

Washington State Local Government Investment Pool

as of 04/30/2020

Settlement Date Basis

Par	Description	CUSIP	Amortized Value	Effective Maturity	Final Maturity	Fair Value	Category
600,000,000	Repurchase Agreements, Jefferies and Company, Inc., 0.0700%	523-38114	600,000,000	05/01/2020	5/1/2020	600,000,000	Repurchase Agreement
450,000,000	Repurchase Agreements, Daiwa Capital Markets, 0.0700%	523-38115	450,000,000	05/01/2020	5/1/2020	450,000,000	Repurchase Agreement
125,000,000	Repurchase Agreements, Societe Generale, 0.0600%	523-38116	125,000,000	05/01/2020	5/1/2020	125,000,000	Repurchase Agreement
100,000,000	Agency Discount Notes, FHLB, 1.5700%	313384WK1	99,986,917	05/04/2020	5/4/2020	99,999,250	Government Agency
500,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0900%	9127962K4	499,995,000	05/05/2020	5/5/2020	499,997,360	U.S. Treasury Bills
100,000,000	Agency Discount Notes, FHLB, 1.5700%	313384WM7	99,978,195	05/06/2020	5/6/2020	99,998,750	Government Agency
50,000,000	Agency Floating Rate Notes, FFCB, 0.3700%	3133EJNP0	49,999,976	05/01/2020	5/7/2020	50,000,757	Government Agency
150,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5500%	912796TT6	149,961,250	05/07/2020	5/7/2020	149,998,625	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5450%	912796TT6	99,974,250	05/07/2020	5/7/2020	99,999,083	U.S. Treasury Bills
50,000,000	Supra - Bullets, IADB, 1.6250%	4581X0CX4	49,995,533	05/12/2020	5/12/2020	50,027,200	Supranational
25,000,000	Supra - Bullets, IADB, 1.6250%	4581X0CX4	24,997,111	05/12/2020	5/12/2020	25,013,600	Supranational
300,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0800%	9127962L2	299,992,667	05/12/2020	5/12/2020	299,994,042	U.S. Treasury Bills
400,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1900%	9127962L2	399,976,777	05/12/2020	5/12/2020	399,992,056	U.S. Treasury Bills
50,000,000	Agency Bullets, FFCB, 0.7839%	3133EJPA1	50,000,000	05/14/2020	5/14/2020	50,000,480	Government Agency
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5500%	912796TV1	99,944,028	05/14/2020	5/14/2020	99,997,111	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5470%	912796TV1	99,944,136	05/14/2020	5/14/2020	99,997,111	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5455%	912796TV1	99,944,190	05/14/2020	5/14/2020	99,997,111	U.S. Treasury Bills
150,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5500%	912796TV1	149,916,042	05/14/2020	5/14/2020	149,995,667	U.S. Treasury Bills
250,000,000	Agency Discount Notes, FHLB, 1.5700%	313384WZ8	249,814,651	05/18/2020	5/18/2020	249,989,375	Government Agency
400,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1500%	9127962M0	399,969,999	05/19/2020	5/19/2020	399,983,500	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5470%	912796SR1	99,914,056	05/21/2020	5/21/2020	99,995,278	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5430%	912796SR1	99,914,278	05/21/2020	5/21/2020	99,995,278	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5430%	912796SR1	99,914,278	05/21/2020	5/21/2020	99,995,278	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5480%	912796SR1	99,914,000	05/21/2020	5/21/2020	99,995,278	U.S. Treasury Bills
200,000,000	Supra - Discount Notes, IBRD, 1.5700%	459052XD3	199,816,833	05/22/2020	5/22/2020	199,989,500	Supranational
500,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0900%	9127962N8	499,968,750	05/26/2020	5/26/2020	499,973,960	U.S. Treasury Bills
154,000,000	Agency Discount Notes, FHLB, 1.5330%	313384XJ3	153,829,496	05/27/2020	5/27/2020	153,989,990	Government Agency
150,000,000	Supra - Discount Notes, IBRD, 1.3100%	459052XJ0	149,858,083	05/27/2020	5/27/2020	149,990,250	Supranational
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5575%	912796TW9	99,883,188	05/28/2020	5/28/2020	99,995,875	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5800%	912796TW9	99,881,500	05/28/2020	5/28/2020	99,995,875	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5050%	912796TW9	99,887,125	05/28/2020	5/28/2020	99,995,875	U.S. Treasury Bills
50,000,000	Agency Bullets, FFCB, 0.3876%	3133EJQL6	49,998,889	05/29/2020	5/29/2020	50,002,415	Government Agency
50,000,000	Supra - Discount Notes, IBRD, 2.2800%	459052XP6	49,901,833	06/01/2020	6/1/2020	49,995,695	Supranational
50,000,000	Supra - Discount Notes, IBRD, 2.2800%	459052XP6	49,901,833	06/01/2020	6/1/2020	49,995,695	Supranational

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150,000,000	Agency Discount Notes, FHLB, 1.0100%	313384XR5	149,861,123	06/03/2020	6/3/2020	149,986,250	Government Agency
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5670%	912796TX7	99,852,005	06/04/2020	6/4/2020	99,991,264	U.S. Treasury Bills
150,000,000	U.S. Treasury Bills, U.S. Treasury, 1.1550%	912796TX7	149,836,375	06/04/2020	6/4/2020	149,986,896	U.S. Treasury Bills
500,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1200%	912796TX7	499,943,335	06/04/2020	6/4/2020	499,956,320	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.2710%	9127962U2	99,970,641	06/09/2020	6/9/2020	99,990,927	U.S. Treasury Bills
50,000,000	SOFR Floating Rate Notes, FHLB, 0.1200%	3130AFK30	50,000,000	06/10/2020	6/10/2020	50,002,215	SOFR Floater - Act/360 - Qtly - Next
150,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0850%	912796TZ2	149,985,479	06/11/2020	6/11/2020	149,983,557	U.S. Treasury Bills
150,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1350%	9127962V0	149,974,125	06/16/2020	6/16/2020	149,984,667	U.S. Treasury Bills
245,640,000	U.S. Treasury Bills, U.S. Treasury, 0.1500%	9127962V0	245,592,920	06/16/2020	6/16/2020	245,614,891	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.9975%	912796SV2	49,866,833	06/18/2020	6/18/2020	49,994,500	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.9850%	912796SV2	49,867,667	06/18/2020	6/18/2020	49,994,500	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.9860%	912796SV2	49,867,600	06/18/2020	6/18/2020	49,994,500	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5505%	912796SV2	99,793,267	06/18/2020	6/18/2020	99,989,000	U.S. Treasury Bills
150,000,000	Supra - Discount Notes, IBRD, 0.7000%	459052YH3	149,857,083	06/19/2020	6/19/2020	149,979,584	Supranational
200,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1200%	9127962W8	199,964,667	06/23/2020	6/23/2020	199,974,236	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5660%	912796UA5	99,760,750	06/25/2020	6/25/2020	99,989,497	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5685%	912796UA5	99,760,368	06/25/2020	6/25/2020	99,989,497	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5540%	912796UA5	99,762,583	06/25/2020	6/25/2020	99,989,497	U.S. Treasury Bills
50,000,000	Agency Floating Rate Notes, FFCB, 0.1800%	3133EJTD1	50,000,000	05/01/2020	6/29/2020	50,004,447	Government Agency
4,764	IB Bank Deposit, US Bank, 0.0500%	523-14483	4,764	05/01/2020		4,764	Bank Deposits
583,102,948	IB Bank Deposit, Key Bank, 0.2500%	523-16378	583,102,948	05/01/2020		583,102,948	Bank Deposits
133,200,478	NOW accounts, EastWest Bank, 0.2500%	523-18461	133,200,478	05/01/2020		133,200,478	Bank Deposits
167,737,483	IB Bank Deposit, Umpqua Bank, 0.2500%	523-21425	167,737,483	05/01/2020		167,737,483	Bank Deposits
210,238,013	IB Bank Deposit, Washington Federal, 0.2500%	523-25454	210,238,013	05/01/2020		210,238,013	Bank Deposits
95,581,879	IB Bank Deposit, Heritage Bank, 0.2500%	523-27328	95,581,879	05/01/2020		95,581,879	Bank Deposits
248,245,212	IB Bank Deposit, Homestreet Bank, 1.0200%	523-33596	248,245,212	05/01/2020		248,245,212	Bank Deposits
144,967,006	NOW accounts, Opus Bank, 1.5000%	523-34174	144,967,006	05/01/2020		144,967,006	Bank Deposits
465,476,599	IB Bank Deposit, Bank of America, 0.2500%	523-34574	465,476,599	05/01/2020		465,476,599	Bank Deposits
295,466,322	IB Bank Deposit, Wells Fargo, 0.2500%	523-35670	295,466,322	05/01/2020		295,466,322	Bank Deposits
102,025,850	IB Bank Deposit, JP Morgan/Chase, 0.2000%	523-36302	102,025,850	05/01/2020		102,025,850	Bank Deposits
299,618,851	NOW accounts, Columbia Bank, 0.2500%	523-36706	299,618,851	05/01/2020		299,618,851	Bank Deposits
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5500%	912796UB3	99,733,056	07/02/2020	7/2/2020	99,984,500	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5600%	912796UB3	99,731,333	07/02/2020	7/2/2020	99,984,500	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5430%	912796UB3	99,734,261	07/02/2020	7/2/2020	99,984,500	U.S. Treasury Bills

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100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5480%	912796UB3	99,733,400	07/02/2020	7/2/2020	99,984,500	U.S. Treasury Bills
10,000,000	Certificate of Deposit, First Federal Savings & Loan, 1.7200%	523-37635	10,000,000	07/06/2020	7/6/2020	10,000,000	Certificate of Deposit
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5320%	912796WW5	99,706,367	07/09/2020	7/9/2020	99,982,750	U.S. Treasury Bills
150,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1250%	912796WW5	149,964,063	07/09/2020	7/9/2020	149,974,125	U.S. Treasury Bills
79,000,000	Certificate of Deposit - TCD, Office of the State Treasurer, 1.7200%	523-37655	79,000,000	07/10/2020	7/10/2020	79,000,000	Certificate of Deposit - TCD
250,000,000	U.S. Treasury Bills, U.S. Treasury, 0.2800%	912796SZ3	249,852,222	07/16/2020	7/16/2020	249,949,203	U.S. Treasury Bills
50,000,000	3 Agency Floating Rate Notes, FFCB, 0.3000%	3133EJUY3	49,998,372	05/01/2020	7/20/2020	50,012,443	Government Agency
23,000,000	3 Agency Floating Rate Notes, FFCB, 0.3000%	3133EJUY3	22,998,974	05/01/2020	7/20/2020	23,005,724	Government Agency
150,000,000	U.S. Treasury Bills, U.S. Treasury, 0.9050%	912796WX3	149,687,021	07/23/2020	7/23/2020	149,970,605	U.S. Treasury Bills
150,000,000	U.S. Treasury Bills, U.S. Treasury, 0.8950%	912796WX3	149,690,479	07/23/2020	7/23/2020	149,970,605	U.S. Treasury Bills
300,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1250%	912796WX3	299,913,542	07/23/2020	7/23/2020	299,941,209	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1300%	912796WX3	99,970,028	07/23/2020	7/23/2020	99,980,403	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1050%	912796WX3	99,975,792	07/23/2020	7/23/2020	99,980,403	U.S. Treasury Bills
40,000,000	Certificate of Deposit, Cathay Bank, 1.8400%	523-37720	40,000,000	07/27/2020	7/27/2020	40,000,000	Certificate of Deposit
150,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1600%	912796G2	149,941,333	07/28/2020	7/28/2020	149,968,833	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1610%	912796G2	99,960,644	07/28/2020	7/28/2020	99,979,222	U.S. Treasury Bills
150,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1570%	912796G2	149,942,433	07/28/2020	7/28/2020	149,968,833	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5325%	912796WY1	99,616,875	07/30/2020	7/30/2020	99,976,250	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5130%	912796WY1	99,621,750	07/30/2020	7/30/2020	99,976,250	U.S. Treasury Bills
150,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1280%	912796WY1	149,951,999	07/30/2020	7/30/2020	149,964,375	U.S. Treasury Bills
150,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1200%	912796WY1	149,955,000	07/30/2020	7/30/2020	149,964,375	U.S. Treasury Bills
500,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1050%	912796M9	499,861,457	08/04/2020	8/4/2020	499,848,265	U.S. Treasury Bills
139,260,000	U.S. Treasury Bills, U.S. Treasury, 1.5200%	912796WZ8	138,689,653	08/06/2020	8/6/2020	139,219,663	U.S. Treasury Bills
10,740,000	U.S. Treasury Bills, U.S. Treasury, 1.5200%	912796WZ8	10,696,014	08/06/2020	8/6/2020	10,736,889	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5230%	912796WZ8	99,589,636	08/06/2020	8/6/2020	99,971,035	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1800%	912796WZ8	99,951,500	08/06/2020	8/6/2020	99,971,035	U.S. Treasury Bills
50,000,000	3 Agency Floating Rate Notes, FFCB, 0.1500%	3133EJS42	49,999,293	05/01/2020	8/13/2020	50,000,983	Government Agency
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1750%	912796TD1	99,949,444	08/13/2020	8/13/2020	99,969,667	U.S. Treasury Bills
50,000,000	3 Agency Floating Rate Notes, FFCB, 0.1700%	3133EJXC8	50,000,000	05/01/2020	8/17/2020	50,003,808	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 0.7283%	3133EJ3G2	49,994,872	05/19/2020	8/19/2020	49,999,183	Government Agency
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5120%	912796XF1	99,533,800	08/20/2020	8/20/2020	99,966,469	U.S. Treasury Bills
50,000,000	3 Agency Floating Rate Notes, FFCB, 0.3200%	3133EJXX2	49,998,386	05/01/2020	8/27/2020	50,035,847	Government Agency
102,585,000	U.S. Treasury Bills, U.S. Treasury, 1.4400%	912796XG9	102,100,799	08/27/2020	8/27/2020	102,548,433	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.2550%	912796XG9	99,588,639	08/27/2020	8/27/2020	99,964,354	U.S. Treasury Bills

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150,000,000	U.S. Treasury Bills, U.S. Treasury, 1.2510%	912796XG9	149,384,925	08/27/2020	8/27/2020	149,946,531	U.S. Treasury Bills
150,000,000	Agency Discount Notes, FHLB, 1.3200%	313384D71	149,345,503	08/28/2020	8/28/2020	149,940,500	Government Agency
150,000,000	U.S. Treasury Bills, U.S. Treasury, 1.2500%	912796XH7	149,348,959	09/03/2020	9/3/2020	149,940,104	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.0100%	912796XH7	99,649,306	09/03/2020	9/3/2020	99,960,069	U.S. Treasury Bills
50,000,000	3 Agency Floating Rate Notes, FFCB, 0.1650%	3133EJYH6	50,000,000	05/01/2020	9/4/2020	50,005,313	Government Agency
150,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1500%	9127963X5	149,918,750	09/08/2020	9/8/2020	149,929,584	U.S. Treasury Bills
100,000,000	Agency Discount Notes, FHLB, 0.4400%	313384F38	99,839,891	09/09/2020	9/9/2020	99,952,694	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.7330%	912796TJ8	49,682,283	09/10/2020	9/10/2020	49,980,292	U.S. Treasury Bills
100,000,000	Supra - Discount Notes, IFC, 0.5200%	459516F47	99,809,334	09/10/2020	9/10/2020	99,952,333	Supranational
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1560%	9127963Y3	99,940,633	09/15/2020	9/15/2020	99,961,944	U.S. Treasury Bills
150,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1650%	9127963Y3	149,905,813	09/15/2020	9/15/2020	149,942,916	U.S. Treasury Bills
75,000,000	Supra - Discount Notes, IFC, 0.6000%	459516G79	74,821,250	09/21/2020	9/21/2020	74,961,271	Supranational
100,000,000	Supra - Discount Notes, IBRD, 0.5100%	459052G83	99,796,000	09/22/2020	9/22/2020	99,948,000	Supranational
150,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1600%	9127963Z0	149,904,000	09/22/2020	9/22/2020	149,910,000	U.S. Treasury Bills
150,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1220%	9127963Z0	149,926,800	09/22/2020	9/22/2020	149,910,000	U.S. Treasury Bills
150,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1250%	9127963Z0	149,925,000	09/22/2020	9/22/2020	149,910,000	U.S. Treasury Bills
150,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1250%	9127963Z0	149,925,000	09/22/2020	9/22/2020	149,910,000	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1315%	9127963Z0	99,947,400	09/22/2020	9/22/2020	99,940,000	U.S. Treasury Bills
100,000,000	Supra - Discount Notes, IADB, 0.6500%	45818KG97	99,738,194	09/23/2020	9/23/2020	99,947,639	Supranational
150,000,000	Agency Discount Notes, FHLB, 0.5200%	313384H93	149,668,500	10/01/2020	10/1/2020	149,917,125	Government Agency
100,000,000	SOFR Floating Rate Notes, FHLB, 0.0800%	3130AJGP8	100,000,000	10/02/2020	10/2/2020	99,991,402	SOFR Floater - Act/360 - Qtly - Next
34,000,000	SOFR Floating Rate Notes, FHLB, 0.1300%	3130AHAP8	34,000,000	10/07/2020	10/7/2020	33,996,994	SOFR Floater - Act/360 - Qtly - Next
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1600%	912796TN9	99,928,889	10/08/2020	10/8/2020	99,953,333	U.S. Treasury Bills
150,000,000	U.S. Treasury Bills, U.S. Treasury, 0.2900%	9127962R9	149,798,208	10/15/2020	10/15/2020	149,921,718	U.S. Treasury Bills
250,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1450%	9127962S7	249,824,791	10/22/2020	10/22/2020	249,862,553	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1450%	9127962S7	99,929,916	10/22/2020	10/22/2020	99,945,021	U.S. Treasury Bills
150,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1330%	9127962S7	149,903,575	10/22/2020	10/22/2020	149,917,532	U.S. Treasury Bills
50,000,000	3 Agency Floating Rate Notes, FFCB, 0.1700%	3133EJL23	50,000,000	05/01/2020	10/23/2020	49,999,892	Government Agency
35,000,000	Certificate of Deposit, Cathay Bank, 1.1000%	523-38093	35,000,000	10/26/2020	10/26/2020	35,000,000	Certificate of Deposit
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1500%	9127962T5	99,924,584	10/29/2020	10/29/2020	99,948,465	U.S. Treasury Bills
115,005,000	U.S. Treasury Bills, U.S. Treasury, 0.1500%	9127962T5	114,918,267	10/29/2020	10/29/2020	114,945,732	U.S. Treasury Bills
150,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1620%	9127962T5	149,877,825	10/29/2020	10/29/2020	149,922,698	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5650%	912796TP4	49,591,361	11/05/2020	11/5/2020	49,969,320	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5600%	912796TP4	49,592,667	11/05/2020	11/5/2020	49,969,320	U.S. Treasury Bills

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Par	Description	CUSIP	Amortized Value	Effective Maturity	Final Maturity	Fair Value	Category
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5650%	912796TP4	49,591,361	11/05/2020	11/5/2020	49,969,320	U.S. Treasury Bills
150,000,000	Agency Discount Notes, FHLB, 0.5200%	313384T66	149,501,667	12/17/2020	12/17/2020	149,865,834	Government Agency
150,000,000	Supra - Discount Notes, IFC, 0.4500%	459516T67	149,568,750	12/17/2020	12/17/2020	149,865,834	Supranational
150,000,000	Agency Discount Notes, FHLB, 0.4800%	313384T74	149,538,000	12/18/2020	12/18/2020	149,865,251	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 0.5059%	3133EJ4D8	50,000,000	05/28/2020	12/28/2020	50,051,721	Government Agency
25,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5435%	912796TY5	24,738,463	12/31/2020	12/31/2020	24,976,913	U.S. Treasury Bills
50,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 0.2400%	9128285Y2	49,988,347	05/05/2020	1/31/2021	50,037,221	U.S. Treasury FRN
50,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 0.2400%	9128285Y2	49,988,288	05/05/2020	1/31/2021	50,037,221	U.S. Treasury FRN
50,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 0.2400%	9128285Y2	49,979,365	05/05/2020	1/31/2021	50,037,221	U.S. Treasury FRN
50,000,000	3 Agency Floating Rate Notes, FFCB, 0.1600%	3133EKGH3	49,998,081	05/01/2020	2/9/2021	49,953,074	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 1.0295%	3133EKCA2	50,000,000	05/01/2020	3/1/2021	50,029,884	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 0.1650%	3133EKCQ7	50,000,000	05/01/2020	3/8/2021	50,020,340	Government Agency
45,000,000	Certificate of Deposit, EastWest Bank, 0.8500%	523-37949	45,000,000	03/17/2021	3/17/2021	45,000,000	Certificate of Deposit
15,000,000	SOFR Floating Rate Notes, FFCB, 0.1300%	3133EKDM5	15,000,000	03/18/2021	3/18/2021	14,970,335	SOFR Floater - Act/360 - Qtly - Next
50,000,000	3 Agency Floating Rate Notes, FFCB, 0.2500%	3133EKQ58	49,999,911	05/01/2020	3/18/2021	49,991,180	Government Agency
50,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 0.2640%	9128286Q8	50,001,410	05/05/2020	4/30/2021	50,050,011	U.S. Treasury FRN
50,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 0.2640%	9128286Q8	49,999,377	05/05/2020	4/30/2021	50,050,011	U.S. Treasury FRN
150,000,000	SOFR Floating Rate Notes, FNMA, 0.2400%	3135G02Y8	150,000,000	07/06/2021	7/6/2021	149,946,327	SOFR Floater - Act/360 - Qtly - Next
100,000,000	SOFR Floating Rate Notes, FHLB, 0.2800%	3130AJHP7	100,000,000	07/14/2021	7/14/2021	100,088,000	SOFR Floater - Act/360 - Qtly - Next
50,000,000	SOFR Floating Rate Notes, FFCB, 0.2000%	3133EK2R6	50,000,000	10/15/2021	10/15/2021	50,069,877	SOFR Floater - Act/360 - Qtly - Next
45,000,000	SOFR Floating Rate Notes, FFCB, 0.2200%	3133EK4H6	45,000,000	10/28/2021	10/28/2021	45,075,005	SOFR Floater - Act/360 - Qtly - Next
50,000,000	3 Agency Floating Rate Notes, FFCB, 0.2900%	3133EK4U7	50,000,000	05/01/2020	10/29/2021	49,989,995	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 0.3100%	3133EK5U6	50,000,000	05/01/2020	11/8/2021	49,908,157	Government Agency
30,000,000	3 Agency Floating Rate Notes, FFCB, 0.3100%	3133EK5U6	30,000,000	05/01/2020	11/8/2021	29,944,894	Government Agency
40,000,000	3 Agency Floating Rate Notes, FFCB, 0.3100%	3133EK5U6	40,000,000	05/01/2020	11/8/2021	39,926,526	Government Agency
47,000,000	SOFR Floating Rate Notes, FFCB, 0.2000%	3133EK7M2	47,000,000	11/18/2021	11/18/2021	47,061,273	SOFR Floater - Act/360 - Qtly - Next
150,000,000	3 Agency Floating Rate Notes, FFCB, 0.2900%	3133ELDB7	149,975,900	05/01/2020	12/13/2021	149,939,196	Government Agency
100,000,000	4 Agency Variable Rate Notes, FFCB, 0.2700%	3133EJ2Q1	99,846,948	05/05/2020	12/13/2021	99,885,650	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 0.2400%	3133ELFU3	50,000,000	05/01/2020	1/3/2022	50,060,443	Government Agency
100,000,000	4 Agency Variable Rate Notes, FFCB, 0.3800%	3133ELFT6	100,000,000	05/05/2020	1/3/2022	99,966,510	Government Agency
100,000,000	SOFR Floating Rate Notes, FNMA, 0.3700%	3135G03M3	100,000,000	01/20/2022	1/20/2022	100,153,044	SOFR Floater - Act/360 - Qtly - Next
100,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 0.2790%	912828Z45	100,000,000	05/05/2020	1/31/2022	100,115,716	U.S. Treasury FRN
300,000,000	3 Agency Floating Rate Notes, FFCB, 0.1950%	3133ELKY9	299,979,496	05/01/2020	2/3/2022	299,881,221	Government Agency
44,000,000	SOFR Floating Rate Notes, FHLB, 0.1250%	3130AJ5K1	44,000,000	02/10/2022	2/10/2022	43,949,004	SOFR Floater - Act/360 - Qtly - Next

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Par	Description	CUSIP	Amortized Value	Effective Maturity	Final Maturity	Fair Value	Category
33,000,000	SOFR Floating Rate Notes, FFCB, 0.1400%	3133ELMT8	33,000,000	02/11/2022	2/11/2022	32,863,632	SOFR Floater - Act/360 - Qtly - Next
130,000,000	SOFR Floating Rate Notes, FHLB, 0.1300%	3130AJC49	130,000,000	02/28/2022	2/28/2022	129,400,275	SOFR Floater - Act/360 - Qtly - Next
50,000,000	3 Agency Floating Rate Notes, FFCB, 0.2000%	3133ELRQ9	49,831,249	05/01/2020	3/9/2022	49,812,782	Government Agency
110,300,000	3 Agency Floating Rate Notes, FFCB, 0.4500%	3133EKCY0	110,383,318	05/01/2020	3/14/2022	110,424,039	Government Agency

Current Assets: 22,223,195,404

¹ WAM: 55 Days

² WAL: 114 Days

¹ WAM = Weighted average maturity, calculated using the Effective maturity based on settlement date

² WAL = Weighted average life, calculated using Final maturity based on settlement date

³ 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 day

⁴ VRN = Variable Rate Note, which has an established reset date, therefore defining the effective maturity as the next reset date.