

Washington State Local Government Investment Pool

as of 06/28/2019

Settlement Date Basis

Par	Description	CUSIP	Amortized Value	Effective Maturity	Final Maturity	Fair Value	Category
50,000,000	Supra - Discount Notes, IADB, 2.4500%	45818KKA9	49,874,097	08/05/2019	8/5/2019	49,892,500	Supranational
100,000,000	Agency Discount Notes, FHLB, 2.4100%	313384KA6	99,752,306	08/05/2019	8/5/2019	99,785,100	Government Agency
2,000,000	Agency Discount Notes, FHLB, 2.3970%	313384KC2	1,994,807	08/07/2019	8/7/2019	1,995,458	Government Agency
2,000,000	Agency Discount Notes, FHLB, 2.3970%	313384KC2	1,994,807	08/07/2019	8/7/2019	1,995,458	Government Agency
200,000,000	Agency Discount Notes, FHLB, 2.3970%	313384KC2	199,480,650	08/07/2019	8/7/2019	199,545,800	Government Agency
100,000,000	4 Agency Variable Rate Notes, FHLB, 2.3520%	3130AFCQ8	100,000,000	07/09/2019	8/9/2019	99,995,000	Government Agency
300,000,000	Agency Discount Notes, FHLB, 2.3780%	313384KK4	299,088,433	08/14/2019	8/14/2019	299,189,700	Government Agency
50,000,000	Supra - Bullets, IBRD, 0.8760%	459058FK4	49,879,113	08/15/2019	8/15/2019	49,905,450	Supranational
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4470%	912796QV4	49,840,265	08/15/2019	8/15/2019	49,869,200	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4360%	912796QV4	49,840,983	08/15/2019	8/15/2019	49,869,200	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 2.3780%	912796QV4	99,689,539	08/15/2019	8/15/2019	99,738,400	U.S. Treasury Bills
50,000,000	3 Agency Floating Rate Notes, FFCB, 2.4200%	3133EHVD2	50,000,000	06/29/2019	8/16/2019	50,001,000	Government Agency
200,000,000	Agency Discount Notes, FHLB, 2.3720%	313384KM0	199,367,467	08/16/2019	8/16/2019	199,435,200	Government Agency
200,000,000	Agency Discount Notes, FHLB, 2.3720%	313384KM0	199,367,467	08/16/2019	8/16/2019	199,435,200	Government Agency
25,000,000	4 Supra - Variables, IBRD, 2.3342%	45905UL51	24,996,740	08/21/2019	8/21/2019	24,997,250	Supranational
100,000,000	Agency Discount Notes, FHLB, 2.3670%	313384KS7	99,651,525	08/21/2019	8/21/2019	99,687,000	Government Agency
100,000,000	Agency Discount Notes, FHLB, 2.3670%	313384KS7	99,651,525	08/21/2019	8/21/2019	99,687,000	Government Agency
200,000,000	Agency Discount Notes, FHLB, 2.3670%	313384KS7	199,303,050	08/21/2019	8/21/2019	199,374,000	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4530%	912796SE0	49,816,025	08/22/2019	8/22/2019	49,848,400	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4500%	912796SE0	49,816,250	08/22/2019	8/22/2019	49,848,400	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4480%	912796SE0	49,816,400	08/22/2019	8/22/2019	49,848,400	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 2.3330%	912796SE0	99,650,050	08/22/2019	8/22/2019	99,696,800	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 2.3330%	912796SE0	99,650,050	08/22/2019	8/22/2019	99,696,800	U.S. Treasury Bills
25,000,000	4 Supra - Variables, IBRD, 2.3462%	45905UL28	24,996,222	08/23/2019	8/23/2019	25,001,000	Supranational
100,000,000	Agency Discount Notes, FHLB, 2.3480%	313384KU2	99,641,278	08/23/2019	8/23/2019	99,675,000	Government Agency
100,000,000	Agency Discount Notes, FHLB, 2.3480%	313384KU2	99,641,278	08/23/2019	8/23/2019	99,675,000	Government Agency
100,000,000	Agency Discount Notes, FHLB, 2.3450%	313384KZ1	99,609,167	08/28/2019	8/28/2019	99,643,900	Government Agency
100,000,000	Agency Discount Notes, FHLB, 2.3450%	313384KZ1	99,609,167	08/28/2019	8/28/2019	99,643,900	Government Agency
100,000,000	Agency Discount Notes, FHLB, 2.3450%	313384KZ1	99,609,167	08/28/2019	8/28/2019	99,643,900	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4630%	912796SF7	49,791,329	08/29/2019	8/29/2019	49,827,900	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4600%	912796SF7	49,791,583	08/29/2019	8/29/2019	49,827,900	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 2.3180%	912796SF7	99,607,228	08/29/2019	8/29/2019	99,655,800	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 2.3180%	912796SF7	99,607,228	08/29/2019	8/29/2019	99,655,800	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4561%	912796SG5	49,768,035	09/05/2019	9/5/2019	49,808,200	U.S. Treasury Bills

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50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4550%	912796SG5	49,768,139	09/05/2019	9/5/2019	49,808,200	U.S. Treasury Bills
200,000,000	Agency Discount Notes, FHLB, 2.2690%	313384LP2	199,067,189	09/11/2019	9/11/2019	199,136,000	Government Agency
100,000,000	Agency Discount Notes, FHLB, 2.2690%	313384LP2	99,533,594	09/11/2019	9/11/2019	99,568,000	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4560%	912796RA9	49,744,167	09/12/2019	9/12/2019	49,790,900	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4550%	912796RA9	49,744,271	09/12/2019	9/12/2019	49,790,900	U.S. Treasury Bills
50,000,000	3 Agency Floating Rate Notes, FFCB, 2.4200%	3133EHYK3	49,999,479	06/29/2019	9/13/2019	49,998,500	Government Agency
100,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4550%	912796SJ9	99,440,806	09/19/2019	9/19/2019	99,538,300	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4550%	912796SJ9	49,720,403	09/19/2019	9/19/2019	49,769,150	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4520%	912796SJ9	49,720,744	09/19/2019	9/19/2019	49,769,150	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	Agency Discount Notes, FHLB, 2.1640%	313384MD8	49,735,511	09/25/2019	9/25/2019	49,742,000	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4120%	912796SK6	49,701,850	09/26/2019	9/26/2019	49,749,250	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4020%	912796SK6	49,703,086	09/26/2019	9/26/2019	49,749,250	U.S. Treasury Bills
50,000,000	Supra - Discount Notes, IADB, 2.4600%	45818KML3	49,675,417	10/02/2019	10/2/2019	49,725,000	Supranational
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.3850%	912796SL4	49,682,000	10/03/2019	10/3/2019	49,726,800	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.3770%	912796SL4	49,683,067	10/03/2019	10/3/2019	49,726,800	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.3770%	912796SL4	49,683,067	10/03/2019	10/3/2019	49,726,800	U.S. Treasury Bills
25,000,000	U.S. Treasury Bills, U.S. Treasury, 2.5830%	912796RF8	24,815,244	10/10/2019	10/10/2019	24,853,050	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.3930%	912796RF8	49,657,668	10/10/2019	10/10/2019	49,706,100	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.3950%	912796RF8	49,657,382	10/10/2019	10/10/2019	49,706,100	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 2.3940%	912796RF8	99,315,050	10/10/2019	10/10/2019	99,412,200	U.S. Treasury Bills
50,000,000	Supra - Bullets, IADB, 1.2500%	4581X0CR7	49,761,129	10/15/2019	10/15/2019	49,848,500	Supranational
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.3930%	912796SN0	49,634,403	10/17/2019	10/17/2019	49,692,900	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.3900%	912796SN0	49,634,403	10/17/2019	10/17/2019	49,692,900	U.S. Treasury Bills
50,000,000	3 Agency Floating Rate Notes, FFCB, 2.4200%	3133EHK28	50,000,000	06/29/2019	10/23/2019	49,990,500	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4020%	912796SP5	49,609,675	10/24/2019	10/24/2019	49,682,350	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4030%	912796SP5	49,609,513	10/24/2019	10/24/2019	49,682,350	U.S. Treasury Bills
33,000,000	3 Agency Floating Rate Notes, FFCB, 2.3950%	3133EH4U4	33,000,000	06/29/2019	10/28/2019	32,993,730	Government Agency
25,000,000	Certificate of Deposit, Cathay Bank, 2.6100%	523-36392	25,000,000	10/28/2019	10/28/2019	25,000,000	Certificate of Deposit
50,000,000	3 Agency Floating Rate Notes, FFCB, 2.5700%	3133EJQR3	49,998,333	06/29/2019	10/29/2019	50,031,500	Government Agency
50,000,000	SOFR Floating Rate Notes, FNMA, 2.4900%	3135G0U68	50,000,000	10/30/2019	10/30/2019	50,011,000	SOFR Floater - Actual/360 - quarterl
50,000,000	U.S. Treasury Coupons, U.S. Treasury, 1.5000%	912828F62	49,799,068	10/31/2019	10/31/2019	49,896,500	U.S. Treasury
50,000,000	U.S. Treasury Coupons, U.S. Treasury, 1.5000%	912828F62	49,811,721	10/31/2019	10/31/2019	49,896,500	U.S. Treasury
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.3930%	912796SQ3	49,587,872	10/31/2019	10/31/2019	49,657,300	U.S. Treasury Bills

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50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.3930%	912796SQ3	49,587,872	10/31/2019	10/31/2019	49,657,300	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.3900%	912796SQ3	49,588,389	10/31/2019	10/31/2019	49,657,300	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.6450%	912796RM3	49,518,757	11/07/2019	11/7/2019	49,630,450	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.3850%	912796RM3	49,566,063	11/07/2019	11/7/2019	49,630,450	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.3850%	912796RM3	49,566,063	11/07/2019	11/7/2019	49,630,450	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.3580%	912796SS9	49,548,050	11/14/2019	11/14/2019	49,611,850	U.S. Treasury Bills
50,000,000	3 Agency Floating Rate Notes, FFCB, 2.4200%	3133EHR96	50,000,000	06/29/2019	11/15/2019	49,988,500	Government Agency
24,000,000	Agency Discount Notes, FHLB, 2.3730%	313384PG8	23,780,102	11/15/2019	11/15/2019	23,808,240	Government Agency
24,000,000	Agency Discount Notes, FHLB, 2.3730%	313384PG8	23,780,102	11/15/2019	11/15/2019	23,808,240	Government Agency
24,000,000	Agency Discount Notes, FHLB, 2.3730%	313384PG8	23,780,102	11/15/2019	11/15/2019	23,808,240	Government Agency
50,000,000	Agency Discount Notes, FHLB, 2.3630%	313384PM5	49,527,400	11/20/2019	11/20/2019	49,586,000	Government Agency
50,000,000	Agency Discount Notes, FHLB, 2.3630%	313384PM5	49,527,400	11/20/2019	11/20/2019	49,586,000	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.3330%	912796ST7	49,530,160	11/21/2019	11/21/2019	49,590,850	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 2.3380%	912796ST7	99,058,305	11/21/2019	11/21/2019	99,181,700	U.S. Treasury Bills
50,000,000	Agency Discount Notes, FHLB, 2.3400%	313384PU7	49,509,250	11/27/2019	11/27/2019	49,565,500	Government Agency
50,000,000	Agency Discount Notes, FHLB, 2.3400%	313384PU7	49,509,250	11/27/2019	11/27/2019	49,565,500	Government Agency
50,000,000	Agency Discount Notes, FHLB, 2.3400%	313384PU7	49,509,250	11/27/2019	11/27/2019	49,565,500	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.3110%	912796SU4	49,508,913	11/29/2019	11/29/2019	49,566,900	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.3125%	912796SU4	49,508,594	11/29/2019	11/29/2019	49,566,900	U.S. Treasury Bills
50,000,000	4 Agency Variable Rate Notes, FFCB, 2.3705%	3133EHY80	49,999,435	07/04/2019	12/4/2019	49,991,000	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.2550%	912796RN1	49,502,021	12/05/2019	12/5/2019	49,561,150	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 2.2350%	912796RN1	99,012,875	12/05/2019	12/5/2019	99,122,300	U.S. Treasury Bills
50,000,000	3 Agency Floating Rate Notes, FFCB, 2.5900%	3133EJRK7	49,997,743	06/29/2019	12/11/2019	50,047,000	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 2.4300%	3133EH2Z5	49,998,823	06/29/2019	12/18/2019	49,984,500	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.1210%	912796SX8	49,490,371	12/19/2019	12/19/2019	49,515,200	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.1210%	912796SX8	49,490,371	12/19/2019	12/19/2019	49,515,200	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.1210%	912796SX8	49,490,371	12/19/2019	12/19/2019	49,515,200	U.S. Treasury Bills
50,000,000	3 Agency Floating Rate Notes, FFCB, 2.4350%	3133EH4P5	49,988,895	06/29/2019	12/26/2019	49,986,500	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.0300%	912796SY6	49,492,500	12/26/2019	12/26/2019	49,493,800	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.0300%	912796SY6	49,492,500	12/26/2019	12/26/2019	49,493,800	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.0230%	912796SY6	49,494,250	12/26/2019	12/26/2019	49,493,800	U.S. Treasury Bills
50,000,000	3 Agency Floating Rate Notes, FFCB, 2.4050%	3133EH5M1	49,998,717	06/29/2019	1/3/2020	49,993,700	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 2.4500%	3133EH6D0	49,998,672	06/29/2019	1/9/2020	49,986,500	Government Agency
100,000,000	Supra - Discount Notes, IBRD, 2.3400%	459052RQ1	98,732,500	01/10/2020	1/10/2020	98,906,000	Supranational

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100,000,000	Supra - Discount Notes, IBRD, 2.3400%	459052RQ1	98,732,500	01/10/2020	1/10/2020	98,906,000	Supranational
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.5270%	912796RY7	49,245,410	01/30/2020	1/30/2020	49,437,200	U.S. Treasury Bills
100,000,000	Supra - Discount Notes, IBRD, 2.4000%	459052SM9	98,560,000	01/31/2020	1/31/2020	98,787,000	Supranational
50,000,000	3 Agency Floating Rate Notes, FFCB, 2.5800%	3133EJX8	49,996,929	06/29/2019	2/10/2020	50,020,500	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 2.3716%	3133EHQX4	49,997,395	07/10/2019	2/10/2020	49,987,500	Government Agency
32,000,000	3 Agency Floating Rate Notes, FFCB, 2.5000%	3133EJLJ6	31,997,958	06/29/2019	2/18/2020	32,005,824	Government Agency
27,000,000	3 Agency Floating Rate Notes, FFCB, 2.5000%	3133EJLJ6	26,998,277	06/29/2019	2/18/2020	27,004,914	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 2.3594%	3133EJL98	49,994,670	07/25/2019	2/25/2020	49,985,000	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 2.5400%	3133EJGC7	49,996,471	06/29/2019	3/13/2020	50,007,000	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, 2.5200%	3133EJQD4	49,998,174	06/29/2019	3/23/2020	50,018,000	Government Agency
25,000,000	4 Agency Variable Rate Notes, FFCB, 2.3415%	3133EJLW7	24,997,936	07/23/2019	4/23/2020	24,969,000	Government Agency
27,000,000	4 Agency Variable Rate Notes, FFCB, 2.3415%	3133EJLW7	26,997,771	07/23/2019	4/23/2020	26,966,520	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 2.3391%	3133EJXY0	50,000,000	07/27/2019	4/27/2020	49,964,500	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 2.6200%	3133EJNP0	49,998,723	06/29/2019	5/7/2020	50,038,000	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 2.3561%	3133EJPA1	50,000,000	07/14/2019	5/14/2020	49,969,500	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 2.3781%	3133EJQL6	49,986,713	06/29/2019	5/29/2020	49,964,000	Government Agency
50,000,000	Supra - Discount Notes, IBRD, 2.2800%	459052XP6	48,929,667	06/01/2020	6/1/2020	49,108,500	Supranational
50,000,000	Supra - Discount Notes, IBRD, 2.2800%	459052XP6	48,929,667	06/01/2020	6/1/2020	49,108,500	Supranational
50,000,000	SOFR Floating Rate Notes, FHLB, 2.5300%	3130AFK30	50,000,000	06/10/2020	6/10/2020	50,028,000	SOFR Floater - Actual/360 - quarterl
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.9975%	912796SV2	49,015,122	06/18/2020	6/18/2020	49,079,500	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.9850%	912796SV2	49,021,285	06/18/2020	6/18/2020	49,079,500	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.9860%	912796SV2	49,020,792	06/18/2020	6/18/2020	49,079,500	U.S. Treasury Bills
50,000,000	3 Agency Floating Rate Notes, FFCB, 2.5200%	3133EJTD1	50,000,000	06/29/2019	6/29/2020	50,043,000	Government Agency
4,708	IB Bank Deposit, US Bank, 2.0000%	523-14483	4,708	07/01/2019		4,708	Bank Deposits
634,068,310	IB Bank Deposit, Key Bank, 2.5000%	523-16378	634,068,310	07/01/2019		634,068,310	Bank Deposits
121,229,980	NOW accounts, EastWest Bank, 2.5000%	523-18461	121,229,980	07/01/2019		121,229,980	Bank Deposits
165,427,505	IB Bank Deposit, Umpqua Bank, 2.5000%	523-21425	165,427,505	07/01/2019		165,427,505	Bank Deposits
206,894,483	IB Bank Deposit, Washington Federal, 2.5000%	523-25454	206,894,483	07/01/2019		206,894,483	Bank Deposits
94,061,832	IB Bank Deposit, Heritage Bank, 2.5000%	523-27328	94,061,832	07/01/2019		94,061,832	Bank Deposits
154,642,301	IB Bank Deposit, Homestreet Bank, 2.5700%	523-33596	154,642,301	07/01/2019		154,642,301	Bank Deposits
127,660,488	NOW accounts, Opus Bank, 2.5000%	523-34174	127,660,488	07/01/2019		127,660,488	Bank Deposits
458,081,854	IB Bank Deposit, Bank of America, 2.5000%	523-34574	458,081,854	07/01/2019		458,081,854	Bank Deposits
694,703,222	IB Bank Deposit, Wells Fargo, 2.5000%	523-35670	694,703,222	07/01/2019		694,703,222	Bank Deposits

Washington State Local Government Investment Pool

as of 06/28/2019

Settlement Date Basis

Par	Description	CUSIP	Amortized Value	Effective Maturity	Final Maturity	Fair Value	Category
100,411,348	1B Bank Deposit, JP Morgan/Chase, 2.5000%	523-36302	100,411,348	07/01/2019		100,411,348	Bank Deposits
50,000,000	3 Agency Floating Rate Notes, FFCB, 2.5500%	3133EJUY3	49,992,122	06/29/2019	7/20/2020	50,044,500	Government Agency
23,000,000	3 Agency Floating Rate Notes, FFCB, 2.5500%	3133EJUY3	22,995,038	06/29/2019	7/20/2020	23,020,470	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 2.4900%	3133EJS42	49,997,208	06/29/2019	8/13/2020	50,013,500	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 2.5100%	3133EJXC8	50,000,000	06/29/2019	8/17/2020	50,024,500	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 2.4003%	3133EJ3G2	49,980,561	07/19/2019	8/19/2020	49,979,000	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 2.5700%	3133EJXX2	49,994,186	06/29/2019	8/27/2020	50,051,500	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 2.5050%	3133EJYH6	50,000,000	06/29/2019	9/4/2020	50,021,000	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 2.5100%	3133EJL23	50,000,000	06/29/2019	10/23/2020	50,021,500	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 2.4674%	3133EJ4D8	50,000,000	07/28/2019	12/28/2020	49,997,000	Government Agency
50,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 2.2110%	9128285Y2	49,975,339	07/02/2019	1/31/2021	49,954,250	U.S. Treasury FRN
50,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 2.2110%	9128285Y2	49,975,213	07/02/2019	1/31/2021	49,954,250	U.S. Treasury FRN
50,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 2.2110%	9128285Y2	49,956,329	07/02/2019	1/31/2021	49,954,250	U.S. Treasury FRN
50,000,000	3 Agency Floating Rate Notes, FFCB, 2.5000%	3133EKGH3	49,996,006	06/29/2019	2/9/2021	50,006,000	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 2.4850%	3133EKCA2	50,000,000	07/01/2019	3/1/2021	49,972,000	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 2.5050%	3133EKCCQ7	50,000,000	06/29/2019	3/8/2021	50,007,000	Government Agency
15,000,000	SOFR Floating Rate Notes, FFCB, 2.5400%	3133EKDM5	15,000,000	03/18/2021	3/18/2021	14,995,755	SOFR Floater - Actual/360 - quarterl
50,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 2.2350%	9128286Q8	50,002,599	07/02/2019	4/30/2021	49,960,200	U.S. Treasury FRN

Current Assets: 17,425,436,030

¹ WAM: 44 Days² WAL: 83 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.