

Washington State Local Government Investment Pool

as of 03/29/2019

Settlement Date Basis

Par	Description	CUSIP	Amortized Value	Effective Maturity	Final Maturity	Fair Value	Category
300,000,000	Term Repurchase Agreements, Cantor Fitzgerald, 2.5000%	523-36152	300,000,000	04/01/2019	4/1/2019	300,000,000	Repurchase Agreement
500,000,000	Term Repurchase Agreements, Cantor Fitzgerald, 2.7500%	523-36254	500,000,000	04/01/2019	4/1/2019	500,000,000	Repurchase Agreement
300,000,000	Term Repurchase Agreements, Cantor Fitzgerald, 2.7500%	523-36258	300,000,000	04/01/2019	4/1/2019	300,000,000	Repurchase Agreement
200,000,000	Repurchase Agreements, Cantor Fitzgerald, 3.0000%	523-36272	200,000,000	04/01/2019	4/1/2019	200,000,000	Repurchase Agreement
200,000,000	Repurchase Agreements, Daiwa Capital Markets, 2.3000%	523-36273	200,000,000	04/01/2019	4/1/2019	200,000,000	Repurchase Agreement
600,000,000	Repurchase Agreements, Jefferies and Company, Inc., 2.4000%	523-36274	600,000,000	04/01/2019	4/1/2019	600,000,000	Repurchase Agreement
50,000,000	Supra - Floating Rate Notes, IBRD, 2.5600%	45905UG32	50,000,000	04/05/2019	4/5/2019	49,999,000	Supra Fed FRN - Act/360 - Qtly - Ne
100,000,000	Supra - Discount Notes, IADB, 2.5000%	45818KEB4	99,937,500	04/08/2019	4/8/2019	99,933,000	Supranational
150,000,000	Supra - Discount Notes, IFC, 2.5000%	459516EE6	149,875,000	04/11/2019	4/11/2019	149,869,500	Supranational
50,000,000	4Agency Variable Rate Notes, FFCB, 2.5748%	3133EHFF5	49,999,821	04/02/2019	4/12/2019	50,002,000	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, 2.4530%	912796RP6	49,863,722	05/09/2019	5/9/2019	49,864,600	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4530%	912796RP6	49,863,722	05/09/2019	5/9/2019	49,864,600	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 2.3880%	912796RP6	99,734,667	05/09/2019	5/9/2019	99,729,200	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 2.3920%	912796RP6	99,734,222	05/09/2019	5/9/2019	99,729,200	U.S. Treasury Bills
50,000,000	Supra - Floating Rate Notes, IBRD, 2.6600%	45905U7K4	50,000,000	05/10/2019	5/10/2019	49,996,500	Supra Fed FRN - Act/360 - Qtly - Ne
50,000,000	4Supra - Variables, IBRD, 2.4982%	45905UU28	50,000,000	05/13/2019	5/13/2019	49,998,000	Supranational
100,000,000	Supra - Bullets, IADB, 1.0000%	458182DX7	99,801,857	05/13/2019	5/13/2019	99,793,500	Supranational
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4730%	912796RQ4	49,838,568	05/16/2019	5/16/2019	49,841,850	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4730%	912796RQ4	49,838,568	05/16/2019	5/16/2019	49,841,850	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 2.3970%	912796QH5	99,640,450	05/23/2019	5/23/2019	99,638,300	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 2.3970%	912796QH5	99,640,450	05/23/2019	5/23/2019	99,638,300	U.S. Treasury Bills
200,000,000	Agency Discount Notes, FHLB, 2.4230%	313384GE3	199,192,333	05/29/2019	5/29/2019	199,179,800	Government Agency
200,000,000	Agency Discount Notes, FHLB, 2.4230%	313384GE3	199,192,333	05/29/2019	5/29/2019	199,179,800	Government Agency
114,000,000	Agency Discount Notes, FHLB, 2.4230%	313384GE3	113,539,630	05/29/2019	5/29/2019	113,532,486	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4750%	912796RR2	49,790,313	05/30/2019	5/30/2019	49,796,900	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4750%	912796RR2	49,790,313	05/30/2019	5/30/2019	49,796,900	U.S. Treasury Bills
200,000,000	Agency Discount Notes, FHLB, 2.4270%	313384GG8	199,164,033	05/31/2019	5/31/2019	199,153,000	Government Agency
100,000,000	Agency Discount Notes, FHLB, 2.4270%	313384GG8	99,582,017	05/31/2019	5/31/2019	99,576,500	Government Agency
50,000,000	3Agency Floating Rate Notes, FFCB, 2.4100%	3133EHTK9	49,999,488	03/30/2019	6/3/2019	49,996,500	Government Agency
200,000,000	Agency Discount Notes, FHLB, 2.4210%	313384GM5	199,098,850	06/05/2019	6/5/2019	199,082,000	Government Agency
200,000,000	Agency Discount Notes, FHLB, 2.4210%	313384GM5	199,098,850	06/05/2019	6/5/2019	199,082,000	Government Agency
100,000,000	Agency Discount Notes, FHLB, 2.4300%	313384GM5	99,547,750	06/05/2019	6/5/2019	99,541,000	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4930%	912796RS0	49,764,550	06/06/2019	6/6/2019	49,771,900	U.S. Treasury Bills

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50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4930%	912796RS0	49,764,550	06/06/2019	6/6/2019	49,771,900	U.S. Treasury Bills
50,000,000	Agency Discount Notes, FHLB, 2.5000%	313384GP8	49,760,417	06/07/2019	6/7/2019	49,763,750	Government Agency
200,000,000	Agency Discount Notes, FHLB, 2.4150%	313384GU7	199,007,167	06/12/2019	6/12/2019	198,987,600	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4875%	912796RU5	49,740,886	06/13/2019	6/13/2019	49,747,950	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4870%	912796RU5	49,740,937	06/13/2019	6/13/2019	49,747,950	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4100%	912796RU5	99,497,917	06/13/2019	6/13/2019	99,495,900	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4100%	912796RU5	99,497,917	06/13/2019	6/13/2019	99,495,900	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4100%	912796RU5	99,497,917	06/13/2019	6/13/2019	99,495,900	U.S. Treasury Bills
200,000,000	Agency Discount Notes, FHLB, 2.4200%	313384GV5	198,991,667	06/13/2019	6/13/2019	198,974,000	Government Agency
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
250,000,000	Agency Discount Notes, FHLB, 2.4200%	313384GZ6	248,672,361	06/17/2019	6/17/2019	248,650,000	Government Agency
200,000,000	Agency Discount Notes, FHLB, 2.4220%	313384HB8	198,910,100	06/19/2019	6/19/2019	198,893,000	Government Agency
100,000,000	Agency Discount Notes, FHLB, 2.4220%	313384HB8	99,455,050	06/19/2019	6/19/2019	99,446,500	Government Agency
200,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4150%	912796QM4	198,899,834	06/20/2019	6/20/2019	198,913,000	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4125%	912796QM4	99,450,486	06/20/2019	6/20/2019	99,456,500	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4150%	912796QM4	99,449,917	06/20/2019	6/20/2019	99,456,500	U.S. Treasury Bills
200,000,000	Agency Discount Notes, FHLB, 2.4200%	313384HH5	198,830,333	06/25/2019	6/25/2019	198,812,000	Government Agency
50,000,000	Agency Floating Rate Notes, FFCB, 2.4200%	3133EHPR8	50,000,000	03/30/2019	6/27/2019	49,996,500	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4910%	912796RV3	49,692,085	06/27/2019	6/27/2019	49,701,650	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4120%	912796RV3	99,403,700	06/27/2019	6/27/2019	99,403,300	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4120%	912796RV3	99,403,700	06/27/2019	6/27/2019	99,403,300	U.S. Treasury Bills
25,000,000	Certificate of Deposit, UniBank, 2.6200%	523-36268	25,000,000	06/27/2019	6/27/2019	25,000,000	Certificate of Deposit
4,686	IB Bank Deposit, US Bank, 2.0000%	523-14483	4,686	04/01/2019		4,686	Bank Deposits
584,620,289	IB Bank Deposit, Key Bank, 2.5000%	523-16378	584,620,289	04/01/2019		584,620,289	Bank Deposits
120,469,263	NOW accounts, EastWest Bank, 2.5000%	523-18461	120,469,263	04/01/2019		120,469,263	Bank Deposits
164,389,448	IB Bank Deposit, Umpqua Bank, 2.5000%	523-21425	164,389,448	04/01/2019		164,389,448	Bank Deposits
205,596,222	IB Bank Deposit, Washington Federal, 2.5000%	523-25454	205,596,222	04/01/2019		205,596,222	Bank Deposits
93,470,997	IB Bank Deposit, Heritage Bank, 2.5000%	523-27328	93,470,997	04/01/2019		93,470,997	Bank Deposits
153,623,284	IB Bank Deposit, Homestreet Bank, 2.5700%	523-33596	153,623,284	04/01/2019		153,623,284	Bank Deposits
126,858,609	NOW accounts, Opus Bank, 2.5000%	523-34174	126,858,609	04/01/2019		126,858,609	Bank Deposits
455,207,398	IB Bank Deposit, Bank of America, 2.5000%	523-34574	455,207,398	04/01/2019		455,207,398	Bank Deposits
721,984,366	IB Bank Deposit, Wells Fargo, 2.5000%	523-35670	721,984,366	04/01/2019		721,984,366	Bank Deposits
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4950%	912796RW1	49,663,868	07/05/2019	7/5/2019	49,673,900	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

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50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4710%	912796RZ4	49,646,510	07/11/2019	7/11/2019	49,657,150	U.S. Treasury Bills
50,000,000	3 Agency Floating Rate Notes, FFCB, 2.4200%	3133EHRH8	49,998,504	03/30/2019	7/17/2019	49,995,000	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.3330%	912796QR3	49,643,569	07/18/2019	7/18/2019	49,634,650	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4625%	912796QR3	49,623,785	07/18/2019	7/18/2019	49,634,650	U.S. Treasury Bills
100,000,000	Supra - Discount Notes, IFC, 2.4700%	459516JG6	99,245,278	07/18/2019	7/18/2019	99,251,000	Supranational
50,000,000	4 Supra - Variables, IBRD, 2.6426%	45905UK78	49,996,626	07/19/2019	7/19/2019	49,989,000	Supranational
50,000,000	Supra - Bullets, IBRD, 1.2500%	459058EV1	49,774,385	07/26/2019	7/26/2019	49,797,500	Supranational
50,000,000	Supra - Bullets, IBRD, 1.2500%	459058EV1	49,787,697	07/26/2019	7/26/2019	49,797,500	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
100,000,000	4 Agency Variable Rate Notes, FHLB, 2.4330%	3130AFCQ8	100,000,000	04/09/2019	8/9/2019	99,981,000	Government Agency
50,000,000	Supra - Bullets, IBRD, 0.8760%	459058FK4	49,645,055	08/15/2019	8/15/2019	49,689,400	Supranational
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4470%	912796QV4	49,530,992	08/15/2019	8/15/2019	49,542,400	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4360%	912796QV4	49,533,100	08/15/2019	8/15/2019	49,542,400	U.S. Treasury Bills
50,000,000	3 Agency Floating Rate Notes, FFCB, 2.4200%	3133EHVD2	50,000,000	03/30/2019	8/16/2019	49,992,000	Government Agency
25,000,000	4 Supra - Variables, IBRD, 2.4413%	45905UL51	24,991,141	08/21/2019	8/21/2019	24,992,000	Supranational
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4530%	912796SE0	49,505,993	08/22/2019	8/22/2019	49,517,400	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4500%	912796SE0	49,506,597	08/22/2019	8/22/2019	49,517,400	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4480%	912796SE0	49,507,000	08/22/2019	8/22/2019	49,517,400	U.S. Treasury Bills
25,000,000	4 Supra - Variables, IBRD, 2.4207%	45905UL28	24,989,970	08/23/2019	8/23/2019	25,003,000	Supranational
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4630%	912796SF7	49,480,033	08/29/2019	8/29/2019	49,497,250	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4600%	912796SF7	49,480,667	08/29/2019	8/29/2019	49,497,250	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4561%	912796SG5	49,457,611	09/05/2019	9/5/2019	49,473,350	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4550%	912796SG5	49,457,854	09/05/2019	9/5/2019	49,473,350	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4560%	912796RA9	49,433,756	09/12/2019	9/12/2019	49,449,300	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4550%	912796RA9	49,433,986	09/12/2019	9/12/2019	49,449,300	U.S. Treasury Bills
50,000,000	3 Agency Floating Rate Notes, FFCB, 2.4200%	3133EHYK3	49,998,855	03/30/2019	9/13/2019	49,988,500	Government Agency
100,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4550%	912796SJ9	98,820,236	09/19/2019	9/19/2019	98,857,300	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4550%	912796SJ9	49,410,118	09/19/2019	9/19/2019	49,428,650	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4520%	912796SJ9	49,410,839	09/19/2019	9/19/2019	49,428,650	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	U.S. Treasury Bills, U.S. Treasury, 2.4120%	912796SK6	49,397,000	09/26/2019	9/26/2019	49,403,950	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4020%	912796SK6	49,399,500	09/26/2019	9/26/2019	49,403,950	U.S. Treasury Bills
25,000,000	U.S. Treasury Bills, U.S. Treasury, 2.5830%	912796RF8	24,652,013	10/10/2019	10/10/2019	24,684,150	U.S. Treasury Bills
50,000,000	Supra - Bullets, IADB, 1.2500%	4581X0CR7	49,559,859	10/15/2019	10/15/2019	49,655,000	Supranational

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50,000,000	3 Agency Floating Rate Notes, FFCB, 2.4200%	3133EHK28	50,000,000	03/30/2019	10/23/2019	49,982,500	Government Agency
33,000,000	3 Agency Floating Rate Notes, FFCB, 2.4250%	3133EH4U4	33,000,000	03/30/2019	10/28/2019	32,995,050	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 2.5700%	3133EJQR3	49,997,089	03/30/2019	10/29/2019	50,025,000	Government Agency
50,000,000	SOFR Floating Rate Notes, FNMA, 2.5000%	3135G0U68	50,000,000	10/30/2019	10/30/2019	50,010,000	SOFR Floater - Actual/360 - quarterl
50,000,000	U.S. Treasury Coupons, U.S. Treasury, 1.5000%	912828F62	49,651,611	10/31/2019	10/31/2019	49,718,750	U.S. Treasury
50,000,000	U.S. Treasury Coupons, U.S. Treasury, 1.5000%	912828F62	49,673,549	10/31/2019	10/31/2019	49,718,750	U.S. Treasury
50,000,000	U.S. Treasury Coupons, U.S. Treasury, 1.5000%	912828F62	49,698,953	10/31/2019	10/31/2019	49,718,750	U.S. Treasury
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.6450%	912796RM3	49,184,458	11/07/2019	11/7/2019	49,279,100	U.S. Treasury Bills
50,000,000	3 Agency Floating Rate Notes, FFCB, 2.4200%	3133EHR96	50,000,000	03/30/2019	11/15/2019	49,984,000	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 2.4304%	3133EHY80	49,999,110	04/04/2019	12/4/2019	49,987,500	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 2.5900%	3133EJRK7	49,996,499	03/30/2019	12/11/2019	50,035,000	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 2.4300%	3133EH2Z5	49,998,200	03/30/2019	12/18/2019	49,976,000	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 2.4350%	3133EH4P5	49,983,281	03/30/2019	12/26/2019	49,976,500	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 2.4350%	3133EH5M1	49,998,096	03/30/2019	1/3/2020	49,990,450	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 2.4500%	3133EH6D0	49,998,048	03/30/2019	1/9/2020	49,979,500	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.5270%	912796RY7	48,926,025	01/30/2020	1/30/2020	49,009,400	U.S. Treasury Bills
50,000,000	3 Agency Floating Rate Notes, FFCB, 2.5800%	3133EJX8	49,995,693	03/30/2019	2/10/2020	50,029,000	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 2.4528%	3133EHQX4	49,996,346	04/10/2019	2/10/2020	49,995,000	Government Agency
32,000,000	3 Agency Floating Rate Notes, FFCB, 2.5300%	3133EJLJ6	31,997,164	03/30/2019	2/18/2020	32,008,224	Government Agency
27,000,000	3 Agency Floating Rate Notes, FFCB, 2.5300%	3133EJLJ6	26,997,607	03/30/2019	2/18/2020	27,006,939	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 2.4405%	3133EJL98	49,992,657	04/25/2019	2/25/2020	49,991,000	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 2.5400%	3133EJGC7	49,995,226	03/30/2019	3/13/2020	50,009,500	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	3 Agency Floating Rate Notes, FFCB, 2.5500%	3133EJQD4	49,997,554	03/30/2019	3/23/2020	50,030,000	Government Agency
25,000,000	4 Agency Variable Rate Notes, FFCB, 2.5224%	3133EJLW7	24,997,308	04/23/2019	4/23/2020	24,959,500	Government Agency
27,000,000	4 Agency Variable Rate Notes, FFCB, 2.5224%	3133EJLW7	26,997,092	04/23/2019	4/23/2020	26,956,260	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 2.4247%	3133EJXY0	50,000,000	04/27/2019	4/27/2020	49,950,500	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 2.6200%	3133EJNP0	49,998,352	03/30/2019	5/7/2020	50,049,500	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 2.4436%	3133EJPA1	50,000,000	04/14/2019	5/14/2020	49,957,500	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 2.4486%	3133EJQL6	49,983,103	04/29/2019	5/29/2020	49,951,000	Government Agency
50,000,000	SOFR Floating Rate Notes, FHLB, 2.5400%	3130AFK30	50,000,000	06/10/2020	6/10/2020	50,010,500	SOFR Floater - Actual/360 - quarterl
50,000,000	3 Agency Floating Rate Notes, FFCB, 2.5500%	3133EJTD1	50,000,000	03/30/2019	6/29/2020	49,981,500	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 2.5500%	3133EJUY3	49,990,270	03/30/2019	7/20/2020	50,015,500	Government Agency
23,000,000	3 Agency Floating Rate Notes, FFCB, 2.5500%	3133EJUY3	22,993,871	03/30/2019	7/20/2020	23,007,130	Government Agency

Washington State Local Government Investment Pool

as of 03/29/2019

Settlement Date Basis

Par	Description	CUSIP	Amortized Value	Effective Maturity	Final Maturity	Fair Value	Category
50,000,000	3 Agency Floating Rate Notes, FFCB, 2.5200%	3133EJS42	49,996,590	03/30/2019	8/13/2020	49,997,500	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 2.5400%	3133EJXC8	50,000,000	03/30/2019	8/17/2020	50,010,000	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 2.4918%	3133EJ3G2	49,976,319	04/19/2019	8/19/2020	49,970,000	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 2.5700%	3133EJXX2	49,992,941	03/30/2019	8/27/2020	50,024,500	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 2.5350%	3133EJYH6	50,000,000	03/30/2019	9/4/2020	50,003,500	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 2.5400%	3133EJL23	50,000,000	03/30/2019	10/23/2020	49,997,500	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 2.5605%	3133EJ4D8	50,000,000	04/28/2019	12/28/2020	50,019,000	Government Agency
50,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 2.5398%	9128285Y2	49,971,483	04/02/2019	1/31/2021	49,948,300	U.S. Treasury FRN
50,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 2.5398%	9128285Y2	49,971,337	04/02/2019	1/31/2021	49,948,300	U.S. Treasury FRN
50,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 2.5398%	9128285Y2	49,949,501	04/02/2019	1/31/2021	49,948,300	U.S. Treasury FRN
50,000,000	4 Agency Variable Rate Notes, FFCB, 2.5343%	3133EKCA2	50,000,000	04/01/2019	3/1/2021	49,992,500	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 2.5350%	3133EKCQ7	50,000,000	03/30/2019	3/8/2021	49,966,500	Government Agency
15,000,000	SOFR Floating Rate Notes, FFCB, 2.5500%	3133EKDM5	15,000,000	03/18/2021	3/18/2021	15,001,395	SOFR Floater - Actual/360 - quarterl

Current Assets: 13,806,474,562

¹ WAM: 46 Days² WAL: 106 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.