

Washington State Local Government Investment Pool

as of 10/31/2019

Settlement Date Basis

Par	Description	CUSIP	Amortized Value	Effective Maturity	Final Maturity	Fair Value	Category
400,000,000	Term Repurchase Agreements, Cantor Fitzgerald, 1.9100%	523-37252	400,000,000	11/01/2019	11/1/2019	400,000,000	Repurchase Agreement
500,000,000	Repurchase Agreements, Cantor Fitzgerald, 1.9500%	523-37284	500,000,000	11/01/2019	11/1/2019	500,000,000	Repurchase Agreement
400,000,000	Repurchase Agreements, Cantor Fitzgerald, 1.7300%	523-37285	400,000,000	11/01/2019	11/1/2019	400,000,000	Repurchase Agreement
400,000,000	Repurchase Agreements, Daiwa Capital Markets, 1.7500%	523-37286	400,000,000	11/01/2019	11/1/2019	400,000,000	Repurchase Agreement
450,000,000	Repurchase Agreements, Jefferies and Company, Inc., 1.7300%	523-37287	450,000,000	11/01/2019	11/1/2019	450,000,000	Repurchase Agreement
200,000,000	Repurchase Agreements, Societe Generale, 1.7200%	523-37288	200,000,000	11/01/2019	11/1/2019	200,000,000	Repurchase Agreement
400,000,000	Term Repurchase Agreements, Daiwa Capital Markets, 1.8500%	523-37150	400,000,000	11/08/2019	11/8/2019	400,000,000	Repurchase Agreement
200,000,000	Agency Discount Notes, FHLB, 2.0000%	313384PE3	199,866,667	11/13/2019	11/13/2019	199,888,000	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.3580%	912796SS9	49,957,425	11/14/2019	11/14/2019	49,973,116	U.S. Treasury Bills
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.9200%	3133EHR96	50,000,000	11/01/2019	11/15/2019	49,998,647	Government Agency
24,000,000	Agency Discount Notes, FHLB, 2.3730%	313384PG8	23,977,852	11/15/2019	11/15/2019	23,984,320	Government Agency
24,000,000	Agency Discount Notes, FHLB, 2.3730%	313384PG8	23,977,852	11/15/2019	11/15/2019	23,984,320	Government Agency
24,000,000	Agency Discount Notes, FHLB, 2.3730%	313384PG8	23,977,852	11/15/2019	11/15/2019	23,984,320	Government Agency
50,000,000	Agency Discount Notes, FHLB, 2.3630%	313384PM5	49,937,643	11/20/2019	11/20/2019	49,955,667	Government Agency
50,000,000	Agency Discount Notes, FHLB, 2.3630%	313384PM5	49,937,643	11/20/2019	11/20/2019	49,955,667	Government Agency
100,000,000	Agency Discount Notes, FHLB, 1.9500%	313384PM5	99,897,083	11/20/2019	11/20/2019	99,911,333	Government Agency
100,000,000	Agency Discount Notes, FHLB, 1.9500%	313384PM5	99,897,083	11/20/2019	11/20/2019	99,911,333	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.3330%	912796ST7	49,935,194	11/21/2019	11/21/2019	49,957,709	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 2.3380%	912796ST7	99,870,111	11/21/2019	11/21/2019	99,915,417	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.8860%	912796WF2	99,869,028	11/26/2019	11/26/2019	99,893,056	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.8850%	912796WF2	99,869,097	11/26/2019	11/26/2019	99,893,056	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.8850%	912796WF2	99,869,097	11/26/2019	11/26/2019	99,893,056	U.S. Treasury Bills
50,000,000	Agency Discount Notes, FHLB, 2.3400%	313384PU7	49,915,500	11/27/2019	11/27/2019	49,939,334	Government Agency
50,000,000	Agency Discount Notes, FHLB, 2.3400%	313384PU7	49,915,500	11/27/2019	11/27/2019	49,939,334	Government Agency
50,000,000	Agency Discount Notes, FHLB, 2.3400%	313384PU7	49,915,500	11/27/2019	11/27/2019	49,939,334	Government Agency
100,000,000	Supra - Discount Notes, IBRD, 1.9900%	459052PU4	99,856,278	11/27/2019	11/27/2019	99,878,667	Supranational
200,000,000	Agency Discount Notes, FHLB, 1.9680%	313384PU7	199,715,733	11/27/2019	11/27/2019	199,757,334	Government Agency
200,000,000	Agency Discount Notes, FHLB, 1.9680%	313384PU7	199,715,733	11/27/2019	11/27/2019	199,757,334	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.3110%	912796SU4	49,910,128	11/29/2019	11/29/2019	49,942,445	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.3125%	912796SU4	49,910,069	11/29/2019	11/29/2019	49,942,445	U.S. Treasury Bills
100,000,000	Supra - Discount Notes, IFC, 2.0700%	459516PZ7	99,821,750	12/02/2019	12/2/2019	99,856,194	Supranational
50,000,000	4 Agency Variable Rate Notes, FFCB, 1.9372%	3133EHY80	49,999,882	11/04/2019	12/4/2019	50,001,474	Government Agency
150,000,000	Agency Discount Notes, FHLB, 1.9640%	313384QB8	149,729,950	12/04/2019	12/4/2019	149,770,376	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.2550%	912796RN1	49,893,514	12/05/2019	12/5/2019	49,929,509	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, 2.2350%	912796RN1	99,788,917	12/05/2019	12/5/2019	99,859,018	U.S. Treasury Bills
300,000,000	U.S. Treasury Bills, U.S. Treasury, 1.6830%	912796WH8	299,453,025	12/10/2019	12/10/2019	299,519,541	U.S. Treasury Bills
50,000,000	3 Agency Floating Rate Notes, FFCB, 2.0900%	3133EJRK7	49,999,453	11/01/2019	12/11/2019	50,011,405	Government Agency
100,000,000	Agency Discount Notes, FHLB, 1.9410%	313384QJ1	99,784,333	12/11/2019	12/11/2019	99,814,444	Government Agency
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.6600%	912796WJ4	99,787,889	12/17/2019	12/17/2019	99,805,778	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.6580%	912796WJ4	99,788,145	12/17/2019	12/17/2019	99,805,778	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.6610%	912796WJ4	99,787,761	12/17/2019	12/17/2019	99,805,778	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.6575%	912796WJ4	99,788,209	12/17/2019	12/17/2019	99,805,778	U.S. Treasury Bills
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.9300%	3133EH2Z5	49,999,678	11/01/2019	12/18/2019	49,995,376	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.1210%	912796SX8	49,858,600	12/19/2019	12/19/2019	49,903,334	U.S. Treasury Bills
60,000,000	Agency Discount Notes, FHLB, 1.9290%	313384QT9	59,842,465	12/20/2019	12/20/2019	59,863,616	Government Agency
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.6800%	912796WK1	99,752,667	12/24/2019	12/24/2019	99,774,014	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.6680%	912796WK1	99,754,433	12/24/2019	12/24/2019	99,774,014	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.6700%	912796WK1	99,754,139	12/24/2019	12/24/2019	99,774,014	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.6820%	912796WK1	99,752,372	12/24/2019	12/24/2019	99,774,014	U.S. Treasury Bills
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.9350%	3133EH4P5	49,996,607	11/01/2019	12/26/2019	49,995,425	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.0300%	912796SY6	49,844,931	12/26/2019	12/26/2019	49,882,552	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.0300%	912796SY6	49,844,931	12/26/2019	12/26/2019	49,882,552	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.0230%	912796SY6	49,845,465	12/26/2019	12/26/2019	49,882,552	U.S. Treasury Bills
100,000,000	Agency Discount Notes, FHLB, 1.9300%	313384QZ5	99,705,139	12/26/2019	12/26/2019	99,744,861	Government Agency
100,000,000	Agency Discount Notes, FHLB, 1.8800%	313384RA9	99,707,556	12/27/2019	12/27/2019	99,740,222	Government Agency
200,000,000	Agency Discount Notes, FHLB, 1.8800%	313384RA9	199,415,111	12/27/2019	12/27/2019	199,480,444	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	49,823,644	01/02/2020	1/2/2020	49,866,743	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.0480%	912796RT8	49,823,644	01/02/2020	1/2/2020	49,866,743	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.0470%	912796RT8	49,823,731	01/02/2020	1/2/2020	49,866,743	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.8380%	912796RT8	99,683,455	01/02/2020	1/2/2020	99,733,486	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.8260%	912796RT8	99,685,522	01/02/2020	1/2/2020	99,733,486	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.8160%	912796RT8	99,687,245	01/02/2020	1/2/2020	99,733,486	U.S. Treasury Bills
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.8450%	3133EH5M1	49,999,570	11/01/2019	1/3/2020	49,997,563	Government Agency
100,000,000	Agency Discount Notes, FHLB, 1.7030%	313384RN1	99,678,322	01/08/2020	1/8/2020	99,694,000	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.9500%	3133EH6D0	49,999,528	11/01/2019	1/9/2020	49,994,764	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.0685%	912796TA7	49,801,769	01/09/2020	1/9/2020	49,853,136	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.0680%	912796TA7	49,801,817	01/09/2020	1/9/2020	49,853,136	U.S. Treasury Bills

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50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.0750%	912796TA7	49,801,146	01/09/2020	1/9/2020	49,853,136	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.6970%	912796TA7	99,674,742	01/09/2020	1/9/2020	99,706,271	U.S. Treasury Bills
100,000,000	Supra - Discount Notes, IBRD, 2.3400%	459052RQ1	99,545,000	01/10/2020	1/10/2020	99,685,000	Supranational
100,000,000	Supra - Discount Notes, IBRD, 2.3400%	459052RQ1	99,545,000	01/10/2020	1/10/2020	99,685,000	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	99,673,331	01/10/2020	1/10/2020	99,685,000	Government Agency
94,000,000	Agency Discount Notes, FHLB, 1.6800%	313384RQ4	93,692,933	01/10/2020	1/10/2020	93,703,900	Government Agency
106,000,000	Agency Discount Notes, FHLB, 1.6800%	313384RV3	105,629,000	01/15/2020	1/15/2020	105,642,250	Government Agency
120,890,000	Agency Discount Notes, FHLB, 1.6800%	313384RV3	120,466,885	01/15/2020	1/15/2020	120,481,996	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.0275%	912796TB5	49,785,986	01/16/2020	1/16/2020	49,837,972	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.0240%	912796TB5	49,786,356	01/16/2020	1/16/2020	49,837,972	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.0230%	912796TB5	49,786,461	01/16/2020	1/16/2020	49,837,972	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.0230%	912796TB5	49,786,461	01/16/2020	1/16/2020	49,837,972	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.6320%	912796TB5	99,655,467	01/16/2020	1/16/2020	99,675,944	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.6250%	912796TB5	99,656,944	01/16/2020	1/16/2020	99,675,944	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.6260%	912796TB5	99,656,733	01/16/2020	1/16/2020	99,675,944	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.0100%	912796TC3	49,768,292	01/23/2020	1/23/2020	49,825,047	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.9810%	912796TC3	49,771,635	01/23/2020	1/23/2020	49,825,047	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.9780%	912796TC3	49,771,981	01/23/2020	1/23/2020	49,825,047	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.9780%	912796TC3	49,771,981	01/23/2020	1/23/2020	49,825,047	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.6210%	912796TC3	99,626,269	01/23/2020	1/23/2020	99,650,094	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.6480%	912796TC3	99,620,044	01/23/2020	1/23/2020	99,650,094	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.6500%	912796TC3	99,619,584	01/23/2020	1/23/2020	99,650,094	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.6500%	912796TC3	99,619,584	01/23/2020	1/23/2020	99,650,094	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	49,684,125	01/30/2020	1/30/2020	49,809,375	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.0420%	912796RY7	49,744,750	01/30/2020	1/30/2020	49,809,375	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.0430%	912796RY7	49,744,625	01/30/2020	1/30/2020	49,809,375	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.0430%	912796RY7	49,744,625	01/30/2020	1/30/2020	49,809,375	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.0430%	912796RY7	49,744,625	01/30/2020	1/30/2020	49,809,375	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 2.0015%	912796RY7	99,499,625	01/30/2020	1/30/2020	99,618,750	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 99.5859%	912796RY7	99,590,500	01/30/2020	1/30/2020	99,618,750	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.6030%	912796RY7	99,599,250	01/30/2020	1/30/2020	99,618,750	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.6360%	912796RY7	99,591,000	01/30/2020	1/30/2020	99,618,750	U.S. Treasury Bills

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100,000,000	Supra - Discount Notes, IBRD, 2.4000%	459052SM9	99,393,333	01/31/2020	1/31/2020	99,590,500	Supranational
100,000,000	Supra - Discount Notes, IBRD, 1.8500%	459052SM9	99,532,361	01/31/2020	1/31/2020	99,590,500	Supranational
100,000,000	Supra - Discount Notes, IBRD, 1.8500%	459052SM9	99,532,361	01/31/2020	1/31/2020	99,590,500	Supranational
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.9450%	912796TE9	49,737,965	02/06/2020	2/6/2020	49,794,199	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.9450%	912796TE9	49,737,965	02/06/2020	2/6/2020	49,794,199	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.9500%	912796TE9	49,737,292	02/06/2020	2/6/2020	49,794,199	U.S. Treasury Bills
50,000,000	3 Agency Floating Rate Notes, FFCB, 2.0800%	3133EJX8	49,998,628	11/01/2019	2/10/2020	50,009,533	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 1.8988%	3133EHQX4	49,998,836	11/10/2019	2/10/2020	49,994,642	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.8980%	912796TF6	49,725,845	02/13/2020	2/13/2020	49,780,782	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.8970%	912796TF6	49,725,989	02/13/2020	2/13/2020	49,780,782	U.S. Treasury Bills
32,000,000	3 Agency Floating Rate Notes, FFCB, 1.9400%	3133EJL6	31,999,049	11/01/2019	2/18/2020	32,002,748	Government Agency
27,000,000	3 Agency Floating Rate Notes, FFCB, 1.9400%	3133EJL6	26,999,197	11/01/2019	2/18/2020	27,002,319	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.8290%	912796TG4	49,718,029	02/20/2020	2/20/2020	49,767,941	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.8280%	912796TG4	49,718,183	02/20/2020	2/20/2020	49,767,941	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.8290%	912796TG4	49,718,029	02/20/2020	2/20/2020	49,767,941	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.8400%	912796TG4	49,716,333	02/20/2020	2/20/2020	49,767,941	U.S. Treasury Bills
50,000,000	4 Agency Variable Rate Notes, FFCB, 1.7778%	3133EJL98	49,997,434	11/25/2019	2/25/2020	49,989,947	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.8425%	912796SD2	49,698,035	02/27/2020	2/27/2020	49,751,913	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.8410%	912796SD2	99,396,561	02/27/2020	2/27/2020	99,503,826	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.8410%	912796SD2	49,698,280	02/27/2020	2/27/2020	49,751,913	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.8400%	912796TH2	49,680,556	03/05/2020	3/5/2020	49,733,941	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.8380%	912796TH2	49,680,903	03/05/2020	3/5/2020	49,733,941	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.8300%	912796TK5	49,664,500	03/12/2020	3/12/2020	49,719,042	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.8300%	912796TK5	49,664,500	03/12/2020	3/12/2020	49,719,042	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.8270%	912796TK5	49,665,050	03/12/2020	3/12/2020	49,719,042	U.S. Treasury Bills
50,000,000	3 Agency Floating Rate Notes, FFCB, 2.0400%	3133EJGC7	49,998,181	11/01/2019	3/13/2020	50,003,486	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	49,641,882	03/19/2020	3/19/2020	49,707,521	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.8710%	912796TL3	49,638,793	03/19/2020	3/19/2020	49,707,521	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.8650%	912796TL3	49,639,951	03/19/2020	3/19/2020	49,707,521	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.8650%	912796TL3	49,639,951	03/19/2020	3/19/2020	49,707,521	U.S. Treasury Bills
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.9600%	3133EJQD4	49,999,026	11/01/2019	3/23/2020	50,009,712	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.8600%	912796SH3	49,622,833	03/26/2020	3/26/2020	49,689,243	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.8600%	912796SH3	49,622,833	03/26/2020	3/26/2020	49,689,243	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 Coupons, U.S. Treasury, 2.2500%	9128284C1	50,029,248	03/31/2020	3/31/2020	50,130,860	U.S. Treasury
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.8110%	912796TM1	49,615,163	04/02/2020	4/2/2020	49,677,531	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.8150%	912796TM1	49,614,313	04/02/2020	4/2/2020	49,677,531	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.6775%	912796TQ2	99,254,445	04/09/2020	4/9/2020	99,323,889	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.6400%	912796TQ2	99,271,111	04/09/2020	4/9/2020	99,323,889	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.6160%	912796TR0	99,250,355	04/16/2020	4/16/2020	99,292,569	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.6170%	912796TR0	99,249,892	04/16/2020	4/16/2020	99,292,569	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.6170%	912796TR0	99,249,892	04/16/2020	4/16/2020	99,292,569	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.6120%	912796TR0	99,252,211	04/16/2020	4/16/2020	99,292,569	U.S. Treasury Bills
25,000,000	4Agency Variable Rate Notes, FFCB, 1.6840%	3133EJLW7	24,998,799	01/23/2020	4/23/2020	24,980,736	Government Agency
27,000,000	4Agency Variable Rate Notes, FFCB, 1.6840%	3133EJLW7	26,998,703	01/23/2020	4/23/2020	26,979,195	Government Agency
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5960%	912796SM2	99,228,600	04/23/2020	4/23/2020	99,266,542	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.6000%	912796SM2	99,226,667	04/23/2020	4/23/2020	99,266,542	U.S. Treasury Bills
50,000,000	4Agency Variable Rate Notes, FFCB, 1.7393%	3133EJXY0	50,000,000	11/27/2019	4/27/2020	49,965,895	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	99,181,478	04/30/2020	4/30/2020	99,228,236	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.6025%	912796TS8	99,194,298	04/30/2020	4/30/2020	99,228,236	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.6220%	912796TS8	99,184,495	04/30/2020	4/30/2020	99,228,236	U.S. Treasury Bills
50,000,000	3Agency Floating Rate Notes, FFCB, 2.1200%	3133EJNP0	49,999,233	11/01/2019	5/7/2020	50,023,295	Government Agency
50,000,000	Supra - Bullets, IADB, 1.6250%	4581X0CX4	49,921,617	05/12/2020	5/12/2020	49,961,733	Supranational
25,000,000	Supra - Bullets, IADB, 1.6250%	4581X0CX4	24,949,317	05/12/2020	5/12/2020	24,980,867	Supranational
50,000,000	4Agency Variable Rate Notes, FFCB, 1.8763%	3133EJPA1	50,000,000	11/14/2019	5/14/2020	49,967,222	Government Agency
50,000,000	4Agency Variable Rate Notes, FFCB, 1.7549%	3133EJQL6	49,991,671	11/29/2019	5/29/2020	49,957,094	Government Agency
50,000,000	Supra - Discount Notes, IBRD, 2.2800%	459052XP6	49,325,500	06/01/2020	6/1/2020	49,529,625	Supranational
50,000,000	Supra - Discount Notes, IBRD, 2.2800%	459052XP6	49,325,500	06/01/2020	6/1/2020	49,529,625	Supranational
50,000,000	SOFR Floating Rate Notes, FHLB, 1.9300%	3130AFK30	50,000,000	06/10/2020	6/10/2020	50,000,221	SOFR Floater - Actual/360 - quarterl
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.9975%	912796SV2	49,361,910	06/18/2020	6/18/2020	49,513,646	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.9850%	912796SV2	49,365,903	06/18/2020	6/18/2020	49,513,646	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.9860%	912796SV2	49,365,583	06/18/2020	6/18/2020	49,513,646	U.S. Treasury Bills
50,000,000	3Agency Floating Rate Notes, FFCB, 1.9600%	3133EJTD1	50,000,000	11/01/2019	6/29/2020	50,032,172	Government Agency
4,737	IB Bank Deposit, US Bank, 2.0000%	523-14483	4,737	11/01/2019		4,737	Bank Deposits
389,942,352	IB Bank Deposit, Key Bank, 1.7500%	523-16378	389,942,352	11/01/2019		389,942,352	Bank Deposits
122,184,353	NOW accounts, EastWest Bank, 1.7500%	523-18461	122,184,353	11/01/2019		122,184,353	Bank Deposits
166,730,958	IB Bank Deposit, Umpqua Bank, 1.7500%	523-21425	166,730,958	11/01/2019		166,730,958	Bank Deposits

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Par	Description	CUSIP	Amortized Value	Effective Maturity	Final Maturity	Fair Value	Category
208,526,092	IB Bank Deposit, Washington Federal, 2.0000%	523-25454	208,526,092	11/01/2019		208,526,092	Bank Deposits
94,803,684	IB Bank Deposit, Heritage Bank, 1.7500%	523-27328	94,803,684	11/01/2019		94,803,684	Bank Deposits
245,942,322	IB Bank Deposit, Homestreet Bank, 2.1800%	523-33596	245,942,322	11/01/2019		245,942,322	Bank Deposits
128,731,673	NOW accounts, Opus Bank, 2.5000%	523-34174	128,731,673	11/01/2019		128,731,673	Bank Deposits
461,694,373	IB Bank Deposit, Bank of America, 2.0000%	523-34574	461,694,373	11/01/2019		461,694,373	Bank Deposits
775,369,929	IB Bank Deposit, Wells Fargo, 1.7500%	523-35670	775,369,929	11/01/2019		775,369,929	Bank Deposits
101,210,780	IB Bank Deposit, JP Morgan/Chase, 1.9500%	523-36302	101,210,780	11/01/2019		101,210,780	Bank Deposits
334,526,384	NOW accounts, Columbia Bank, 1.7500%	523-36706	334,526,384	11/01/2019		334,526,384	Bank Deposits
50,000,000	3 Agency Floating Rate Notes, FFCB, 2.0500%	3133EJUY3	49,994,667	11/01/2019	7/20/2020	50,029,029	Government Agency
23,000,000	3 Agency Floating Rate Notes, FFCB, 2.0500%	3133EJUY3	22,996,641	11/01/2019	7/20/2020	23,013,353	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.9300%	3133EJS42	49,998,057	11/01/2019	8/13/2020	50,022,982	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.9500%	3133EJXC8	50,000,000	11/01/2019	8/17/2020	50,031,069	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 1.8564%	3133EJ3G2	49,986,388	11/19/2019	8/19/2020	49,966,930	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 2.0700%	3133EJXX2	49,995,896	11/01/2019	8/27/2020	50,062,603	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.9450%	3133EJYH6	50,000,000	11/01/2019	9/4/2020	50,029,163	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.7330%	912796TJ8	49,244,219	09/10/2020	9/10/2020	49,347,941	U.S. Treasury Bills
34,000,000	SOFR Floating Rate Notes, FHLB, 1.9400%	3130AHAP8	34,000,000	10/07/2020	10/7/2020	33,991,228	SOFR Floater - Actual/360 - quarterl
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.9500%	3133EJL23	50,000,000	11/01/2019	10/23/2020	50,032,040	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 1.8693%	3133EJ4D8	50,000,000	11/28/2019	12/28/2020	49,992,666	Government Agency
50,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 1.7517%	9128285Y2	49,980,636	11/05/2019	1/31/2021	49,945,178	U.S. Treasury FRN
50,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 1.7517%	9128285Y2	49,980,536	11/05/2019	1/31/2021	49,945,178	U.S. Treasury FRN
50,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 1.7517%	9128285Y2	49,965,709	11/05/2019	1/31/2021	49,945,178	U.S. Treasury FRN
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.9400%	3133EKGH3	49,996,850	11/01/2019	2/9/2021	49,952,652	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 2.0765%	3133EKCA2	50,000,000	11/01/2019	3/1/2021	49,966,284	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.9450%	3133EKCCQ7	50,000,000	11/01/2019	3/8/2021	49,946,969	Government Agency
15,000,000	SOFR Floating Rate Notes, FFCB, 1.9400%	3133EKDM5	15,000,000	03/18/2021	3/18/2021	15,009,090	SOFR Floater - Actual/360 - quarterl
50,000,000	3 Agency Floating Rate Notes, FFCB, 2.0000%	3133EKQ58	49,999,860	11/01/2019	3/18/2021	49,979,225	Government Agency
50,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 1.7757%	9128286Q8	50,002,115	11/05/2019	4/30/2021	49,935,784	U.S. Treasury FRN
50,000,000	SOFR Floating Rate Notes, FFCB, 2.0100%	3133EK2R6	50,000,000	10/15/2021	10/15/2021	49,990,022	SOFR Floater - Actual/360 - quarterl
45,000,000	SOFR Floating Rate Notes, FFCB, 2.0300%	3133EK4H6	45,000,000	10/28/2021	10/28/2021	44,982,190	SOFR Floater - Actual/360 - quarterl
50,000,000	3 Agency Floating Rate Notes, FFCB, 2.0400%	3133EK4U7	50,000,000	11/01/2019	10/29/2021	49,960,511	Government Agency

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Par	Description	CUSIP	Amortized Value	Effective Maturity	Final Maturity	Fair Value	Category
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Current Assets: 18,374,807,635

¹ WAM: 49 Days

² WAL: 80 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.