18/2019	3/18/2019	99,888,000	Government Agency
100,000,000	Agency Discount Notes, FHLB, 2.4000%	313384DE6	99,886,667	03/18/2019	3/18/2019	99,888,000	Government Agency
100,000,000	Agency Discount Notes, FHLB, 2.4000%	313384DE6	99,886,667	03/18/2019	3/18/2019	99,888,000	Government Agency
100,000,000	Agency Discount Notes, FHLB, 2.4000%	313384DF3	99,880,000	03/19/2019	3/19/2019	99,881,000	Government Agency
200,000,000	Agency Discount Notes, FHLB, 2.4000%	313384DF3	199,760,000	03/19/2019	3/19/2019	199,762,000	Government Agency
100,000,000	Agency Discount Notes, FHLB, 2.4000%	313384DG1	99,873,333	03/20/2019	3/20/2019	99,874,400	Government Agency
100,000,000	Agency Discount Notes, FHLB, 2.4000%	313384DG1	99,873,333	03/20/2019	3/20/2019	99,874,400	Government Agency
200,000,000	Agency Discount Notes, FHLB, 2.4000%	313384DG1	199,746,667	03/20/2019	3/20/2019	199,748,800	Government Agency
100,000,000	Agency Discount Notes, FHLB, 2.4000%	313384DG1	99,873,333	03/20/2019	3/20/2019	99,874,400	Government Agency
100,000,000	Agency Discount Notes, FHLB, 2.4000%	313384DG1	99,873,333	03/20/2019	3/20/2019	99,874,400	Government Agency
50,000,000	Agency Discount Notes, FHLB, 2.4000%	313384DG1	49,936,667	03/20/2019	3/20/2019	49,937,200	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.2900%	912796RC5	49,936,389	03/21/2019	3/21/2019	49,934,850	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.2900%	912796RC5	49,936,389	03/21/2019	3/21/2019	49,934,850	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.3100%	912796RC5	49,935,833	03/21/2019	3/21/2019	49,934,850	U.S. Treasury Bills
150,000,000	Supra - Discount Notes, IADB, 2.4400%	45818KDH2	149,796,667	03/21/2019	3/21/2019	149,802,000	Supranational
100,000,000	Supra - Discount Notes, IBRD, 2.4700%	459052DH6	99,862,778	03/21/2019	3/21/2019	99,868,000	Supranational
150,000,000	Supra - Discount Notes, IFC, 2.4600%	459516DH0	149,795,000	03/21/2019	3/21/2019	149,802,000	Supranational
100,000,000	Agency Discount Notes, FHLB, 2.4100%	313384DJ5	99,859,417	03/22/2019	3/22/2019	99,861,000	Government Agency
100,000,000	Agency Discount Notes, FHLB, 2.4100%	313384DJ5	99,859,417	03/22/2019	3/22/2019	99,861,000	Government Agency
100,000,000	Agency Discount Notes, FHLB, 2.4100%	313384DJ5	99,859,417	03/22/2019	3/22/2019	99,861,000	Government Agency

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Par	Description	CUSIP	Amortized Value	Effective Maturity	Final Maturity	Fair Value	Category
50,000,000	Supra - Floating Rate Notes, IBRD, 2.6400%	45905UT38	50,000,000	03/26/2019	3/26/2019	49,999,000	Supra Fed FRN - Act/360 Qtly Next
24,000,000	Certificate of Deposit, UniBank, 2.6200%	523-35856	24,000,000	03/27/2019	3/27/2019	24,000,000	Certificate of Deposit
100,000,000	U.S. Treasury Bills, U.S. Treasury, 2.3750%	912796UV9	99,788,889	04/02/2019	4/2/2019	99,785,500	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 2.3950%	912796UV9	99,787,111	04/02/2019	4/2/2019	99,785,500	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4650%	912796RD3	99,767,195	04/04/2019	4/4/2019	99,777,600	U.S. Treasury Bills
50,000,000	Supra - Floating Rate Notes, IBRD, 2.5500%	45905UG32	50,000,000	04/05/2019	4/5/2019	49,990,000	Supra Fed FRN - Act/360 - Qtly - Ne
100,000,000	Supra - Discount Notes, IADB, 2.5000%	45818KEB4	99,736,109	04/08/2019	4/8/2019	99,746,000	Supranational
150,000,000	Supra - Discount Notes, IFC, 2.5000%	459516EE6	149,572,917	04/11/2019	4/11/2019	149,589,000	Supranational
50,000,000	4Agency Variable Rate Notes, FFCB, 2.5697%	3133EHFF5	49,999,423	03/05/2019	4/12/2019	50,006,500	Government Agency
25,000,000	Certificate of Deposit, Cathay Bank, 2.6800%	523-35179	25,000,000	04/29/2019	4/29/2019	25,000,000	Certificate of Deposit
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4350%	912796RJ0	49,790,319	05/02/2019	5/2/2019	49,794,000	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 2.3850%	912796RJ0	99,589,250	05/02/2019	5/2/2019	99,588,000	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4530%	912796RP6	49,764,921	05/09/2019	5/9/2019	49,770,000	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4530%	912796RP6	49,764,921	05/09/2019	5/9/2019	49,770,000	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 2.3880%	912796RP6	99,542,300	05/09/2019	5/9/2019	99,540,000	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 2.3920%	912796RP6	99,541,534	05/09/2019	5/9/2019	99,540,000	U.S. Treasury Bills
50,000,000	Supra - Floating Rate Notes, IBRD, 2.6500%	45905U7K4	50,000,000	05/10/2019	5/10/2019	49,997,000	Supra Fed FRN - Act/360 - Qtly - Ne
50,000,000	4Supra - Variables, IBRD, 2.4943%	45905UU28	50,000,000	05/13/2019	5/13/2019	49,997,000	Supranational
100,000,000	Supra - Bullets, IADB, 1.0000%	458182DX7	99,671,263	05/13/2019	5/13/2019	99,680,700	Supranational
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4730%	912796RQ4	49,738,961	05/16/2019	5/16/2019	49,747,700	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4730%	912796RQ4	49,738,961	05/16/2019	5/16/2019	49,747,700	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4050%	912796RQ4	99,492,277	05/16/2019	5/16/2019	99,495,400	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 2.3970%	912796QH5	99,447,359	05/23/2019	5/23/2019	99,447,800	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 2.3970%	912796QH5	99,447,359	05/23/2019	5/23/2019	99,447,800	U.S. Treasury Bills
200,000,000	Agency Discount Notes, FHLB, 2.4230%	313384GE3	198,801,961	05/29/2019	5/29/2019	198,803,400	Government Agency
200,000,000	Agency Discount Notes, FHLB, 2.4230%	313384GE3	198,801,961	05/29/2019	5/29/2019	198,803,400	Government Agency
114,000,000	Agency Discount Notes, FHLB, 2.4230%	313384GE3	113,317,118	05/29/2019	5/29/2019	113,317,938	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4750%	912796RR2	49,690,625	05/30/2019	5/30/2019	49,700,300	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4750%	912796RR2	49,690,625	05/30/2019	5/30/2019	49,700,300	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4180%	912796RR2	99,395,500	05/30/2019	5/30/2019	99,400,600	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4170%	912796RR2	99,395,750	05/30/2019	5/30/2019	99,400,600	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4130%	912796RR2	99,396,750	05/30/2019	5/30/2019	99,400,600	U.S. Treasury Bills
50,000,000	3Agency Floating Rate Notes, FFCB, 2.4100%	3133EHTK9	49,999,260	03/01/2019	6/3/2019	49,988,000	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4930%	912796RS0	49,664,138	06/06/2019	6/6/2019	49,676,550	U.S. Treasury Bills

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50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4930%	912796RS0	49,664,138	06/06/2019	6/6/2019	49,676,550	U.S. Treasury Bills
50,000,000	Agency Discount Notes, FHLB, 2.5000%	313384GP8	49,659,722	06/07/2019	6/7/2019	49,668,000	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4875%	912796RU5	49,640,695	06/13/2019	6/13/2019	49,653,700	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4870%	912796RU5	49,640,767	06/13/2019	6/13/2019	49,653,700	U.S. Treasury Bills
15,000,000	Certificate of Deposit, First Federal Savings & Loan, 2.5200%	523-34481	15,000,000	06/17/2019	6/17/2019	15,000,000	Certificate of Deposit
50,000,000	3 Agency Floating Rate Notes, FFCB, 2.4200%	3133EHPR8	50,000,000	03/01/2019	6/27/2019	49,985,000	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4910%	912796RV3	49,591,753	06/27/2019	6/27/2019	49,606,650	U.S. Treasury Bills
4,681	IB Bank Deposit, US Bank, 1.4500%	523-14483	4,681	03/01/2019		4,681	Bank Deposits
692,984,049	IB Bank Deposit, Key Bank, 2.5000%	523-16378	692,984,049	03/01/2019		692,984,049	Bank Deposits
120,238,668	NOW accounts, EastWest Bank, 2.5000%	523-18461	120,238,668	03/01/2019		120,238,668	Bank Deposits
164,074,784	IB Bank Deposit, Umpqua Bank, 2.5000%	523-21425	164,074,784	03/01/2019		164,074,784	Bank Deposits
205,202,683	IB Bank Deposit, Washington Federal, 2.5000%	523-25454	205,202,683	03/01/2019		205,202,683	Bank Deposits
93,291,916	IB Bank Deposit, Heritage Bank, 2.5000%	523-27328	93,291,916	03/01/2019		93,291,916	Bank Deposits
153,316,821	IB Bank Deposit, Homestreet Bank, 2.5700%	523-33596	153,316,821	03/01/2019		153,316,821	Bank Deposits
126,634,387	NOW accounts, Opus Bank, 2.5000%	523-34174	126,634,387	03/01/2019		126,634,387	Bank Deposits
454,336,069	IB Bank Deposit, Bank of America, 2.5000%	523-34574	454,336,069	03/01/2019		454,336,069	Bank Deposits
679,089,171	IB Bank Deposit, Wells Fargo, 2.5000%	523-35670	679,089,171	03/01/2019		679,089,171	Bank Deposits
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4950%	912796RW1	49,563,375	07/05/2019	7/5/2019	49,579,550	U.S. Treasury Bills
54,250,000	Certificate of Deposit - TCD, Office of the State Treasurer, 2.6900%	523-35912	54,250,000	07/10/2019	7/10/2019	54,250,000	Certificate of Deposit - TCD
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4620%	912796RZ4	49,548,633	07/11/2019	7/11/2019	49,559,950	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4710%	912796RZ4	49,546,983	07/11/2019	7/11/2019	49,559,950	U.S. Treasury Bills
50,000,000	3 Agency Floating Rate Notes, FFCB, 2.4200%	3133EHRH8	49,998,106	03/01/2019	7/17/2019	49,980,500	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.3330%	912796QR3	49,549,601	07/18/2019	7/18/2019	49,534,250	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4625%	912796QR3	49,524,601	07/18/2019	7/18/2019	49,534,250	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4610%	912796QR3	49,524,890	07/18/2019	7/18/2019	49,534,250	U.S. Treasury Bills
50,000,000	4 Supra - Variables, IBRD, 2.6426%	45905UK78	49,995,745	07/19/2019	7/19/2019	49,986,500	Supranational
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4525%	912796SA8	49,502,688	07/25/2019	7/25/2019	49,511,800	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4530%	912796SA8	49,502,586	07/25/2019	7/25/2019	49,511,800	U.S. Treasury Bills
50,000,000	Supra - Bullets, IBRD, 1.2500%	459058EV1	49,718,938	07/26/2019	7/26/2019	49,736,500	Supranational
50,000,000	Supra - Bullets, IBRD, 1.2500%	459058EV1	49,735,520	07/26/2019	7/26/2019	49,736,500	Supranational
40,000,000	Certificate of Deposit, Cathay Bank, 2.6700%	523-35983	40,000,000	07/29/2019	7/29/2019	40,000,000	Certificate of Deposit
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4620%	912796SB6	49,476,825	08/01/2019	8/1/2019	49,486,800	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4630%	912796SB6	49,476,613	08/01/2019	8/1/2019	49,486,800	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4210%	912796SC4	49,462,000	08/08/2019	8/8/2019	49,461,100	U.S. Treasury Bills

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50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4400%	912796SC4	49,457,778	08/08/2019	8/8/2019	49,461,100	U.S. Treasury Bills
100,000,000	4Agency Variable Rate Notes, FHLB, 2.4570%	3130AFCQ8	100,000,000	03/11/2019	8/9/2019	99,982,000	Government Agency
50,000,000	Supra - Bullets, IBRD, 0.8760%	459058FK4	49,570,465	08/15/2019	8/15/2019	49,612,350	Supranational
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4470%	912796QV4	49,432,432	08/15/2019	8/15/2019	49,436,400	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4360%	912796QV4	49,434,983	08/15/2019	8/15/2019	49,436,400	U.S. Treasury Bills
50,000,000	3Agency Floating Rate Notes, FFCB, 2.4200%	3133EHVD2	50,000,000	03/01/2019	8/16/2019	49,973,500	Government Agency
25,000,000	4Supra - Variables, IBRD, 2.4300%	45905UL51	24,989,357	08/21/2019	8/21/2019	24,990,500	Supranational
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4530%	912796SE0	49,407,192	08/22/2019	8/22/2019	49,411,550	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4500%	912796SE0	49,407,917	08/22/2019	8/22/2019	49,411,550	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4480%	912796SE0	49,408,400	08/22/2019	8/22/2019	49,411,550	U.S. Treasury Bills
25,000,000	4Supra - Variables, IBRD, 2.4300%	45905UL28	24,987,978	08/23/2019	8/23/2019	25,003,500	Supranational
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4630%	912796SF7	49,380,829	08/29/2019	8/29/2019	49,386,000	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4600%	912796SF7	49,381,583	08/29/2019	8/29/2019	49,386,000	U.S. Treasury Bills
50,000,000	3Agency Floating Rate Notes, FFCB, 2.4200%	3133EHYK3	49,998,657	03/01/2019	9/13/2019	49,978,500	Government Agency
25,000,000	U.S. Treasury Bills, U.S. Treasury, 2.5830%	912796RF8	24,599,994	10/10/2019	10/10/2019	24,620,600	U.S. Treasury Bills
50,000,000	Supra - Bullets, IADB, 1.2500%	4581X0CR7	49,495,718	10/15/2019	10/15/2019	49,577,000	Supranational
50,000,000	3Agency Floating Rate Notes, FFCB, 2.4200%	3133EHK28	50,000,000	03/01/2019	10/23/2019	49,954,000	Government Agency
33,000,000	3Agency Floating Rate Notes, FFCB, 2.4150%	3133EH4U4	33,000,000	03/01/2019	10/28/2019	32,988,120	Government Agency
50,000,000	3Agency Floating Rate Notes, FFCB, 2.5700%	3133EJQR3	49,996,693	03/01/2019	10/29/2019	50,016,500	Government Agency
50,000,000	SOFR Floating Rate Notes, FNMA, 2.4400%	3135G0U68	50,000,000	10/30/2019	10/30/2019	50,011,500	SOFR Floater - Actual/360 - quarterl
50,000,000	U.S. Treasury Coupons, U.S. Treasury, 1.5000%	912828F62	49,604,619	10/31/2019	10/31/2019	49,654,300	U.S. Treasury
50,000,000	U.S. Treasury Coupons, U.S. Treasury, 1.5000%	912828F62	49,629,516	10/31/2019	10/31/2019	49,654,300	U.S. Treasury
50,000,000	U.S. Treasury Coupons, U.S. Treasury, 1.5000%	912828F62	49,658,347	10/31/2019	10/31/2019	49,654,300	U.S. Treasury
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.6450%	912796RM3	49,077,924	11/07/2019	11/7/2019	49,147,650	U.S. Treasury Bills
50,000,000	3Agency Floating Rate Notes, FFCB, 2.4200%	3133EHR96	50,000,000	03/01/2019	11/15/2019	49,935,500	Government Agency
50,000,000	4Agency Variable Rate Notes, FFCB, 2.4538%	3133EHY80	49,999,007	03/04/2019	12/4/2019	49,986,500	Government Agency
50,000,000	3Agency Floating Rate Notes, FFCB, 2.5900%	3133EJRK7	49,996,102	03/01/2019	12/11/2019	50,039,000	Government Agency
50,000,000	3Agency Floating Rate Notes, FFCB, 2.4300%	3133EH2Z5	49,998,002	03/01/2019	12/18/2019	49,927,500	Government Agency
50,000,000	3Agency Floating Rate Notes, FFCB, 2.4350%	3133EH4P5	49,981,492	03/01/2019	12/26/2019	49,926,500	Government Agency
50,000,000	3Agency Floating Rate Notes, FFCB, 2.4250%	3133EH5M1	49,997,898	03/01/2019	1/3/2020	49,989,350	Government Agency
50,000,000	3Agency Floating Rate Notes, FFCB, 2.4500%	3133EH6D0	49,997,850	03/01/2019	1/9/2020	49,960,500	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.5270%	912796RY7	48,824,243	01/30/2020	1/30/2020	48,858,450	U.S. Treasury Bills
50,000,000	3Agency Floating Rate Notes, FFCB, 2.5800%	3133EJX8	49,995,299	03/01/2019	2/10/2020	50,015,000	Government Agency
50,000,000	4Agency Variable Rate Notes, FFCB, 2.4769%	3133EHQX4	49,996,012	03/11/2019	2/10/2020	49,994,500	Government Agency

Washington State Local Government Investment Pool

as of 02/28/2019

Settlement Date Basis

Par	Description	CUSIP	Amortized Value	Effective Maturity	Final Maturity	Fair Value	Category
32,000,000	3 Agency Floating Rate Notes, FFCB, 2.5200%	3133EJLJ6	31,996,911	03/01/2019	2/18/2020	32,015,424	Government Agency
27,000,000	3 Agency Floating Rate Notes, FFCB, 2.5200%	3133EJLJ6	26,997,393	03/01/2019	2/18/2020	27,013,014	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 2.4449%	3133EJL98	49,992,015	03/25/2019	2/25/2020	49,990,500	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4870%	912796SD2	48,746,138	02/27/2020	2/27/2020	48,758,500	U.S. Treasury Bills
50,000,000	3 Agency Floating Rate Notes, FFCB, 2.5400%	3133EJGC7	49,994,829	03/01/2019	3/13/2020	49,993,500	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 2.5400%	3133EJQD4	49,997,356	03/01/2019	3/23/2020	50,053,000	Government Agency
25,000,000	4 Agency Variable Rate Notes, FFCB, 2.5224%	3133EJLW7	24,997,107	04/23/2019	4/23/2020	24,979,250	Government Agency
27,000,000	4 Agency Variable Rate Notes, FFCB, 2.5224%	3133EJLW7	26,996,876	04/23/2019	4/23/2020	26,977,590	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 2.4141%	3133EJXY0	50,000,000	03/27/2019	4/27/2020	49,973,000	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 2.6200%	3133EJNP0	49,998,233	03/01/2019	5/7/2020	50,023,000	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 2.4488%	3133EJPA1	50,000,000	03/14/2019	5/14/2020	49,982,500	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 2.4430%	3133EJQL6	49,981,953	03/29/2019	5/29/2020	49,977,500	Government Agency
50,000,000	SOFR Floating Rate Notes, FHLB, 2.4800%	3130AFK30	50,000,000	06/10/2020	6/10/2020	49,980,500	SOFR Floater - Actual/360 - quarterl
50,000,000	3 Agency Floating Rate Notes, FFCB, 2.5400%	3133EJTD1	50,000,000	03/01/2019	6/29/2020	49,980,500	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 2.5500%	3133EJUY3	49,989,680	03/01/2019	7/20/2020	49,986,000	Government Agency
23,000,000	3 Agency Floating Rate Notes, FFCB, 2.5500%	3133EJUY3	22,993,499	03/01/2019	7/20/2020	22,993,560	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 2.5100%	3133EJS42	49,996,393	03/01/2019	8/13/2020	49,997,000	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 2.5300%	3133EJXC8	50,000,000	03/01/2019	8/17/2020	50,011,000	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 2.4904%	3133EJ3G2	49,974,967	03/19/2019	8/19/2020	50,011,000	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 2.5700%	3133EJXX2	49,992,544	03/01/2019	8/27/2020	50,007,500	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 2.5250%	3133EJYH6	50,000,000	03/01/2019	9/4/2020	50,004,000	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 2.5300%	3133EJL23	50,000,000	03/01/2019	10/23/2020	49,997,500	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 2.5580%	3133EJ4D8	50,000,000	03/28/2019	12/28/2020	50,018,500	Government Agency
50,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 2.5347%	9128285Y2	49,970,254	03/05/2019	1/31/2021	49,967,550	U.S. Treasury FRN

Current Assets: 14,378,423,229

¹ WAM: 42 Days² WAL: 92 Days¹ WAM = Weighted average maturity, calculated using the Effective maturity based on settlement date² WAL = Weighted average life, calculated using Final maturity based on settlement date³ FRN = Floating Rate Note, which has no established reset dates, therefore defining the effective maturity as the next reset date, which is the next business day⁴ VRN = Variable Rate Note, which has an established reset date, therefore defining the effective maturity as the next reset date.