

Washington State Local Government Investment Pool

as of 08/30/2019

Settlement Date Basis

Par	Description	CUSIP	Amortized Value	Effective Maturity	Final Maturity	Fair Value	Category
200,000,000	Term Repurchase Agreements, Cantor Fitzgerald, 2.2200%	523-36865	200,000,000	09/03/2019	9/3/2019	200,000,000	Repurchase Agreement
700,000,000	Repurchase Agreements, Cantor Fitzgerald, 2.1600%	523-36996	700,000,000	09/03/2019	9/3/2019	700,000,000	Repurchase Agreement
300,000,000	Repurchase Agreements, Cantor Fitzgerald, 2.1600%	523-36997	300,000,000	09/03/2019	9/3/2019	300,000,000	Repurchase Agreement
500,000,000	Repurchase Agreements, Daiwa Capital Markets, 2.1500%	523-36998	500,000,000	09/03/2019	9/3/2019	500,000,000	Repurchase Agreement
50,000,000	Repurchase Agreements, Amherst Pierpont, 2.0500%	523-36999	50,000,000	09/03/2019	9/3/2019	50,000,000	Repurchase Agreement
300,000,000	Term Repurchase Agreements, Daiwa Capital Markets, 2.2000%	523-36988	300,000,000	09/04/2019	9/4/2019	300,000,000	Repurchase Agreement
500,000,000	Term Repurchase Agreements, Cantor Fitzgerald, 2.2000%	523-36987	500,000,000	09/05/2019	9/5/2019	500,000,000	Repurchase Agreement
50,000,000	Agency Floating Rate Notes, FFCB, 2.1700%	3133EHYK3	49,999,911	08/31/2019	9/13/2019	50,000,412	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4550%	912796SJ9	49,935,215	09/19/2019	9/19/2019	49,956,556	U.S. Treasury Bills
5,000,000	Certificate of Deposit, Liberty Bay Bank, 2.7300%	523-36244	5,000,000	09/23/2019	9/23/2019	5,000,000	Certificate of Deposit
50,000,000	Agency Discount Notes, FHLB, 2.1640%	313384MD8	49,924,861	09/25/2019	9/25/2019	49,936,750	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4120%	912796SK6	49,912,900	09/26/2019	9/26/2019	49,938,268	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4020%	912796SK6	49,913,261	09/26/2019	9/26/2019	49,938,268	U.S. Treasury Bills
50,000,000	Supra - Discount Notes, IADB, 2.4600%	45818KML3	49,890,667	10/02/2019	10/2/2019	49,918,236	Supranational
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.3850%	912796SL4	49,890,688	10/03/2019	10/3/2019	49,916,771	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.3770%	912796SL4	49,891,054	10/03/2019	10/3/2019	49,916,771	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.3770%	912796SL4	49,891,054	10/03/2019	10/3/2019	49,916,771	U.S. Treasury Bills
100,000,000	Supra - Discount Notes, IFC, 2.2000%	459516MN7	99,792,222	10/04/2019	10/4/2019	99,825,194	Supranational
100,000,000	U.S. Treasury Bills, U.S. Treasury, 2.0650%	912796VY2	99,782,028	10/08/2019	10/8/2019	99,805,799	U.S. Treasury Bills
25,000,000	U.S. Treasury Bills, U.S. Treasury, 2.5830%	912796RF8	24,928,250	10/10/2019	10/10/2019	24,948,611	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.3930%	912796RF8	49,867,056	10/10/2019	10/10/2019	49,897,222	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.3950%	912796RF8	49,866,944	10/10/2019	10/10/2019	49,897,222	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 2.3940%	912796RF8	99,734,000	10/10/2019	10/10/2019	99,794,444	U.S. Treasury Bills
50,000,000	Supra - Bullets, IADB, 1.2500%	4581X0CR7	49,900,471	10/15/2019	10/15/2019	49,934,606	Supranational
200,000,000	Agency Discount Notes, FHLB, 2.1350%	313384NA3	199,454,389	10/16/2019	10/16/2019	199,515,056	Government Agency
300,000,000	Agency Discount Notes, FHLB, 2.1350%	313384NA3	299,181,583	10/16/2019	10/16/2019	299,272,584	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.3930%	912796SN0	49,843,790	10/17/2019	10/17/2019	49,878,389	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.3900%	912796SN0	49,843,790	10/17/2019	10/17/2019	49,878,389	U.S. Treasury Bills
300,000,000	Agency Discount Notes, FHLB, 2.1150%	313384NC9	299,154,000	10/18/2019	10/18/2019	299,238,750	Government Agency
50,000,000	Agency Floating Rate Notes, FFCB, 2.1700%	3133EHK28	50,000,000	08/31/2019	10/23/2019	49,995,392	Government Agency
100,000,000	Agency Discount Notes, FHLB, 2.0930%	313384NH8	99,691,864	10/23/2019	10/23/2019	99,718,056	Government Agency
200,000,000	Agency Discount Notes, FHLB, 2.0930%	313384NH8	199,383,728	10/23/2019	10/23/2019	199,436,112	Government Agency
200,000,000	Agency Discount Notes, FHLB, 2.0930%	313384NH8	199,383,728	10/23/2019	10/23/2019	199,436,112	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4020%	912796SP5	49,819,850	10/24/2019	10/24/2019	49,862,406	U.S. Treasury Bills

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50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4030%	912796SP5	49,819,775	10/24/2019	10/24/2019	49,862,406	U.S. Treasury Bills
200,000,000	Agency Discount Notes, FHLB, 2.0990%	313384NK1	199,358,639	10/25/2019	10/25/2019	199,413,556	Government Agency
33,000,000	Agency Floating Rate Notes, FFCB, 2.1350%	3133EH4U4	33,000,000	08/31/2019	10/28/2019	32,996,941	Government Agency
25,000,000	Certificate of Deposit, Cathay Bank, 2.6100%	523-36392	25,000,000	10/28/2019	10/28/2019	25,000,000	Certificate of Deposit
50,000,000	Agency Floating Rate Notes, FFCB, 2.3200%	3133EJQR3	49,999,194	08/31/2019	10/29/2019	50,014,752	Government Agency
50,000,000	SOFR Floating Rate Notes, FNMA, 2.1900%	3135G0U68	50,000,000	10/30/2019	10/30/2019	50,005,132	SOFR Floater - Actual/360 - quarterl
50,000,000	U.S. Treasury Coupons, U.S. Treasury, 1.5000%	912828F62	49,901,155	10/31/2019	10/31/2019	49,952,500	U.S. Treasury
50,000,000	U.S. Treasury Coupons, U.S. Treasury, 1.5000%	912828F62	49,907,379	10/31/2019	10/31/2019	49,952,500	U.S. Treasury
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.3930%	912796SQ3	49,797,260	10/31/2019	10/31/2019	49,843,702	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.3930%	912796SQ3	49,797,260	10/31/2019	10/31/2019	49,843,702	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.3900%	912796SQ3	49,797,514	10/31/2019	10/31/2019	49,843,702	U.S. Treasury Bills
100,000,000	Agency Discount Notes, FHLB, 1.9900%	313384NR6	99,662,806	10/31/2019	10/31/2019	99,672,944	Government Agency
300,000,000	Agency Discount Notes, FHLB, 2.0200%	313384NX3	298,872,167	11/06/2019	11/6/2019	298,949,334	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.6450%	912796RM3	49,750,194	11/07/2019	11/7/2019	49,824,410	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.3850%	912796RM3	49,774,750	11/07/2019	11/7/2019	49,824,410	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.3850%	912796RM3	49,774,750	11/07/2019	11/7/2019	49,824,410	U.S. Treasury Bills
200,000,000	Agency Discount Notes, FHLB, 2.0000%	313384PE3	199,177,778	11/13/2019	11/13/2019	199,222,944	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.3580%	912796SS9	49,754,375	11/14/2019	11/14/2019	49,806,817	U.S. Treasury Bills
50,000,000	Agency Floating Rate Notes, FFCB, 2.1700%	3133EHR96	50,000,000	08/31/2019	11/15/2019	49,993,542	Government Agency
24,000,000	Agency Discount Notes, FHLB, 2.3730%	313384PG8	23,879,768	11/15/2019	11/15/2019	23,904,127	Government Agency
24,000,000	Agency Discount Notes, FHLB, 2.3730%	313384PG8	23,879,768	11/15/2019	11/15/2019	23,904,127	Government Agency
24,000,000	Agency Discount Notes, FHLB, 2.3730%	313384PG8	23,879,768	11/15/2019	11/15/2019	23,904,127	Government Agency
50,000,000	Agency Discount Notes, FHLB, 2.3630%	313384PM5	49,734,163	11/20/2019	11/20/2019	49,786,584	Government Agency
50,000,000	Agency Discount Notes, FHLB, 2.3630%	313384PM5	49,734,163	11/20/2019	11/20/2019	49,786,584	Government Agency
100,000,000	Agency Discount Notes, FHLB, 1.9500%	313384PM5	99,561,250	11/20/2019	11/20/2019	99,573,167	Government Agency
100,000,000	Agency Discount Notes, FHLB, 1.9500%	313384PM5	99,561,250	11/20/2019	11/20/2019	99,573,167	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.3330%	912796ST7	49,734,297	11/21/2019	11/21/2019	49,787,322	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 2.3380%	912796ST7	99,467,456	11/21/2019	11/21/2019	99,574,644	U.S. Treasury Bills
50,000,000	Agency Discount Notes, FHLB, 2.3400%	313384PU7	49,714,000	11/27/2019	11/27/2019	49,767,431	Government Agency
50,000,000	Agency Discount Notes, FHLB, 2.3400%	313384PU7	49,714,000	11/27/2019	11/27/2019	49,767,431	Government Agency
50,000,000	Agency Discount Notes, FHLB, 2.3400%	313384PU7	49,714,000	11/27/2019	11/27/2019	49,767,431	Government Agency
100,000,000	Supra - Discount Notes, IBRD, 1.9900%	459052PU4	99,513,556	11/27/2019	11/27/2019	99,534,861	Supranational
200,000,000	Agency Discount Notes, FHLB, 1.9680%	313384PU7	199,037,867	11/27/2019	11/27/2019	199,069,722	Government Agency
200,000,000	Agency Discount Notes, FHLB, 1.9680%	313384PU7	199,037,867	11/27/2019	11/27/2019	199,069,722	Government Agency

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50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.3110%	912796SU4	49,711,125	11/29/2019	11/29/2019	49,764,959	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.3125%	912796SU4	49,710,937	11/29/2019	11/29/2019	49,764,959	U.S. Treasury Bills
100,000,000	Supra - Discount Notes, IFC, 2.0700%	459516PZ7	99,465,250	12/02/2019	12/2/2019	99,515,000	Supranational
50,000,000	4 Agency Variable Rate Notes, FFCB, 2.1841%	3133EHY80	49,999,661	09/04/2019	12/4/2019	50,004,068	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.2550%	912796RN1	49,699,333	12/05/2019	12/5/2019	49,752,116	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 2.2350%	912796RN1	99,404,000	12/05/2019	12/5/2019	99,504,232	U.S. Treasury Bills
50,000,000	3 Agency Floating Rate Notes, FFCB, 2.3400%	3133EJRK7	49,998,605	08/31/2019	12/11/2019	50,028,533	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 2.1800%	3133EH2Z5	49,999,254	08/31/2019	12/18/2019	49,990,277	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.1210%	912796SX8	49,675,958	12/19/2019	12/19/2019	49,718,902	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.1210%	912796SX8	49,675,958	12/19/2019	12/19/2019	49,718,902	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.1210%	912796SX8	49,675,958	12/19/2019	12/19/2019	49,718,902	U.S. Treasury Bills
50,000,000	3 Agency Floating Rate Notes, FFCB, 2.1850%	3133EH4P5	49,992,782	08/31/2019	12/26/2019	49,991,079	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.0300%	912796SY6	49,670,125	12/26/2019	12/26/2019	49,698,929	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.0300%	912796SY6	49,670,125	12/26/2019	12/26/2019	49,698,929	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.0230%	912796SY6	49,671,263	12/26/2019	12/26/2019	49,698,929	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.0480%	912796RT8	49,647,289	01/02/2020	1/2/2020	49,686,114	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.0480%	912796RT8	49,647,289	01/02/2020	1/2/2020	49,686,114	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.0470%	912796RT8	49,647,461	01/02/2020	1/2/2020	49,686,114	U.S. Treasury Bills
50,000,000	3 Agency Floating Rate Notes, FFCB, 2.1450%	3133EH5M1	49,999,147	08/31/2019	1/3/2020	49,995,659	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 2.2000%	3133EH6D0	49,999,103	08/31/2019	1/9/2020	49,990,700	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.0685%	912796TA7	49,623,648	01/09/2020	1/9/2020	49,668,400	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.0680%	912796TA7	49,623,739	01/09/2020	1/9/2020	49,668,400	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.0750%	912796TA7	49,622,465	01/09/2020	1/9/2020	49,668,400	U.S. Treasury Bills
100,000,000	Supra - Discount Notes, IBRD, 2.3400%	459052RQ1	99,142,000	01/10/2020	1/10/2020	99,319,167	Supranational
100,000,000	Supra - Discount Notes, IBRD, 2.3400%	459052RQ1	99,142,000	01/10/2020	1/10/2020	99,319,167	Supranational
59,250,000	Certificate of Deposit - TCD, Office of the State Treasurer, 2.2500%	523-36733	59,250,000	01/10/2020	1/10/2020	59,250,000	Certificate of Deposit - TCD
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.0275%	912796TB5	49,611,396	01/16/2020	1/16/2020	49,653,313	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.0240%	912796TB5	49,612,067	01/16/2020	1/16/2020	49,653,313	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.0230%	912796TB5	49,612,258	01/16/2020	1/16/2020	49,653,313	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.0230%	912796TB5	49,612,258	01/16/2020	1/16/2020	49,653,313	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.0100%	912796TC3	49,595,208	01/23/2020	1/23/2020	49,635,583	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.9810%	912796TC3	49,601,048	01/23/2020	1/23/2020	49,635,583	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.9780%	912796TC3	49,601,653	01/23/2020	1/23/2020	49,635,583	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.9780%	912796TC3	49,601,653	01/23/2020	1/23/2020	49,635,583	U.S. Treasury Bills

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40,000,000	Certificate of Deposit, Cathay Bank, 2.2100%	523-36808	40,000,000	01/27/2020	1/27/2020	40,000,000	Certificate of Deposit
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.5270%	912796RY7	49,466,522	01/30/2020	1/30/2020	49,619,222	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.0420%	912796RY7	49,568,911	01/30/2020	1/30/2020	49,619,222	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.0430%	912796RY7	49,568,700	01/30/2020	1/30/2020	49,619,222	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.0430%	912796RY7	49,568,700	01/30/2020	1/30/2020	49,619,222	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.0430%	912796RY7	49,568,700	01/30/2020	1/30/2020	49,619,222	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 2.0015%	912796RY7	99,154,922	01/30/2020	1/30/2020	99,238,444	U.S. Treasury Bills
100,000,000	Supra - Discount Notes, IBRD, 2.4000%	459052SM9	98,980,000	01/31/2020	1/31/2020	99,208,333	Supranational
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.9450%	912796TE9	49,570,479	02/06/2020	2/6/2020	49,602,146	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.9450%	912796TE9	49,570,479	02/06/2020	2/6/2020	49,602,146	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.9500%	912796TE9	49,569,375	02/06/2020	2/6/2020	49,602,146	U.S. Treasury Bills
50,000,000	3Agency Floating Rate Notes, FFCB, 2.3300%	3133EJX8	49,997,785	08/31/2019	2/10/2020	50,015,009	Government Agency
50,000,000	4Agency Variable Rate Notes, FFCB, 2.1609%	3133EHQX4	49,998,121	09/10/2019	2/10/2020	49,991,617	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.8980%	912796TF6	49,562,406	02/13/2020	2/13/2020	49,583,596	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.8970%	912796TF6	49,562,636	02/13/2020	2/13/2020	49,583,596	U.S. Treasury Bills
32,000,000	3Agency Floating Rate Notes, FFCB, 2.2400%	3133EJLJ6	31,998,508	08/31/2019	2/18/2020	32,004,268	Government Agency
27,000,000	3Agency Floating Rate Notes, FFCB, 2.2400%	3133EJLJ6	26,998,741	08/31/2019	2/18/2020	27,003,601	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.8290%	912796TG4	49,560,532	02/20/2020	2/20/2020	49,566,894	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.8280%	912796TG4	49,560,772	02/20/2020	2/20/2020	49,566,894	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.8290%	912796TG4	49,560,532	02/20/2020	2/20/2020	49,566,894	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.8400%	912796TG4	49,557,889	02/20/2020	2/20/2020	49,566,894	U.S. Treasury Bills
50,000,000	4Agency Variable Rate Notes, FFCB, 2.1003%	3133EJL98	49,996,063	09/25/2019	2/25/2020	49,984,869	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.8425%	912796SD2	49,539,375	02/27/2020	2/27/2020	49,550,125	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.8410%	912796SD2	99,079,500	02/27/2020	2/27/2020	99,100,250	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.8410%	912796SD2	49,539,750	02/27/2020	2/27/2020	49,550,125	U.S. Treasury Bills
50,000,000	3Agency Floating Rate Notes, FFCB, 2.2900%	3133EJGC7	49,997,332	08/31/2019	3/13/2020	50,005,159	Government Agency
45,000,000	Certificate of Deposit, EastWest Bank, 2.7500%	523-36212	45,000,000	03/17/2020	3/17/2020	45,000,000	Certificate of Deposit
50,000,000	3Agency Floating Rate Notes, FFCB, 2.2600%	3133EJQD4	49,998,603	08/31/2019	3/23/2020	50,013,712	Government Agency
50,000,000	U.S. Treasury Coupons, U.S. Treasury, 2.2500%	9128284C1	50,041,258	03/31/2020	3/31/2020	50,099,610	U.S. Treasury
25,000,000	4Agency Variable Rate Notes, FFCB, 2.0094%	3133EJLW7	24,998,371	10/23/2019	4/23/2020	24,975,528	Government Agency
27,000,000	4Agency Variable Rate Notes, FFCB, 2.0094%	3133EJLW7	26,998,240	10/23/2019	4/23/2020	26,973,571	Government Agency
50,000,000	4Agency Variable Rate Notes, FFCB, 2.0803%	3133EJXY0	50,000,000	09/27/2019	4/27/2020	49,970,437	Government Agency
50,000,000	3Agency Floating Rate Notes, FFCB, 2.3700%	3133EJNP0	49,998,980	08/31/2019	5/7/2020	50,030,460	Government Agency
50,000,000	Supra - Bullets, IADB, 1.6250%	4581X0CX4	49,896,438	05/12/2020	5/12/2020	49,892,465	Supranational

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Par	Description	CUSIP	Amortized Value	Effective Maturity	Final Maturity	Fair Value	Category
50,000,000	4 Agency Variable Rate Notes, FFCB, 2.1503%	3133EJPA1	50,000,000	09/14/2019	5/14/2020	49,974,578	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 2.0659%	3133EJQL6	49,989,212	09/29/2019	5/29/2020	49,970,651	Government Agency
50,000,000	Supra - Discount Notes, IBRD, 2.2800%	459052XP6	49,129,167	06/01/2020	6/1/2020	49,327,556	Supranational
50,000,000	Supra - Discount Notes, IBRD, 2.2800%	459052XP6	49,129,167	06/01/2020	6/1/2020	49,327,556	Supranational
50,000,000	SOFR Floating Rate Notes, FHLB, 2.2300%	3130AFK30	50,000,000	06/10/2020	6/10/2020	50,032,710	SOFR Floater - Actual/360 - quarterl
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.9975%	912796SV2	49,189,903	06/18/2020	6/18/2020	49,300,781	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.9850%	912796SV2	49,194,972	06/18/2020	6/18/2020	49,300,781	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.9860%	912796SV2	49,194,567	06/18/2020	6/18/2020	49,300,781	U.S. Treasury Bills
50,000,000	3 Agency Floating Rate Notes, FFCB, 2.2600%	3133EJTD1	50,000,000	08/31/2019	6/29/2020	50,039,699	Government Agency
4,723	IB Bank Deposit, US Bank, 2.0000%	523-14483	4,723	09/03/2019		4,723	Bank Deposits
244,691,552	IB Bank Deposit, Key Bank, 2.2500%	523-16378	244,691,552	09/03/2019		244,691,552	Bank Deposits
121,736,186	NOW accounts, EastWest Bank, 2.2500%	523-18461	121,736,186	09/03/2019		121,736,186	Bank Deposits
166,119,396	IB Bank Deposit, Umpqua Bank, 2.2500%	523-21425	166,119,396	09/03/2019		166,119,396	Bank Deposits
207,759,808	IB Bank Deposit, Washington Federal, 2.2500%	523-25454	207,759,808	09/03/2019		207,759,808	Bank Deposits
94,455,639	IB Bank Deposit, Heritage Bank, 2.2500%	523-27328	94,455,639	09/03/2019		94,455,639	Bank Deposits
155,309,786	IB Bank Deposit, Homestreet Bank, 2.4700%	523-33596	155,309,786	09/03/2019		155,309,786	Bank Deposits
128,194,961	NOW accounts, Opus Bank, 2.2500%	523-34174	128,194,961	09/03/2019		128,194,961	Bank Deposits
459,997,755	IB Bank Deposit, Bank of America, 2.2500%	523-34574	459,997,755	09/03/2019		459,997,755	Bank Deposits
737,264,786	IB Bank Deposit, Wells Fargo, 2.2500%	523-35670	737,264,786	09/03/2019		737,264,786	Bank Deposits
100,831,294	IB Bank Deposit, JP Morgan/Chase, 2.2500%	523-36302	100,831,294	09/03/2019		100,831,294	Bank Deposits
333,313,439	NOW accounts, Columbia Bank, 2.2500%	523-36706	333,313,439	09/03/2019		333,313,439	Bank Deposits
50,000,000	3 Agency Floating Rate Notes, FFCB, 2.3000%	3133EJUY3	49,993,405	08/31/2019	7/20/2020	50,037,107	Government Agency
23,000,000	3 Agency Floating Rate Notes, FFCB, 2.3000%	3133EJUY3	22,995,846	08/31/2019	7/20/2020	23,017,069	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 2.2300%	3133EJS42	49,997,636	08/31/2019	8/13/2020	50,027,625	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 2.2500%	3133EJXC8	50,000,000	08/31/2019	8/17/2020	50,037,298	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 2.1920%	3133EJ3G2	49,983,498	09/19/2019	8/19/2020	49,986,189	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 2.3200%	3133EJXX2	49,995,048	08/31/2019	8/27/2020	50,074,937	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 2.2450%	3133EJYH6	50,000,000	08/31/2019	9/4/2020	50,034,780	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 2.2500%	3133EJL23	50,000,000	08/31/2019	10/23/2020	50,036,943	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 2.2045%	3133EJ4D8	50,000,000	09/28/2019	12/28/2020	50,002,593	Government Agency
50,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 2.0748%	9128285Y2	49,978,008	09/04/2019	1/31/2021	49,932,812	U.S. Treasury FRN
50,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 2.0748%	9128285Y2	49,977,896	09/04/2019	1/31/2021	49,932,812	U.S. Treasury FRN
50,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 2.0748%	9128285Y2	49,961,056	09/04/2019	1/31/2021	49,932,812	U.S. Treasury FRN
50,000,000	3 Agency Floating Rate Notes, FFCB, 2.2400%	3133EKGH3	49,996,431	08/31/2019	2/9/2021	50,025,285	Government Agency

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Settlement Date Basis

Par	Description	CUSIP	Amortized Value	Effective Maturity	Final Maturity	Fair Value	Category
50,000,000	⁴ Agency Variable Rate Notes, FFCB, 2.2747%	3133EKCA2	50,000,000	09/01/2019	3/1/2021	49,975,722	Government Agency
50,000,000	³ Agency Floating Rate Notes, FFCB, 2.2450%	3133EKCC7	50,000,000	08/31/2019	3/8/2021	50,026,682	Government Agency
15,000,000	SOFR Floating Rate Notes, FFCB, 2.2400%	3133EKDM5	15,000,000	03/18/2021	3/18/2021	14,996,162	SOFR Floater - Actual/360 - quarterl
50,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 2.0988%	9128286Q8	50,002,355	09/04/2019	4/30/2021	49,936,133	U.S. Treasury FRN

Current Assets: 15,302,929,325

¹ WAM: 52 Days² WAL: 88 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.