

Washington State Local Government Investment Pool

as of 11/29/2019

Settlement Date Basis

Par	Description	CUSIP	Amortized Value	Effective Maturity	Final Maturity	Fair Value	Category
100,000,000	Supra - Discount Notes, IFC, 2.0700%	459516PZ7	99,988,500	12/02/2019	12/2/2019	100,000,000	Supranational
900,000,000	Term Repurchase Agreements, Cantor Fitzgerald, 1.5800%	523-37431	900,000,000	12/02/2019	12/2/2019	900,000,000	Repurchase Agreement
400,000,000	Term Repurchase Agreements, Daiwa Capital Markets, 1.5200%	523-37432	400,000,000	12/02/2019	12/2/2019	400,000,000	Repurchase Agreement
100,000,000	Term Repurchase Agreements, Cantor Fitzgerald, 1.5800%	523-37435	100,000,000	12/02/2019	12/2/2019	100,000,000	Repurchase Agreement
50,000,000	Agency Bullets, FFCB, 1.7249%	3133EHY80	49,999,986	12/04/2019	12/4/2019	50,000,084	Government Agency
300,000,000	U.S. Treasury Bills, U.S. Treasury, 1.6830%	912796WH8	299,859,750	12/10/2019	12/10/2019	299,894,712	U.S. Treasury Bills
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.8400%	3133EJRK7	49,999,850	11/30/2019	12/11/2019	50,002,555	Government Agency
100,000,000	Agency Discount Notes, FHLB, 1.9410%	313384QJ1	99,940,692	12/11/2019	12/11/2019	99,960,500	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.6800%	3133EH2Z5	49,999,877	11/30/2019	12/18/2019	49,998,392	Government Agency
60,000,000	Agency Discount Notes, FHLB, 1.9290%	313384QT9	59,935,700	12/20/2019	12/20/2019	59,952,600	Government Agency
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.6820%	912796WK1	99,887,867	12/24/2019	12/24/2019	99,903,180	U.S. Treasury Bills
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.6850%	3133EH4P5	49,998,396	11/30/2019	12/26/2019	49,997,947	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.0300%	912796SY6	49,926,694	12/26/2019	12/26/2019	49,948,575	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.0300%	912796SY6	49,926,694	12/26/2019	12/26/2019	49,948,575	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.0230%	912796SY6	49,926,947	12/26/2019	12/26/2019	49,948,575	U.S. Treasury Bills
100,000,000	Agency Discount Notes, FHLB, 1.9300%	313384QZ5	99,860,611	12/26/2019	12/26/2019	99,894,667	Government Agency
100,000,000	Agency Discount Notes, FHLB, 1.8800%	313384RA9	99,859,000	12/27/2019	12/27/2019	99,890,278	Government Agency
200,000,000	Agency Discount Notes, FHLB, 1.8800%	313384RA9	199,718,000	12/27/2019	12/27/2019	199,780,556	Government Agency
20,000,000	Certificate of Deposit, UniBank, 2.1500%	523-37116	20,000,000	12/30/2019	12/30/2019	20,000,000	Certificate of Deposit
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.0480%	912796RT8	49,906,133	01/02/2020	1/2/2020	49,932,834	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.0480%	912796RT8	49,906,133	01/02/2020	1/2/2020	49,932,834	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.0470%	912796RT8	49,906,179	01/02/2020	1/2/2020	49,932,834	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.8380%	912796RT8	99,831,517	01/02/2020	1/2/2020	99,865,667	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.8260%	912796RT8	99,832,617	01/02/2020	1/2/2020	99,865,667	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.8160%	912796RT8	99,833,533	01/02/2020	1/2/2020	99,865,667	U.S. Treasury Bills
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.5750%	3133EH5M1	49,999,768	11/30/2019	1/3/2020	49,998,692	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
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5360%	912796WM7	99,837,867	01/07/2020	1/7/2020	99,844,400	U.S. Treasury Bills
200,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5300%	912796WM7	199,677,000	01/07/2020	1/7/2020	199,688,800	U.S. Treasury Bills
100,000,000	Agency Discount Notes, FHLB, 1.7030%	313384RN1	99,815,508	01/08/2020	1/8/2020	99,836,583	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.7000%	3133EH6D0	49,999,726	11/30/2019	1/9/2020	49,997,007	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.0685%	912796TA7	49,885,083	01/09/2020	1/9/2020	49,917,315	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.0680%	912796TA7	49,885,111	01/09/2020	1/9/2020	49,917,315	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.0750%	912796TA7	49,884,722	01/09/2020	1/9/2020	49,917,315	U.S. Treasury Bills

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100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.6970%	912796TA7	99,811,444	01/09/2020	1/9/2020	99,834,630	U.S. Treasury Bills
100,000,000	Supra - Discount Notes, IBRD, 2.3400%	459052RQ1	99,733,500	01/10/2020	1/10/2020	99,827,750	Supranational
100,000,000	Supra - Discount Notes, IBRD, 2.3400%	459052RQ1	99,733,500	01/10/2020	1/10/2020	99,827,750	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
100,000,000	Agency Discount Notes, FHLB, 1.6800%	313384RQ4	99,808,665	01/10/2020	1/10/2020	99,827,750	Government Agency
94,000,000	Agency Discount Notes, FHLB, 1.6800%	313384RQ4	93,820,147	01/10/2020	1/10/2020	93,838,085	Government Agency
106,000,000	Agency Discount Notes, FHLB, 1.6800%	313384RV3	105,772,453	01/15/2020	1/15/2020	105,794,007	Government Agency
120,890,000	Agency Discount Notes, FHLB, 1.6800%	313384RV3	120,630,489	01/15/2020	1/15/2020	120,655,071	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.0275%	912796TB5	49,867,649	01/16/2020	1/16/2020	49,902,344	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.0240%	912796TB5	49,867,878	01/16/2020	1/16/2020	49,902,344	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.0230%	912796TB5	49,867,943	01/16/2020	1/16/2020	49,902,344	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.0230%	912796TB5	49,867,943	01/16/2020	1/16/2020	49,902,344	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.6320%	912796TB5	99,786,934	01/16/2020	1/16/2020	99,804,688	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.6250%	912796TB5	99,787,847	01/16/2020	1/16/2020	99,804,688	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.6260%	912796TB5	99,787,717	01/16/2020	1/16/2020	99,804,688	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5380%	912796WP0	99,777,845	01/21/2020	1/21/2020	99,783,507	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5360%	912796WP0	99,778,134	01/21/2020	1/21/2020	99,783,507	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5380%	912796WP0	99,777,845	01/21/2020	1/21/2020	99,783,507	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.0100%	912796TC3	49,849,250	01/23/2020	1/23/2020	49,887,153	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.9810%	912796TC3	49,851,425	01/23/2020	1/23/2020	49,887,153	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.9780%	912796TC3	49,851,650	01/23/2020	1/23/2020	49,887,153	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.9780%	912796TC3	49,851,650	01/23/2020	1/23/2020	49,887,153	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.6210%	912796TC3	99,756,850	01/23/2020	1/23/2020	99,774,306	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.6480%	912796TC3	99,752,800	01/23/2020	1/23/2020	99,774,306	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.6500%	912796TC3	99,752,500	01/23/2020	1/23/2020	99,774,306	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.6500%	912796TC3	99,752,500	01/23/2020	1/23/2020	99,774,306	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	49,785,907	01/30/2020	1/30/2020	49,870,583	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.0420%	912796RY7	49,826,997	01/30/2020	1/30/2020	49,870,583	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.0430%	912796RY7	49,826,913	01/30/2020	1/30/2020	49,870,583	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.0430%	912796RY7	49,826,913	01/30/2020	1/30/2020	49,870,583	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.0430%	912796RY7	49,826,913	01/30/2020	1/30/2020	49,870,583	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 2.0015%	912796RY7	99,660,857	01/30/2020	1/30/2020	99,741,165	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.6380%	912796RY7	99,722,450	01/30/2020	1/30/2020	99,741,165	U.S. Treasury Bills

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100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.6030%	912796RY7	99,728,380	01/30/2020	1/30/2020	99,741,165	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.6360%	912796RY7	99,722,789	01/30/2020	1/30/2020	99,741,165	U.S. Treasury Bills
100,000,000	Supra - Discount Notes, IBRD, 2.4000%	459052SM9	99,586,667	01/31/2020	1/31/2020	99,735,000	Supranational
100,000,000	Supra - Discount Notes, IBRD, 1.8500%	459052SM9	99,681,389	01/31/2020	1/31/2020	99,735,000	Supranational
100,000,000	Supra - Discount Notes, IBRD, 1.8500%	459052SM9	99,681,389	01/31/2020	1/31/2020	99,735,000	Supranational
100,000,000	Agency Discount Notes, FHLB, 1.5650%	313384SM2	99,730,472	01/31/2020	1/31/2020	99,735,000	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.9450%	912796TE9	49,816,305	02/06/2020	2/6/2020	49,857,000	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.9450%	912796TE9	49,816,305	02/06/2020	2/6/2020	49,857,000	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.9500%	912796TE9	49,815,833	02/06/2020	2/6/2020	49,857,000	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.4990%	912796TE9	99,716,855	02/06/2020	2/6/2020	99,714,000	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.4975%	912796TE9	99,717,139	02/06/2020	2/6/2020	99,714,000	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5000%	912796TE9	99,716,666	02/06/2020	2/6/2020	99,714,000	U.S. Treasury Bills
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.8300%	3133EJX8	49,999,022	11/30/2019	2/10/2020	50,006,497	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 1.7180%	3133EHQX4	49,999,170	12/10/2019	2/10/2020	49,996,355	Government Agency
100,000,000	Agency Discount Notes, FHLB, 1.5720%	313384SZ3	99,676,864	02/12/2020	2/12/2020	99,680,000	Government Agency
100,000,000	Agency Discount Notes, FHLB, 1.5720%	313384SZ3	99,676,867	02/12/2020	2/12/2020	99,680,000	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.8980%	912796TF6	49,802,292	02/13/2020	2/13/2020	49,842,847	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.8970%	912796TF6	49,802,396	02/13/2020	2/13/2020	49,842,847	U.S. Treasury Bills
150,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5650%	912796TF6	149,510,938	02/13/2020	2/13/2020	149,528,541	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5420%	912796TF6	99,678,750	02/13/2020	2/13/2020	99,685,694	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5430%	912796TF6	99,678,542	02/13/2020	2/13/2020	99,685,694	U.S. Treasury Bills
300,000,000	Agency Discount Notes, FHLB, 1.5690%	313384TB5	299,006,296	02/14/2020	2/14/2020	299,013,333	Government Agency
115,000,000	Supra - Bullets, IADB, 3.8750%	4581X0BL1	115,507,322	02/14/2020	2/14/2020	115,428,607	Supranational
32,000,000	3 Agency Floating Rate Notes, FFCB, 1.6700%	3133EJLJ6	31,999,302	11/30/2019	2/18/2020	32,001,974	Government Agency
27,000,000	3 Agency Floating Rate Notes, FFCB, 1.6700%	3133EJLJ6	26,999,411	11/30/2019	2/18/2020	27,001,666	Government Agency
18,000,000	Agency Discount Notes, FHLB, 1.5690%	313384TG4	17,936,456	02/19/2020	2/19/2020	17,936,800	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.8290%	912796TG4	49,791,697	02/20/2020	2/20/2020	49,826,945	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.8280%	912796TG4	49,791,811	02/20/2020	2/20/2020	49,826,945	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.8290%	912796TG4	49,791,697	02/20/2020	2/20/2020	49,826,945	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.8400%	912796TG4	49,790,444	02/20/2020	2/20/2020	49,826,945	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5400%	912796TG4	99,649,222	02/20/2020	2/20/2020	99,653,889	U.S. Treasury Bills
200,000,000	Agency Discount Notes, FHLB, 1.5710%	313384TJ8	199,275,594	02/21/2020	2/21/2020	199,280,000	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 1.6630%	3133EJL98	49,998,076	12/25/2019	2/25/2020	49,992,584	Government Agency
200,000,000	Agency Discount Notes, FHLB, 1.5700%	313384TP4	199,232,440	02/26/2020	2/26/2020	199,235,556	Government Agency

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100,000,000	Agency Discount Notes, FHLB, 1.5960%	313384TP4	99,609,870	02/26/2020	2/26/2020	99,617,778	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.8425%	912796SD2	49,772,247	02/27/2020	2/27/2020	49,812,104	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.8410%	912796SD2	99,544,864	02/27/2020	2/27/2020	99,624,208	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.8410%	912796SD2	49,772,432	02/27/2020	2/27/2020	49,812,104	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5630%	912796SD2	99,613,592	02/27/2020	2/27/2020	99,624,208	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.8400%	912796TH2	49,754,667	03/05/2020	3/5/2020	49,796,007	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.8380%	912796TH2	49,754,933	03/05/2020	3/5/2020	49,796,007	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.8300%	912796TK5	49,738,208	03/12/2020	3/12/2020	49,781,167	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.8300%	912796TK5	49,738,208	03/12/2020	3/12/2020	49,781,167	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.8270%	912796TK5	49,738,638	03/12/2020	3/12/2020	49,781,167	U.S. Treasury Bills
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.7900%	3133EJGC7	49,998,577	11/30/2019	3/13/2020	50,002,744	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	49,716,597	03/19/2020	3/19/2020	49,768,175	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.8710%	912796TL3	49,714,153	03/19/2020	3/19/2020	49,768,175	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.8650%	912796TL3	49,715,069	03/19/2020	3/19/2020	49,768,175	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.8650%	912796TL3	49,715,069	03/19/2020	3/19/2020	49,768,175	U.S. Treasury Bills
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.6900%	3133EJQD4	49,999,223	11/30/2019	3/23/2020	50,007,639	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.8600%	912796SH3	49,697,750	03/26/2020	3/26/2020	49,750,834	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.8600%	912796SH3	49,697,750	03/26/2020	3/26/2020	49,750,834	U.S. Treasury Bills
50,000,000	U.S. Treasury Coupons, U.S. Treasury, 2.2500%	9128284C1	50,023,631	03/31/2020	3/31/2020	50,089,844	U.S. Treasury
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.8110%	912796TM1	49,688,106	04/02/2020	4/2/2020	49,736,938	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.8150%	912796TM1	49,687,417	04/02/2020	4/2/2020	49,736,938	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.6775%	912796TQ2	99,389,577	04/09/2020	4/9/2020	99,438,760	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.6400%	912796TQ2	99,403,222	04/09/2020	4/9/2020	99,438,760	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.6160%	912796TR0	99,380,533	04/16/2020	4/16/2020	99,414,350	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.6170%	912796TR0	99,380,150	04/16/2020	4/16/2020	99,414,350	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.6170%	912796TR0	99,380,150	04/16/2020	4/16/2020	99,414,350	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.6120%	912796TR0	99,382,066	04/16/2020	4/16/2020	99,414,350	U.S. Treasury Bills
25,000,000	4 Agency Variable Rate Notes, FFCB, 1.6840%	3133EJLW7	24,998,999	01/23/2020	4/23/2020	24,992,577	Government Agency
27,000,000	4 Agency Variable Rate Notes, FFCB, 1.6840%	3133EJLW7	26,998,919	01/23/2020	4/23/2020	26,991,983	Government Agency
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5960%	912796SM2	99,357,166	04/23/2020	4/23/2020	99,379,837	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.6000%	912796SM2	99,355,555	04/23/2020	4/23/2020	99,379,837	U.S. Treasury Bills
50,000,000	4 Agency Variable Rate Notes, FFCB, 1.6345%	3133EJXY0	50,000,000	12/27/2019	4/27/2020	49,971,872	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

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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, 1.6280%	912796TS8	99,312,623	04/30/2020	4/30/2020	99,350,625	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.6025%	912796TS8	99,323,389	04/30/2020	4/30/2020	99,350,625	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.6220%	912796TS8	99,315,156	04/30/2020	4/30/2020	99,350,625	U.S. Treasury Bills
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.8700%	3133EJNP0	49,999,351	11/30/2019	5/7/2020	50,019,617	Government Agency
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5360%	912796TT6	99,321,600	05/07/2020	5/7/2020	99,320,757	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5120%	912796TT6	99,332,200	05/07/2020	5/7/2020	99,320,757	U.S. Treasury Bills
200,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5100%	912796TT6	198,666,166	05/07/2020	5/7/2020	198,641,514	U.S. Treasury Bills
50,000,000	Supra - Bullets, IADB, 1.6250%	4581X0CX4	49,933,395	05/12/2020	5/12/2020	49,976,527	Supranational
25,000,000	Supra - Bullets, IADB, 1.6250%	4581X0CX4	24,956,933	05/12/2020	5/12/2020	24,988,263	Supranational
50,000,000	4 Agency Variable Rate Notes, FFCB, 1.7166%	3133EJPA1	50,000,000	12/14/2019	5/14/2020	49,972,457	Government Agency
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5500%	912796TV1	99,285,278	05/14/2020	5/14/2020	99,285,917	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5470%	912796TV1	99,286,662	05/14/2020	5/14/2020	99,285,917	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5455%	912796TV1	99,287,353	05/14/2020	5/14/2020	99,285,917	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5405%	912796SR1	99,259,704	05/21/2020	5/21/2020	99,260,187	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5470%	912796SR1	99,256,581	05/21/2020	5/21/2020	99,260,187	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5430%	912796SR1	99,258,503	05/21/2020	5/21/2020	99,260,187	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5430%	912796SR1	99,258,503	05/21/2020	5/21/2020	99,260,187	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5575%	912796TW9	99,221,250	05/28/2020	5/28/2020	99,219,602	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5800%	912796TW9	99,210,000	05/28/2020	5/28/2020	99,219,602	U.S. Treasury Bills
50,000,000	4 Agency Variable Rate Notes, FFCB, 1.6411%	3133EJQL6	49,992,821	12/29/2019	5/29/2020	49,963,451	Government Agency
50,000,000	Supra - Discount Notes, IBRD, 2.2800%	459052XP6	49,417,333	06/01/2020	6/1/2020	49,595,556	Supranational
50,000,000	Supra - Discount Notes, IBRD, 2.2800%	459052XP6	49,417,333	06/01/2020	6/1/2020	49,595,556	Supranational
50,000,000	SOFR Floating Rate Notes, FHLB, 1.6600%	3130AFK30	50,000,000	06/10/2020	6/10/2020	50,000,484	SOFR Floater - Actual/360 - quarterl
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.9975%	912796SV2	49,442,365	06/18/2020	6/18/2020	49,567,912	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.9850%	912796SV2	49,445,854	06/18/2020	6/18/2020	49,567,912	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.9860%	912796SV2	49,445,575	06/18/2020	6/18/2020	49,567,912	U.S. Treasury Bills
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.6900%	3133EJTD1	50,000,000	11/30/2019	6/29/2020	50,015,552	Government Agency
4,743	IB Bank Deposit, US Bank, 1.2500%	523-14483	4,743	12/02/2019		4,743	Bank Deposits
260,564,946	IB Bank Deposit, Key Bank, 1.7500%	523-16378	260,564,946	12/02/2019		260,564,946	Bank Deposits
122,391,062	NOW accounts, EastWest Bank, 1.7500%	523-18461	122,391,062	12/02/2019		122,391,062	Bank Deposits
167,013,030	IB Bank Deposit, Umpqua Bank, 1.7500%	523-21425	167,013,030	12/02/2019		167,013,030	Bank Deposits
208,880,291	IB Bank Deposit, Washington Federal, 1.7500%	523-25454	208,880,291	12/02/2019		208,880,291	Bank Deposits
94,964,202	IB Bank Deposit, Heritage Bank, 1.7500%	523-27328	94,964,202	12/02/2019		94,964,202	Bank Deposits
246,398,561	IB Bank Deposit, Homestreet Bank, 1.9500%	523-33596	246,398,561	12/02/2019		246,398,561	Bank Deposits

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128,977,901	NOW accounts, Opus Bank, 2.2500%	523-34174	128,977,901	12/02/2019		128,977,901	Bank Deposits
462,478,621	IB Bank Deposit, Bank of America, 1.7500%	523-34574	462,478,621	12/02/2019		462,478,621	Bank Deposits
570,622,529	IB Bank Deposit, Wells Fargo, 1.7500%	523-35670	570,622,529	12/02/2019		570,622,529	Bank Deposits
101,378,387	IB Bank Deposit, JP Morgan/Chase, 1.7000%	523-36302	101,378,387	12/02/2019		101,378,387	Bank Deposits
335,092,329	NOW accounts, Columbia Bank, 1.7500%	523-36706	335,092,329	12/02/2019		335,092,329	Bank Deposits
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.8000%	3133EJUY3	49,995,257	11/30/2019	7/20/2020	50,025,572	Government Agency
23,000,000	3 Agency Floating Rate Notes, FFCB, 1.8000%	3133EJUY3	22,997,012	11/30/2019	7/20/2020	23,011,763	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.6600%	3133EJS42	49,998,254	11/30/2019	8/13/2020	50,002,336	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.6800%	3133EJXC8	50,000,000	11/30/2019	8/17/2020	50,008,989	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 1.7432%	3133EJ3G2	49,987,740	12/19/2019	8/19/2020	49,987,706	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.8200%	3133EJXX2	49,996,293	11/30/2019	8/27/2020	50,056,669	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.6750%	3133EJYH6	50,000,000	11/30/2019	9/4/2020	50,005,030	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.7330%	912796TJ8	49,314,021	09/10/2020	9/10/2020	49,385,556	U.S. Treasury Bills
34,000,000	SOFR Floating Rate Notes, FHLB, 1.6700%	3130AHAP8	34,000,000	10/07/2020	10/7/2020	33,999,671	SOFR Floater - Actual/360 - quarterl
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.6800%	3133EJL23	50,000,000	11/30/2019	10/23/2020	49,999,679	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5650%	912796TP4	49,258,799	11/05/2020	11/5/2020	49,267,854	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5600%	912796TP4	49,261,167	11/05/2020	11/5/2020	49,267,854	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5650%	912796TP4	49,258,799	11/05/2020	11/5/2020	49,267,854	U.S. Treasury Bills
50,000,000	4 Agency Variable Rate Notes, FFCB, 1.7666%	3133EJ4D8	50,000,000	12/28/2019	12/28/2020	50,032,785	Government Agency
50,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 1.6811%	9128285Y2	49,981,864	12/03/2019	1/31/2021	49,979,379	U.S. Treasury FRN
50,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 1.6811%	9128285Y2	49,981,772	12/03/2019	1/31/2021	49,979,379	U.S. Treasury FRN
50,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 1.6811%	9128285Y2	49,967,885	12/03/2019	1/31/2021	49,979,379	U.S. Treasury FRN
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.6700%	3133EKGH3	49,997,046	11/30/2019	2/9/2021	49,968,646	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 1.8264%	3133EKCA2	50,000,000	12/01/2019	3/1/2021	49,966,454	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.6750%	3133EKCCQ7	50,000,000	11/30/2019	3/8/2021	49,963,171	Government Agency
15,000,000	SOFR Floating Rate Notes, FFCB, 1.6700%	3133EKDM5	15,000,000	03/18/2021	3/18/2021	15,008,600	SOFR Floater - Actual/360 - quarterl
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.7500%	3133EKQ58	49,999,868	11/30/2019	3/18/2021	49,980,549	Government Agency
50,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 1.7051%	9128286Q8	50,002,003	12/03/2019	4/30/2021	49,963,188	U.S. Treasury FRN
50,000,000	SOFR Floating Rate Notes, FFCB, 1.7400%	3133EK2R6	50,000,000	10/15/2021	10/15/2021	49,990,495	SOFR Floater - Actual/360 - quarterl
45,000,000	SOFR Floating Rate Notes, FFCB, 1.7600%	3133EK4H6	45,000,000	10/28/2021	10/28/2021	44,982,707	SOFR Floater - Actual/360 - quarterl
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.7900%	3133EK4U7	50,000,000	11/30/2019	10/29/2021	49,961,982	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.8100%	3133EK5U6	50,000,000	11/30/2019	11/8/2021	49,980,827	Government Agency
30,000,000	3 Agency Floating Rate Notes, FFCB, 1.8100%	3133EK5U6	30,000,000	11/30/2019	11/8/2021	29,988,496	Government Agency
40,000,000	3 Agency Floating Rate Notes, FFCB, 1.8100%	3133EK5U6	40,000,000	11/30/2019	11/8/2021	39,984,661	Government Agency

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47,000,000	SOFR Floating Rate Notes, FFCB, 1.7400%	3133EK7M2	47,000,000	11/18/2021	11/18/2021	46,990,699	SOFR Floater - Actual/360 - quarterl

Current Assets: 18,271,906,601

¹ WAM: 58 Days

² WAL: 92 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.