

Washington State Local Government Investment Pool

as of 12/31/2019

Settlement Date Basis

Par	Description	CUSIP	Amortized Value	Effective Maturity	Final Maturity	Fair Value	Category
200,000,000	Term Repurchase Agreements, Cantor Fitzgerald, 1.7500%	523-37469	200,000,000	01/02/2020	1/2/2020	200,000,000	Repurchase Agreement
100,000,000	Term Repurchase Agreements, Cantor Fitzgerald, 1.7000%	523-37525	100,000,000	01/02/2020	1/2/2020	100,000,000	Repurchase Agreement
300,000,000	Term Repurchase Agreements, Jefferies and Company, Inc., 1.6800%	523-37526	300,000,000	01/02/2020	1/2/2020	300,000,000	Repurchase Agreement
200,000,000	Repurchase Agreements, Cantor Fitzgerald, 1.5500%	523-37553	200,000,000	01/02/2020	1/2/2020	200,000,000	Repurchase Agreement
400,000,000	Repurchase Agreements, Daiwa Capital Markets, 1.5500%	523-37554	400,000,000	01/02/2020	1/2/2020	400,000,000	Repurchase Agreement
700,000,000	Repurchase Agreements, Jefferies and Company, Inc., 1.5300%	523-37555	700,000,000	01/02/2020	1/2/2020	700,000,000	Repurchase Agreement
150,000,000	Repurchase Agreements, Daiwa Capital Markets, 1.5000%	523-37556	150,000,000	01/02/2020	1/2/2020	150,000,000	Repurchase Agreement
100,000,000	Repurchase Agreements, Jefferies and Company, Inc., 1.5300%	523-37557	100,000,000	01/02/2020	1/2/2020	100,000,000	Repurchase Agreement
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.5750%	3133EH5M1	49,999,986	01/01/2020	1/3/2020	49,999,956	Government Agency
200,000,000	Term Repurchase Agreements, BMO Capital Markets Corp, 1.6500%	523-37343	200,000,000	01/06/2020	1/6/2020	200,000,000	Repurchase Agreement
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.7000%	3133EH6D0	49,999,945	01/01/2020	1/9/2020	49,999,423	Government Agency
100,000,000	Supra - Discount Notes, IBRD, 2.3400%	459052RQ1	99,941,500	01/10/2020	1/10/2020	99,966,444	Supranational
100,000,000	Supra - Discount Notes, IBRD, 2.3400%	459052RQ1	99,941,500	01/10/2020	1/10/2020	99,966,444	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
106,000,000	Agency Discount Notes, FHLB, 1.6800%	313384RV3	105,930,747	01/15/2020	1/15/2020	105,942,200	Government Agency
120,890,000	Agency Discount Notes, FHLB, 1.6800%	313384RV3	120,811,019	01/15/2020	1/15/2020	120,824,081	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.0100%	912796TC3	49,938,583	01/23/2020	1/23/2020	49,957,125	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.9810%	912796TC3	49,939,469	01/23/2020	1/23/2020	49,957,125	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.9780%	912796TC3	49,939,561	01/23/2020	1/23/2020	49,957,125	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.9780%	912796TC3	49,939,561	01/23/2020	1/23/2020	49,957,125	U.S. Treasury Bills
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	49,898,218	01/30/2020	1/30/2020	49,943,410	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.0420%	912796RY7	49,917,753	01/30/2020	1/30/2020	49,943,410	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.0430%	912796RY7	49,917,713	01/30/2020	1/30/2020	49,943,410	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.0430%	912796RY7	49,917,713	01/30/2020	1/30/2020	49,943,410	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.0430%	912796RY7	49,917,713	01/30/2020	1/30/2020	49,943,410	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 2.0015%	912796RY7	99,838,768	01/30/2020	1/30/2020	99,886,820	U.S. Treasury Bills
200,000,000	Term Repurchase Agreements, Jefferies and Company, Inc., 1.6500%	523-37480	200,000,000	01/30/2020	1/30/2020	200,000,000	Repurchase Agreement
100,000,000	Supra - Discount Notes, IBRD, 2.4000%	459052SM9	99,800,000	01/31/2020	1/31/2020	99,878,361	Supranational
100,000,000	Supra - Discount Notes, IBRD, 1.8500%	459052SM9	99,845,833	01/31/2020	1/31/2020	99,878,361	Supranational
100,000,000	Supra - Discount Notes, IBRD, 1.8500%	459052SM9	99,845,833	01/31/2020	1/31/2020	99,878,361	Supranational
100,000,000	Agency Discount Notes, FHLB, 1.5650%	313384SM2	99,869,583	01/31/2020	1/31/2020	99,878,361	Government Agency
200,000,000	Agency Discount Notes, FHLB, 1.5700%	313384SR1	199,703,444	02/04/2020	2/4/2020	199,721,334	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.9450%	912796TE9	49,902,750	02/06/2020	2/6/2020	49,927,570	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, 1.9450%	912796TE9	49,902,750	02/06/2020	2/6/2020	49,927,570	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.9500%	912796TE9	49,902,500	02/06/2020	2/6/2020	49,927,570	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5000%	912796TE9	99,850,000	02/06/2020	2/6/2020	99,855,139	U.S. Treasury Bills
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.8300%	3133EJX8	49,999,457	01/01/2020	2/10/2020	50,003,475	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 1.6751%	3133EHQX4	49,999,539	01/10/2020	2/10/2020	49,997,955	Government Agency
100,000,000	Agency Discount Notes, FHLB, 1.5720%	313384SZ3	99,816,598	02/12/2020	2/12/2020	99,826,889	Government Agency
100,000,000	Agency Discount Notes, FHLB, 1.5720%	313384SZ3	99,816,600	02/12/2020	2/12/2020	99,826,889	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.8980%	912796TF6	49,886,647	02/13/2020	2/13/2020	49,913,229	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.8970%	912796TF6	49,886,707	02/13/2020	2/13/2020	49,913,229	U.S. Treasury Bills
150,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5650%	912796TF6	149,719,604	02/13/2020	2/13/2020	149,739,687	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5420%	912796TF6	99,815,817	02/13/2020	2/13/2020	99,826,458	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5430%	912796TF6	99,815,697	02/13/2020	2/13/2020	99,826,458	U.S. Treasury Bills
300,000,000	Agency Discount Notes, FHLB, 1.5690%	313384TB5	299,424,698	02/14/2020	2/14/2020	299,455,332	Government Agency
115,000,000	Supra - Bullets, IADB, 3.8750%	4581X0BL1	115,293,713	02/14/2020	2/14/2020	115,269,459	Supranational
32,000,000	3 Agency Floating Rate Notes, FFCB, 1.6700%	3133EJLJ6	31,999,581	01/01/2020	2/18/2020	32,002,919	Government Agency
27,000,000	3 Agency Floating Rate Notes, FFCB, 1.6700%	3133EJLJ6	26,999,647	01/01/2020	2/18/2020	27,002,463	Government Agency
18,000,000	Agency Discount Notes, FHLB, 1.5690%	313384TG4	17,961,560	02/19/2020	2/19/2020	17,963,520	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.8290%	912796TG4	49,872,986	02/20/2020	2/20/2020	49,896,896	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.8280%	912796TG4	49,873,055	02/20/2020	2/20/2020	49,896,896	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.8290%	912796TG4	49,872,986	02/20/2020	2/20/2020	49,896,896	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.8400%	912796TG4	49,872,222	02/20/2020	2/20/2020	49,896,896	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5400%	912796TG4	99,786,111	02/20/2020	2/20/2020	99,793,792	U.S. Treasury Bills
200,000,000	Agency Discount Notes, FHLB, 1.5710%	313384TJ8	199,554,883	02/21/2020	2/21/2020	199,577,778	Government Agency
200,000,000	Agency Discount Notes, FHLB, 1.5650%	313384TM1	199,530,500	02/24/2020	2/24/2020	199,552,444	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 1.7470%	3133EJL98	49,998,784	01/25/2020	2/25/2020	49,995,225	Government Agency
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5650%	912796WU9	99,760,903	02/25/2020	2/25/2020	99,776,875	U.S. Treasury Bills
200,000,000	Agency Discount Notes, FHLB, 1.5700%	313384TP4	199,511,553	02/26/2020	2/26/2020	199,535,556	Government Agency
100,000,000	Agency Discount Notes, FHLB, 1.5960%	313384TP4	99,751,735	02/26/2020	2/26/2020	99,767,778	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.8425%	912796SD2	49,854,135	02/27/2020	2/27/2020	49,882,556	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.8410%	912796SD2	99,708,508	02/27/2020	2/27/2020	99,765,111	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.8410%	912796SD2	49,854,254	02/27/2020	2/27/2020	49,882,556	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5630%	912796SD2	99,752,525	02/27/2020	2/27/2020	99,765,111	U.S. Treasury Bills
70,000,000	Supra - Discount Notes, IADB, 1.7000%	45818KTQ5	69,811,583	02/27/2020	2/27/2020	69,834,489	Supranational
65,000,000	Supra - Discount Notes, IADB, 1.7000%	45818KTR3	64,821,972	02/28/2020	2/28/2020	64,843,566	Supranational

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50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.8400%	912796TH2	49,836,444	03/05/2020	3/5/2020	49,868,531	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.8380%	912796TH2	49,836,622	03/05/2020	3/5/2020	49,868,531	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.8300%	912796TK5	49,819,542	03/12/2020	3/12/2020	49,853,924	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.8300%	912796TK5	49,819,542	03/12/2020	3/12/2020	49,853,924	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.8270%	912796TK5	49,819,838	03/12/2020	3/12/2020	49,853,924	U.S. Treasury Bills
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.7900%	3133EJGC7	49,999,015	01/01/2020	3/13/2020	50,001,797	Government Agency
94,000,000	Agency Discount Notes, FHLB, 1.5750%	313384UF4	93,703,904	03/13/2020	3/13/2020	93,710,793	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	U.S. Treasury Bills, U.S. Treasury, 1.8550%	912796TL3	49,799,042	03/19/2020	3/19/2020	49,841,544	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.8710%	912796TL3	49,797,308	03/19/2020	3/19/2020	49,841,544	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.8650%	912796TL3	49,797,958	03/19/2020	3/19/2020	49,841,544	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.8650%	912796TL3	49,797,958	03/19/2020	3/19/2020	49,841,544	U.S. Treasury Bills
200,000,000	Agency Discount Notes, FHLB, 1.5850%	313384UN7	199,304,366	03/20/2020	3/20/2020	199,324,000	Government Agency
100,000,000	Agency Discount Notes, FHLB, 1.5850%	313384UN7	99,652,181	03/20/2020	3/20/2020	99,662,000	Government Agency
23,000,000	Agency Discount Notes, FHLB, 1.5850%	313384UN7	22,920,002	03/20/2020	3/20/2020	22,922,260	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.6900%	3133EJQD4	49,999,441	01/01/2020	3/23/2020	50,005,552	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.8600%	912796SH3	49,780,417	03/26/2020	3/26/2020	49,824,096	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.8600%	912796SH3	49,780,417	03/26/2020	3/26/2020	49,824,096	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5560%	912796SH3	99,632,611	03/26/2020	3/26/2020	99,648,192	U.S. Treasury Bills
100,000,000	Agency Discount Notes, FHLB, 1.5850%	313384UV9	99,621,365	03/27/2020	3/27/2020	99,631,667	Government Agency
30,000,000	Certificate of Deposit, UniBank, 1.7800%	523-37540	30,000,000	03/30/2020	3/30/2020	30,000,000	Certificate of Deposit
50,000,000	U.S. Treasury Coupons, U.S. Treasury, 2.2500%	9128284C1	50,017,433	03/31/2020	3/31/2020	50,070,313	U.S. Treasury
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.8110%	912796TM1	49,768,594	04/02/2020	4/2/2020	49,807,257	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.8150%	912796TM1	49,768,083	04/02/2020	4/2/2020	49,807,257	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.6775%	912796TQ2	99,538,688	04/09/2020	4/9/2020	99,584,793	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.6400%	912796TQ2	99,549,000	04/09/2020	4/9/2020	99,584,793	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.6160%	912796TR0	99,524,178	04/16/2020	4/16/2020	99,557,347	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.6170%	912796TR0	99,523,884	04/16/2020	4/16/2020	99,557,347	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.6170%	912796TR0	99,523,884	04/16/2020	4/16/2020	99,557,347	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.6120%	912796TR0	99,525,355	04/16/2020	4/16/2020	99,557,347	U.S. Treasury Bills
25,000,000	4 Agency Variable Rate Notes, FFCB, 1.6840%	3133EJLW7	24,999,220	01/23/2020	4/23/2020	24,999,541	Government Agency
27,000,000	4 Agency Variable Rate Notes, FFCB, 1.6840%	3133EJLW7	26,999,157	01/23/2020	4/23/2020	26,999,504	Government Agency
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5960%	912796SM2	99,499,033	04/23/2020	4/23/2020	99,523,144	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.6000%	912796SM2	99,497,778	04/23/2020	4/23/2020	99,523,144	U.S. Treasury Bills

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50,000,000	4 Agency Variable Rate Notes, FFCB, 1.7270%	3133EJXY0	50,000,000	01/27/2020	4/27/2020	49,977,673	Government Agency
25,000,000	Certificate of Deposit, Cathay Bank, 1.8000%	523-37263	25,000,000	04/27/2020	4/27/2020	25,000,000	Certificate of Deposit
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.6280%	912796TS8	99,457,334	04/30/2020	4/30/2020	99,495,407	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.6025%	912796TS8	99,465,833	04/30/2020	4/30/2020	99,495,407	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.6220%	912796TS8	99,459,333	04/30/2020	4/30/2020	99,495,407	U.S. Treasury Bills
100,000,000	Agency Discount Notes, FHLB, 1.5700%	313384WK1	99,459,221	05/04/2020	5/4/2020	99,463,583	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.8700%	3133EJNP0	49,999,482	01/01/2020	5/7/2020	50,015,715	Government Agency
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5360%	912796TT6	99,458,134	05/07/2020	5/7/2020	99,466,687	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5120%	912796TT6	99,466,600	05/07/2020	5/7/2020	99,466,687	U.S. Treasury Bills
150,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5100%	912796TT6	149,200,958	05/07/2020	5/7/2020	149,200,031	U.S. Treasury Bills
50,000,000	Supra - Bullets, IADB, 1.6250%	4581X0CX4	49,946,391	05/12/2020	5/12/2020	49,971,220	Supranational
25,000,000	Supra - Bullets, IADB, 1.6250%	4581X0CX4	24,965,336	05/12/2020	5/12/2020	24,985,610	Supranational
50,000,000	4 Agency Variable Rate Notes, FFCB, 1.6947%	3133EJPA1	50,000,000	01/14/2020	5/14/2020	50,005,833	Government Agency
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5500%	912796TV1	99,423,056	05/14/2020	5/14/2020	99,435,581	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5470%	912796TV1	99,424,173	05/14/2020	5/14/2020	99,435,581	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5455%	912796TV1	99,424,731	05/14/2020	5/14/2020	99,435,581	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5405%	912796SR1	99,396,638	05/21/2020	5/21/2020	99,406,458	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5470%	912796SR1	99,394,092	05/21/2020	5/21/2020	99,406,458	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5430%	912796SR1	99,395,659	05/21/2020	5/21/2020	99,406,458	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5430%	912796SR1	99,395,659	05/21/2020	5/21/2020	99,406,458	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5575%	912796TW9	99,359,695	05/28/2020	5/28/2020	99,373,106	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5800%	912796TW9	99,350,444	05/28/2020	5/28/2020	99,373,106	U.S. Treasury Bills
50,000,000	4 Agency Variable Rate Notes, FFCB, 1.7547%	3133EJQL6	49,994,090	01/29/2020	5/29/2020	49,969,627	Government Agency
50,000,000	Supra - Discount Notes, IBRD, 2.2800%	459052XP6	49,518,667	06/01/2020	6/1/2020	49,668,639	Supranational
50,000,000	Supra - Discount Notes, IBRD, 2.2800%	459052XP6	49,518,667	06/01/2020	6/1/2020	49,668,639	Supranational
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5670%	912796TX7	99,325,319	06/04/2020	6/4/2020	99,342,719	U.S. Treasury Bills
50,000,000	SOFR Floating Rate Notes, FHLB, 1.6500%	3130AFK30	50,000,000	06/10/2020	6/10/2020	50,000,269	SOFR Floater - Actual/360 - quarterl
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5170%	912796TZ2	99,317,350	06/11/2020	6/11/2020	99,312,955	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.9975%	912796SV2	49,531,142	06/18/2020	6/18/2020	49,640,628	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.9850%	912796SV2	49,534,076	06/18/2020	6/18/2020	49,640,628	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.9860%	912796SV2	49,533,842	06/18/2020	6/18/2020	49,640,628	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5505%	912796SV2	99,272,126	06/18/2020	6/18/2020	99,281,256	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5660%	912796UA5	99,234,400	06/25/2020	6/25/2020	99,253,333	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5685%	912796UA5	99,233,178	06/25/2020	6/25/2020	99,253,333	U.S. Treasury Bills

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Par	Description	CUSIP	Amortized Value	Effective Maturity	Final Maturity	Fair Value	Category
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5540%	912796UA5	99,240,267	06/25/2020	6/25/2020	99,253,333	U.S. Treasury Bills
50,000,000	3Agency Floating Rate Notes, FFCB, 1.6900%	3133EJTD1	50,000,000	01/01/2020	6/29/2020	50,013,393	Government Agency
4,748	IB Bank Deposit, US Bank, 1.2500%	523-14483	4,748	01/02/2020		4,748	Bank Deposits
330,084,187	IB Bank Deposit, Key Bank, 1.7500%	523-16378	330,084,187	01/02/2020		330,084,187	Bank Deposits
122,567,104	NOW accounts, EastWest Bank, 1.7500%	523-18461	122,567,104	01/02/2020		122,567,104	Bank Deposits
67,253,254	IB Bank Deposit, Umpqua Bank, 1.7500%	523-21425	67,253,254	01/02/2020		67,253,254	Bank Deposits
209,180,735	IB Bank Deposit, Washington Federal, 1.7500%	523-25454	209,180,735	01/02/2020		209,180,735	Bank Deposits
95,100,889	IB Bank Deposit, Heritage Bank, 1.7500%	523-27328	95,100,889	01/02/2020		95,100,889	Bank Deposits
246,798,959	IB Bank Deposit, Homestreet Bank, 1.8000%	523-33596	246,798,959	01/02/2020		246,798,959	Bank Deposits
129,216,635	NOW accounts, Opus Bank, 1.7500%	523-34174	129,216,635	01/02/2020		129,216,635	Bank Deposits
463,143,830	IB Bank Deposit, Bank of America, 1.7500%	523-34574	463,143,830	01/02/2020		463,143,830	Bank Deposits
456,821,853	IB Bank Deposit, Wells Fargo, 1.7500%	523-35670	456,821,853	01/02/2020		456,821,853	Bank Deposits
101,520,023	IB Bank Deposit, JP Morgan/Chase, 1.7000%	523-36302	101,520,023	01/02/2020		101,520,023	Bank Deposits
573,311	NOW accounts, Columbia Bank, 1.6600%	523-36706	573,311	01/02/2020		573,311	Bank Deposits
50,000,000	3Agency Floating Rate Notes, FFCB, 1.8000%	3133EJUY3	49,995,909	01/01/2020	7/20/2020	50,030,678	Government Agency
23,000,000	3Agency Floating Rate Notes, FFCB, 1.8000%	3133EJUY3	22,997,423	01/01/2020	7/20/2020	23,014,112	Government Agency
50,000,000	3Agency Floating Rate Notes, FFCB, 1.6600%	3133EJS42	49,998,471	01/01/2020	8/13/2020	50,002,008	Government Agency
50,000,000	3Agency Floating Rate Notes, FFCB, 1.6800%	3133EJXC8	50,000,000	01/01/2020	8/17/2020	50,007,859	Government Agency
50,000,000	4Agency Variable Rate Notes, FFCB, 1.7739%	3133EJ3G2	49,989,231	01/19/2020	8/19/2020	49,989,081	Government Agency
50,000,000	3Agency Floating Rate Notes, FFCB, 1.8200%	3133EJXX2	49,996,731	01/01/2020	8/27/2020	50,050,033	Government Agency
50,000,000	3Agency Floating Rate Notes, FFCB, 1.6750%	3133EJYH6	50,000,000	01/01/2020	9/4/2020	50,016,400	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.7330%	912796TJ8	49,391,043	09/10/2020	9/10/2020	49,468,000	U.S. Treasury Bills
34,000,000	SOFR Floating Rate Notes, FHLB, 1.6600%	3130AHAP8	34,000,000	10/07/2020	10/7/2020	33,988,727	SOFR Floater - Actual/360 - quarterl
50,000,000	3Agency Floating Rate Notes, FFCB, 1.6800%	3133EJL23	50,000,000	01/01/2020	10/23/2020	49,999,735	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5650%	912796TP4	49,328,354	11/05/2020	11/5/2020	49,355,624	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5600%	912796TP4	49,330,500	11/05/2020	11/5/2020	49,355,624	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5650%	912796TP4	49,328,354	11/05/2020	11/5/2020	49,355,624	U.S. Treasury Bills
50,000,000	4Agency Variable Rate Notes, FFCB, 1.8697%	3133EJ4D8	50,000,000	01/28/2020	12/28/2020	50,029,997	Government Agency
50,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 1.6409%	9128285Y2	49,983,220	01/07/2020	1/31/2021	49,980,727	U.S. Treasury FRN
50,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 1.6409%	9128285Y2	49,983,134	01/07/2020	1/31/2021	49,980,727	U.S. Treasury FRN
50,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 1.6409%	9128285Y2	49,970,286	01/07/2020	1/31/2021	49,980,727	U.S. Treasury FRN
50,000,000	3Agency Floating Rate Notes, FFCB, 1.6700%	3133EKGH3	49,997,263	01/01/2020	2/9/2021	49,990,713	Government Agency
50,000,000	4Agency Variable Rate Notes, FFCB, 1.7535%	3133EKCA2	50,000,000	01/01/2020	3/1/2021	50,013,223	Government Agency
50,000,000	3Agency Floating Rate Notes, FFCB, 1.6750%	3133EKCQ7	50,000,000	01/01/2020	3/8/2021	49,988,276	Government Agency

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Par	Description	CUSIP	Amortized Value	Effective Maturity	Final Maturity	Fair Value	Category
15,000,000	SOFR Floating Rate Notes, FFCB, 1.6600%	3133EKDM5	15,000,000	03/18/2021	3/18/2021	15,008,047	SOFR Floater - Actual/360 - quarterl
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.7500%	3133EKQ58	49,999,877	01/01/2020	3/18/2021	50,002,849	Government Agency
50,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 1.6649%	9128286Q8	50,001,879	01/07/2020	4/30/2021	49,972,566	U.S. Treasury FRN
50,000,000	SOFR Floating Rate Notes, FFCB, 1.7300%	3133EK2R6	50,000,000	10/15/2021	10/15/2021	49,991,050	SOFR Floater - Actual/360 - quarterl
45,000,000	SOFR Floating Rate Notes, FFCB, 1.7500%	3133EK4H6	45,000,000	10/28/2021	10/28/2021	44,983,490	SOFR Floater - Actual/360 - quarterl
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.7900%	3133EK4U7	50,000,000	01/01/2020	10/29/2021	49,987,886	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.8100%	3133EK5U6	50,000,000	01/01/2020	11/8/2021	50,003,511	Government Agency
30,000,000	3 Agency Floating Rate Notes, FFCB, 1.8100%	3133EK5U6	30,000,000	01/01/2020	11/8/2021	30,002,107	Government Agency
40,000,000	3 Agency Floating Rate Notes, FFCB, 1.8100%	3133EK5U6	40,000,000	01/01/2020	11/8/2021	40,002,809	Government Agency
47,000,000	SOFR Floating Rate Notes, FFCB, 1.7300%	3133EK7M2	47,000,000	11/18/2021	11/18/2021	46,990,977	SOFR Floater - Actual/360 - quarterl
150,000,000	3 Agency Floating Rate Notes, FFCB, 1.7900%	3133ELDB7	149,970,965	01/01/2020	12/13/2021	149,927,972	Government Agency

Current Assets: 16,403,405,528

¹ WAM: 51 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.