

Washington State Local Government Investment Pool

as of 05/31/2021

Settlement Date Basis

Par	Description	CUSIP	Amortized Value	Effective Maturity	Final Maturity	Fair Value	Category
150,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0950%	912796G37	150,000,000	06/01/2021	6/1/2021	150,000,000	U.S. Treasury Bills
150,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0450%	912796G37	150,000,000	06/01/2021	6/1/2021	150,000,000	U.S. Treasury Bills
100,000,000	Repurchase Agreements, Scotia Capital, 0.0050%	523-39608	100,000,000	06/01/2021	6/1/2021	100,000,000	Repurchase Agreement
50,000,000	Agency Discount Notes, FHLB, 0.0420%	313385GJ9	49,999,942	06/02/2021	6/2/2021	50,000,000	Government Agency
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0900%	912796A41	99,999,500	06/03/2021	6/3/2021	99,999,972	U.S. Treasury Bills
500,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0400%	912796A41	499,998,889	06/03/2021	6/3/2021	499,999,860	U.S. Treasury Bills
200,000,000	Term Repurchase Agreements, Societe Generale, 0.0100%	523-39484	200,000,000	06/04/2021	6/4/2021	200,000,000	Repurchase Agreement
200,000,000	Term Repurchase Agreements, Daiwa Capital Markets America Inc, 0.0100%	523-39485	200,000,000	06/04/2021	6/4/2021	200,000,000	Repurchase Agreement
100,000,000	Term Repurchase Agreements, Daiwa Capital Markets America Inc, 0.0100%	523-39489	100,000,000	06/04/2021	6/4/2021	100,000,000	Repurchase Agreement
217,050,000	U.S. Treasury Bills, U.S. Treasury, 0.0900%	912796G86	217,046,202	06/08/2021	6/8/2021	217,049,789	U.S. Treasury Bills
58,350,000	U.S. Treasury Bills, U.S. Treasury, 0.0900%	912796B24	58,348,687	06/10/2021	6/10/2021	58,350,000	U.S. Treasury Bills
500,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0450%	912796B24	499,994,375	06/10/2021	6/10/2021	500,000,000	U.S. Treasury Bills
250,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0900%	912796G94	249,991,250	06/15/2021	6/15/2021	250,000,000	U.S. Treasury Bills
150,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0850%	9127963H0	149,994,333	06/17/2021	6/17/2021	149,999,834	U.S. Treasury Bills
165,300,000	U.S. Treasury Bills, U.S. Treasury, 0.0900%	912796H28	165,291,322	06/22/2021	6/22/2021	165,299,517	U.S. Treasury Bills
300,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0150%	912796H28	299,997,375	06/22/2021	6/22/2021	299,999,124	U.S. Treasury Bills
198,400,000	U.S. Treasury Bills, U.S. Treasury, 0.0900%	912796B32	198,388,592	06/24/2021	6/24/2021	198,399,683	U.S. Treasury Bills
400,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0150%	912796B32	399,996,166	06/24/2021	6/24/2021	399,999,360	U.S. Treasury Bills
350,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0900%	912796H36	349,975,500	06/29/2021	6/29/2021	350,000,000	U.S. Treasury Bills
150,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0120%	912796H36	149,998,600	06/29/2021	6/29/2021	150,000,000	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0120%	912796H36	49,999,533	06/29/2021	6/29/2021	50,000,000	U.S. Treasury Bills
200,000,000	Agency Discount Notes, FHLB, 0.0140%	313385HN9	199,997,742	06/30/2021	6/30/2021	200,000,000	Government Agency
100,000,000	Agency Discount Notes, FHLB, 0.0140%	313385HN9	99,998,871	06/30/2021	6/30/2021	100,000,000	Government Agency
4,764	IB Bank Deposit, U.S. Bank National Association, 0.0100%	523-14483	4,764	06/01/2021		4,764	Bank Deposits
465,881,626	IB Bank Deposit, KeyBank National Association, 0.1000%	523-16378	465,881,626	06/01/2021		465,881,626	Bank Deposits
11,487,089	NOW accounts, East West Bank, 0.1500%	523-18461	11,487,089	06/01/2021		11,487,089	Bank Deposits
17,892,097	IB Bank Deposit, Umpqua Bank, 0.1300%	523-21425	17,892,097	06/01/2021		17,892,097	Bank Deposits
210,740,530	IB Bank Deposit, Washington Federal, N.A., 0.1700%	523-25454	210,740,530	06/01/2021		210,740,530	Bank Deposits
13,859	IB Bank Deposit, Heritage Bank, 0.1000%	523-27328	13,859	06/01/2021		13,859	Bank Deposits
249,185,844	IB Bank Deposit, HomeStreet Bank, 0.1500%	523-33596	249,185,844	06/01/2021		249,185,844	Bank Deposits
466,700,635	IB Bank Deposit, Bank of America, N.A., 0.2400%	523-34574	466,700,635	06/01/2021		466,700,635	Bank Deposits
90,687,560	IB Bank Deposit, Wells Fargo, 0.2000%	523-35670	90,687,560	06/01/2021		90,687,560	Bank Deposits

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102,239,563	IB Bank Deposit, JP Morgan/Chase, 0.1496%	523-36302	102,239,563	06/01/2021		102,239,563	Bank Deposits
400,521,760	NOW accounts, Columbia State Bank, 0.1300%	523-36706	400,521,760	06/01/2021		400,521,760	Bank Deposits
145,711,767	NOW accounts, Pacific Premier Bank, 0.1300%	523-38602	145,711,767	06/01/2021		145,711,767	Bank Deposits
250,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1000%	912796B40	249,979,166	07/01/2021	7/1/2021	249,997,918	U.S. Treasury Bills
200,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0200%	912796B40	199,996,666	07/01/2021	7/1/2021	199,998,334	U.S. Treasury Bills
200,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0160%	912796B40	199,997,333	07/01/2021	7/1/2021	199,998,334	U.S. Treasury Bills
150,000,000	Agency Floating Rate Notes, FNMA, 0.2400%	3135G02Y8	150,000,000	06/01/2021	7/6/2021	150,030,623	Government Agency
150,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0800%	912796H85	149,988,333	07/06/2021	7/6/2021	149,999,636	U.S. Treasury Bills
150,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0600%	912796H85	149,991,250	07/06/2021	7/6/2021	149,999,636	U.S. Treasury Bills
300,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0900%	912796B57	299,972,250	07/08/2021	7/8/2021	299,996,916	U.S. Treasury Bills
175,150,000	U.S. Treasury Bills, U.S. Treasury, 0.0200%	912796B57	175,146,399	07/08/2021	7/8/2021	175,148,199	U.S. Treasury Bills
42,000,000	Certificate of Deposit - TCD, Office of the State Treasurer, 0.2400%	523-39111	42,000,000	07/12/2021	7/12/2021	42,000,000	Certificate of Deposit - TCD
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0475%	912796H93	99,994,458	07/13/2021	7/13/2021	99,999,417	U.S. Treasury Bills
200,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0500%	912796H93	199,988,333	07/13/2021	7/13/2021	199,998,834	U.S. Treasury Bills
100,000,000	Agency Floating Rate Notes, FHLB, 0.2800%	3130AJHP7	100,000,000	06/01/2021	7/14/2021	100,031,054	Government Agency
101,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0900%	9127963S6	100,988,890	07/15/2021	7/15/2021	100,998,766	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0180%	9127963S6	99,997,800	07/15/2021	7/15/2021	99,998,778	U.S. Treasury Bills
500,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0200%	9127963S6	499,987,777	07/15/2021	7/15/2021	499,993,890	U.S. Treasury Bills
150,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0550%	912796J26	149,988,771	07/20/2021	7/20/2021	149,998,979	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0100%	912796J26	99,998,639	07/20/2021	7/20/2021	99,999,319	U.S. Treasury Bills
162,270,000	U.S. Treasury Bills, U.S. Treasury, 0.0050%	912796J26	162,268,895	07/20/2021	7/20/2021	162,268,895	U.S. Treasury Bills
100,000,000	Agency Discount Notes, FHLB, 0.0250%	313385JK3	99,996,527	07/21/2021	7/21/2021	100,000,000	Government Agency
200,000,000	Agency Discount Notes, FHLB, 0.0250%	313385JK3	199,993,055	07/21/2021	7/21/2021	200,000,000	Government Agency
125,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0950%	912796C49	124,983,177	07/22/2021	7/22/2021	124,999,558	U.S. Treasury Bills
500,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0250%	912796C49	499,982,293	07/22/2021	7/22/2021	499,998,230	U.S. Treasury Bills
100,000,000	Supra - Bullets, IBRD, 2.7500%	459058GH0	100,377,000	07/23/2021	7/23/2021	100,374,000	Supranational
25,000,000	Supra - Bullets, IADB, 1.8750%	4581X0DH8	25,063,304	07/23/2021	7/23/2021	25,061,692	Supranational
400,000,000	Agency Discount Notes, FHLB, 0.0190%	313385JM9	399,989,022	07/23/2021	7/23/2021	400,000,000	Government Agency
100,000,000	Supra - Bullets, IBRD, 2.7500%	459058GH0	100,377,351	07/23/2021	7/23/2021	100,374,000	Supranational
25,000,000	Certificate of Deposit, Cathay Bank, 0.1800%	523-39448	25,000,000	07/26/2021	7/26/2021	25,000,000	Certificate of Deposit
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0850%	912796C56	99,986,306	07/29/2021	7/29/2021	99,998,389	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0850%	912796C56	99,986,306	07/29/2021	7/29/2021	99,998,389	U.S. Treasury Bills
400,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0200%	912796C56	399,987,110	07/29/2021	7/29/2021	399,993,556	U.S. Treasury Bills
250,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0300%	912796J83	249,986,875	08/03/2021	8/3/2021	249,993,438	U.S. Treasury Bills

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165,000,000	Agency Bullets, FHLB, 0.0200%	3130AMBS0	164,999,882	08/03/2021	8/3/2021	164,999,812	Government Agency
400,000,000	Agency Discount Notes, FHLB, 0.0150%	313385JZ0	399,989,333	08/04/2021	8/4/2021	399,992,888	Government Agency
100,000,000	Supra - Discount Notes, IBRD, 0.0200%	459053JZ8	99,996,444	08/04/2021	8/4/2021	99,998,222	Supranational
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0700%	912796C64	99,987,361	08/05/2021	8/5/2021	99,997,743	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0560%	912796C64	99,989,889	08/05/2021	8/5/2021	99,997,743	U.S. Treasury Bills
800,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0150%	912796C64	799,978,331	08/05/2021	8/5/2021	799,981,944	U.S. Treasury Bills
250,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0250%	912796J91	249,987,847	08/10/2021	8/10/2021	249,992,708	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0455%	9127964B2	99,990,900	08/12/2021	8/12/2021	99,997,250	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0150%	9127964B2	99,997,000	08/12/2021	8/12/2021	99,997,250	U.S. Treasury Bills
400,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0150%	9127964B2	399,987,999	08/12/2021	8/12/2021	399,989,000	U.S. Treasury Bills
300,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0250%	912796K24	299,983,958	08/17/2021	8/17/2021	299,993,583	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0600%	912796D48	99,986,833	08/19/2021	8/19/2021	99,997,806	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0110%	912796D48	99,997,586	08/19/2021	8/19/2021	99,997,806	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0110%	912796D48	99,997,586	08/19/2021	8/19/2021	99,997,806	U.S. Treasury Bills
500,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0150%	912796D48	499,983,540	08/19/2021	8/19/2021	499,989,030	U.S. Treasury Bills
100,000,000	Agency Discount Notes, FHLB, 0.0060%	313385KR6	99,998,664	08/20/2021	8/20/2021	99,997,778	Government Agency
500,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0250%	912796K32	499,970,833	08/24/2021	8/24/2021	499,988,335	U.S. Treasury Bills
200,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0450%	912796D55	199,978,500	08/26/2021	8/26/2021	199,994,028	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0450%	912796D55	99,989,250	08/26/2021	8/26/2021	99,997,014	U.S. Treasury Bills
200,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0150%	912796D55	199,992,833	08/26/2021	8/26/2021	199,994,028	U.S. Treasury Bills
300,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0600%	912796D63	299,953,501	09/02/2021	9/2/2021	299,990,391	U.S. Treasury Bills
400,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0250%	912796L23	399,972,778	09/07/2021	9/7/2021	399,983,668	U.S. Treasury Bills
300,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0600%	9127964L0	299,950,001	09/09/2021	9/9/2021	299,989,584	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0060%	9127964L0	99,998,333	09/09/2021	9/9/2021	99,996,528	U.S. Treasury Bills
45,000,000	Certificate of Deposit, East West Bank, 0.2100%	523-39321	45,000,000	09/13/2021	9/13/2021	45,000,000	Certificate of Deposit
700,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0200%	912796L31	699,959,167	09/14/2021	9/14/2021	699,969,375	U.S. Treasury Bills
200,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0180%	912796L31	199,989,500	09/14/2021	9/14/2021	199,991,250	U.S. Treasury Bills
200,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0170%	912796L31	199,990,083	09/14/2021	9/14/2021	199,991,250	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0550%	912796F46	99,983,653	09/16/2021	9/16/2021	99,997,028	U.S. Treasury Bills
600,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0150%	912796L49	599,972,000	09/21/2021	9/21/2021	599,981,334	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0400%	912796F53	99,987,333	09/23/2021	9/23/2021	99,995,250	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0400%	912796F61	99,986,556	09/30/2021	9/30/2021	99,994,118	U.S. Treasury Bills
48,870,000	U.S. Treasury Bills, U.S. Treasury, 0.0350%	9127964V8	48,863,919	10/07/2021	10/7/2021	48,867,176	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0400%	912796G52	99,985,000	10/14/2021	10/14/2021	99,993,437	U.S. Treasury Bills

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250,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0400%	912796G52	249,962,500	10/14/2021	10/14/2021	249,983,593	U.S. Treasury Bills
50,000,000	3Agency Floating Rate Notes, FFCB, 0.2000%	3133EK2R6	50,000,000	06/01/2021	10/15/2021	50,025,630	Government Agency
150,000,000	3Agency Floating Rate Notes, FFCB, 0.0650%	3133EL7M0	150,000,000	06/01/2021	10/15/2021	150,018,779	Government Agency
64,950,000	U.S. Treasury Bills, U.S. Treasury, 0.0400%	912796G60	64,939,752	10/21/2021	10/21/2021	64,945,517	U.S. Treasury Bills
45,000,000	3Agency Floating Rate Notes, FFCB, 0.2200%	3133EK4H6	45,000,000	06/01/2021	10/28/2021	45,028,127	Government Agency
43,310,000	U.S. Treasury Bills, U.S. Treasury, 0.0350%	912796G78	43,303,726	10/28/2021	10/28/2021	43,306,863	U.S. Treasury Bills
56,690,000	U.S. Treasury Bills, U.S. Treasury, 0.0350%	912796G78	56,681,788	10/28/2021	10/28/2021	56,685,894	U.S. Treasury Bills
50,000,000	3Agency Floating Rate Notes, FFCB, 0.2900%	3133EK4U7	50,000,000	06/01/2021	10/29/2021	50,050,366	Government Agency
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0350%	9127964W6	99,984,834	11/04/2021	11/4/2021	99,991,333	U.S. Treasury Bills
50,000,000	3Agency Floating Rate Notes, FFCB, 0.3100%	3133EK5U6	50,000,000	06/01/2021	11/8/2021	50,058,616	Government Agency
30,000,000	3Agency Floating Rate Notes, FFCB, 0.3100%	3133EK5U6	30,000,000	06/01/2021	11/8/2021	30,035,169	Government Agency
40,000,000	3Agency Floating Rate Notes, FFCB, 0.3100%	3133EK5U6	40,000,000	06/01/2021	11/8/2021	40,046,892	Government Agency
36,840,000	U.S. Treasury Bills, U.S. Treasury, 0.0350%	912796H51	36,834,126	11/12/2021	11/12/2021	36,836,644	U.S. Treasury Bills
47,000,000	3Agency Floating Rate Notes, FFCB, 0.2000%	3133EK7M2	47,000,000	06/01/2021	11/18/2021	47,027,663	Government Agency
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0300%	912796H69	99,985,833	11/18/2021	11/18/2021	99,988,194	U.S. Treasury Bills
150,000,000	3Agency Floating Rate Notes, FFCB, 0.2900%	3133ELDB7	149,992,048	06/01/2021	12/13/2021	150,192,519	Government Agency
100,000,000	4Agency Variable Rate Notes, FFCB, 0.1650%	3133EJ2Q1	99,949,500	06/02/2021	12/13/2021	100,064,836	Government Agency
50,000,000	3Agency Floating Rate Notes, FFCB, 0.2600%	3133ELFU3	50,000,000	06/01/2021	1/3/2022	50,059,472	Government Agency
100,000,000	4Agency Variable Rate Notes, FFCB, 0.2750%	3133ELFT6	100,000,000	06/02/2021	1/3/2022	100,138,478	Government Agency
100,000,000	3Agency Floating Rate Notes, FNMA, 0.3700%	3135G03M3	100,000,000	06/01/2021	1/20/2022	100,238,838	Government Agency
100,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 0.1690%	912828Z45	100,000,000	06/02/2021	1/31/2022	100,097,630	U.S. Treasury FRN
50,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 0.1690%	912828Z45	50,034,174	06/02/2021	1/31/2022	50,048,815	U.S. Treasury FRN
50,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 0.1690%	912828Z45	50,035,190	06/02/2021	1/31/2022	50,048,815	U.S. Treasury FRN
50,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 0.1690%	912828Z45	50,043,681	06/02/2021	1/31/2022	50,048,815	U.S. Treasury FRN
50,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 0.1690%	912828Z45	50,041,989	06/02/2021	1/31/2022	50,048,815	U.S. Treasury FRN
50,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 0.1690%	912828Z45	50,045,378	06/02/2021	1/31/2022	50,048,815	U.S. Treasury FRN
300,000,000	3Agency Floating Rate Notes, FFCB, 0.1950%	3133ELKY9	299,992,124	06/01/2021	2/3/2022	300,279,306	Government Agency
150,000,000	3Agency Floating Rate Notes, FFCB, 0.3800%	3133ELYN8	149,989,598	06/01/2021	2/7/2022	150,334,469	Government Agency
44,000,000	3Agency Floating Rate Notes, FHLB, 0.1250%	3130AJ5K1	44,000,000	06/01/2021	2/10/2022	44,025,886	Government Agency
100,000,000	Supra - Bullets, IBRD, 1.6260%	459058DY6	101,016,751	02/10/2022	2/10/2022	101,025,400	Supranational
33,000,000	3Agency Floating Rate Notes, FFCB, 0.1400%	3133ELMT8	33,000,000	06/01/2021	2/11/2022	33,018,184	Government Agency
130,000,000	3Agency Floating Rate Notes, FHLB, 0.1300%	3130AJC49	130,000,000	06/01/2021	2/28/2022	130,083,972	Government Agency
50,000,000	3Agency Floating Rate Notes, FFCB, 0.2000%	3133ELRQ9	49,929,957	06/01/2021	3/9/2022	50,053,548	Government Agency
40,000,000	3Agency Floating Rate Notes, FFCB, 0.0900%	3133EL6Q2	40,000,000	06/01/2021	3/10/2022	40,014,131	Government Agency

Washington State Local Government Investment Pool

as of 05/31/2021

Settlement Date Basis

Par	Description	CUSIP	Amortized Value	Effective Maturity	Final Maturity	Fair Value	Category
110,300,000	3 Agency Floating Rate Notes, FFCB, 0.4500%	3133EKCY0	110,334,940	06/01/2021	3/14/2022	110,636,408	Government Agency
50,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 0.1290%	912828ZK9	50,022,158	06/02/2021	4/30/2022	50,046,381	U.S. Treasury FRN
50,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 0.1290%	912828ZK9	50,028,167	06/02/2021	4/30/2022	50,046,381	U.S. Treasury FRN
100,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 0.1290%	912828ZK9	100,053,562	06/02/2021	4/30/2022	100,092,761	U.S. Treasury FRN
50,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 0.1290%	912828ZK9	50,027,243	06/02/2021	4/30/2022	50,046,381	U.S. Treasury FRN
50,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 0.1290%	912828ZK9	50,029,094	06/02/2021	4/30/2022	50,046,381	U.S. Treasury FRN
50,000,000	3 Agency Floating Rate Notes, FHLB, 0.0650%	3130AKG67	50,000,000	06/01/2021	5/13/2022	50,012,311	Government Agency
150,000,000	3 Agency Floating Rate Notes, FFCB, 0.2800%	3133ELD35	150,000,000	06/01/2021	5/27/2022	150,310,770	Government Agency
65,000,000	3 Agency Floating Rate Notes, FFCB, 0.2000%	3133ELU28	65,000,000	06/01/2021	7/14/2022	65,128,749	Government Agency
150,000,000	3 Agency Floating Rate Notes, FFCB, 0.2900%	3133ELU69	150,000,000	06/01/2021	7/15/2022	150,359,444	Government Agency
50,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 0.0700%	91282CAA9	49,998,821	06/02/2021	7/31/2022	50,022,413	U.S. Treasury FRN
50,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 0.0700%	91282CAA9	49,998,821	06/02/2021	7/31/2022	50,022,413	U.S. Treasury FRN
50,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 0.0700%	91282CAS0	49,992,833	06/02/2021	10/31/2022	50,027,361	U.S. Treasury FRN
100,000,000	3 Agency Floating Rate Notes, FFCB, 0.1500%	3133EMJH6	100,000,000	06/01/2021	12/2/2022	100,087,544	Government Agency
100,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 0.0640%	91282CBK6	100,000,000	06/02/2021	1/31/2023	100,032,630	U.S. Treasury FRN
50,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 0.0640%	91282CBK6	50,000,000	06/02/2021	1/31/2023	50,016,315	U.S. Treasury FRN
70,000,000	3 Agency Floating Rate Notes, FFCB, 0.1250%	3133EMNZ1	70,000,000	06/01/2021	2/1/2023	70,031,177	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 0.0900%	3133EMZV7	49,995,025	06/01/2021	5/18/2023	49,975,386	Government Agency

Current Assets: 24,520,547,095

¹ WAM: 47 Days² WAL: 89 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.