

## Washington State Local Government Investment Pool

as of 03/31/2018

Settlement Date Basis

Par	Description	CUSIP	Amortized Value	Effective Maturity	Final Maturity	Fair Value	Category
100,000,000	Agency Discount Notes, FHLB, 1.3800%	313385VA1	99,996,167	04/02/2018	4/2/2018	100,000,000	Government Agency
400,000,000	Term Repurchase Agreements, Societe Generale, 1.7800%	523-33972	400,000,000	04/02/2018	4/2/2018	400,000,000	Repurchase Agreement
400,000,000	Term Repurchase Agreements, Daiwa Capital Markets, 1.8800%	523-33986	400,000,000	04/02/2018	4/2/2018	400,000,000	Repurchase Agreement
300,000,000	Term Repurchase Agreements, Cantor Fitzgerald, 1.9000%	523-33987	300,000,000	04/02/2018	4/2/2018	300,000,000	Repurchase Agreement
300,000,000	Term Repurchase Agreements, Societe Generale, 1.8500%	523-33988	300,000,000	04/02/2018	4/2/2018	300,000,000	Repurchase Agreement
150,000,000	Term Repurchase Agreements, Jefferies and Company, Inc., 1.8500%	523-33989	150,000,000	04/02/2018	4/2/2018	150,000,000	Repurchase Agreement
400,000,000	Term Repurchase Agreements, Societe Generale, 1.9300%	523-33981	400,000,000	04/04/2018	4/4/2018	400,000,000	Repurchase Agreement
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.1810%	912796NY1	99,986,878	04/05/2018	4/5/2018	99,986,500	U.S. Treasury Bills
4,175,000	Certificate of Deposit, Liberty Bay Bank, 1.7500%	523-33637	4,175,000	04/09/2018	4/9/2018	4,175,000	Certificate of Deposit
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.2230%	912796PA1	49,981,315	04/12/2018	4/12/2018	49,977,300	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.2270%	912796PA1	49,981,254	04/12/2018	4/12/2018	49,977,300	U.S. Treasury Bills
100,000,000	Agency Discount Notes, FHLB, 1.5760%	313385VM5	99,947,467	04/13/2018	4/13/2018	99,949,300	Government Agency
100,000,000	Agency Discount Notes, FHLB, 1.5900%	313385VS2	99,924,917	04/18/2018	4/18/2018	99,926,200	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.2350%	912796PB9	49,969,125	04/19/2018	4/19/2018	49,961,450	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.2400%	912796PB9	49,969,000	04/19/2018	4/19/2018	49,961,450	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.2400%	912796PB9	49,969,000	04/19/2018	4/19/2018	49,961,450	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.2410%	912796PB9	49,968,975	04/19/2018	4/19/2018	49,961,450	U.S. Treasury Bills
300,000,000	Term Repurchase Agreements, Societe Generale, 1.7000%	523-33967	300,000,000	04/19/2018	4/19/2018	300,000,000	Repurchase Agreement
100,000,000	Agency Discount Notes, FHLB, 1.4440%	313385VU7	99,923,789	04/20/2018	4/20/2018	99,917,000	Government Agency
100,000,000	Agency Discount Notes, FHLB, 1.6050%	313385VU7	99,915,292	04/20/2018	4/20/2018	99,917,000	Government Agency
100,000,000	Agency Discount Notes, FHLB, 1.6030%	313385VZ6	99,893,133	04/25/2018	4/25/2018	99,893,900	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.2480%	912796LX5	49,956,667	04/26/2018	4/26/2018	49,946,850	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.2480%	912796LX5	49,956,667	04/26/2018	4/26/2018	49,946,850	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.2500%	912796LX5	49,956,597	04/26/2018	4/26/2018	49,946,850	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.2500%	912796LX5	49,956,597	04/26/2018	4/26/2018	49,946,850	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.4300%	912796LX5	99,900,695	04/26/2018	4/26/2018	99,893,700	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.4280%	912796LX5	99,900,833	04/26/2018	4/26/2018	99,893,700	U.S. Treasury Bills
100,000,000	Agency Discount Notes, FHLB, 1.6000%	313385WB8	99,884,444	04/27/2018	4/27/2018	99,884,700	Government Agency
6,000,000	Certificate of Deposit, UniBank, 1.7300%	523-33759	6,000,000	05/01/2018	5/1/2018	6,000,000	Certificate of Deposit
40,000,000	Certificate of Deposit, Cathay Bank, 1.7500%	523-33760	40,000,000	05/01/2018	5/1/2018	40,000,000	Certificate of Deposit
100,000,000	Agency Discount Notes, FHLB, 1.4600%	313385WG7	99,874,278	05/02/2018	5/2/2018	99,858,300	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.2680%	912796PC7	49,943,644	05/03/2018	5/3/2018	49,930,000	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.2570%	912796PC7	49,944,133	05/03/2018	5/3/2018	49,930,000	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.4350%	912796PC7	99,872,444	05/03/2018	5/3/2018	99,860,000	U.S. Treasury Bills

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100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.4320%	912796PC7	99,872,711	05/03/2018	5/3/2018	99,860,000	U.S. Treasury Bills
100,000,000	Agency Discount Notes, FHLB, 1.6000%	313385WH5	99,857,778	05/03/2018	5/3/2018	99,853,600	Government Agency
100,000,000	Agency Discount Notes, FHLB, 1.4750%	313385WJ1	99,864,792	05/04/2018	5/4/2018	99,848,900	Government Agency
100,000,000	Agency Discount Notes, FHLB, 1.4750%	313385WJ1	99,864,792	05/04/2018	5/4/2018	99,848,900	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.2960%	912796PF0	49,929,800	05/10/2018	5/10/2018	49,914,100	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.2960%	912796PF0	49,929,800	05/10/2018	5/10/2018	49,914,100	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.4860%	912796PF0	99,839,017	05/10/2018	5/10/2018	99,828,200	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.4850%	912796PF0	99,839,125	05/10/2018	5/10/2018	99,828,200	U.S. Treasury Bills
25,000,000	3 Agency Floating Rate Notes, FFCB, 1.7700%	3133EE6X3	24,996,144	04/01/2018	5/14/2018	25,003,250	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.8500%	3133EGH73	50,000,000	04/01/2018	5/14/2018	50,011,000	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.8800%	3133EGAL9	50,000,000	04/01/2018	5/17/2018	50,013,500	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.3620%	912796PG8	49,912,983	05/17/2018	5/17/2018	49,897,400	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.3620%	912796PG8	49,912,983	05/17/2018	5/17/2018	49,897,400	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.3620%	912796PG8	49,912,983	05/17/2018	5/17/2018	49,897,400	U.S. Treasury Bills
100,000,000	Agency Discount Notes, FHLB, 1.6300%	313385WY8	99,787,194	05/18/2018	5/18/2018	99,782,800	Government Agency
100,000,000	Agency Discount Notes, FHLB, 1.6490%	313385XD3	99,761,811	05/23/2018	5/23/2018	99,759,200	Government Agency
100,000,000	Agency Discount Notes, FHLB, 1.6700%	313385XF8	99,749,500	05/25/2018	5/25/2018	99,749,700	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 2.0069%	3133EGHS7	50,000,000	04/29/2018	5/29/2018	50,023,500	Government Agency
100,000,000	Agency Discount Notes, FHLB, 1.6600%	313385XN1	99,718,722	06/01/2018	6/1/2018	99,713,300	Government Agency
25,000,000	Agency Discount Notes, FFCB, 1.2400%	313313XT0	24,943,167	06/06/2018	6/6/2018	24,922,350	Government Agency
100,000,000	Agency Discount Notes, FHLB, 1.6690%	313385XT8	99,694,017	06/06/2018	6/6/2018	99,689,400	Government Agency
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.4550%	912796PJ2	99,729,208	06/07/2018	6/7/2018	99,695,300	U.S. Treasury Bills
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.8700%	3133EGER2	49,999,000	04/01/2018	6/13/2018	50,020,500	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.4600%	912796PL7	49,849,944	06/14/2018	6/14/2018	49,831,900	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.4570%	912796PL7	49,850,253	06/14/2018	6/14/2018	49,831,900	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.4570%	912796PL7	49,850,253	06/14/2018	6/14/2018	49,831,900	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.4580%	912796PL7	49,850,150	06/14/2018	6/14/2018	49,831,900	U.S. Treasury Bills
50,000,000	Supra - Bullets, IFC, 0.8750%	45950KBX7	49,922,660	06/15/2018	6/15/2018	49,889,000	Supranational
100,000,000	Agency Discount Notes, FHLB, 1.7400%	313385YC4	99,637,500	06/15/2018	6/15/2018	99,646,400	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 1.9421%	3133EGGC3	50,000,000	04/20/2018	6/20/2018	50,025,150	Government Agency
100,000,000	Supra - Discount Notes, IBRD, 1.5800%	459053YH1	99,648,889	06/20/2018	6/20/2018	99,623,000	Supranational
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.4800%	912796MF3	49,833,500	06/21/2018	6/21/2018	49,812,100	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.4800%	912796MF3	49,833,500	06/21/2018	6/21/2018	49,812,100	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.8100%	912796MF3	99,592,750	06/21/2018	6/21/2018	99,624,200	U.S. Treasury Bills

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5,000,000	Certificate of Deposit, UniBank, 2.0200%	523-33985	5,000,000	06/27/2018	6/27/2018	5,000,000	Certificate of Deposit
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5450%	912796PM5	99,622,333	06/28/2018	6/28/2018	99,593,400	U.S. Treasury Bills
4,621	IB Bank Deposit, US Bank, 1.4500%	523-14483	4,621	04/02/2018		4,621	Bank Deposits
598,522,320	IB Bank Deposit, Key Bank, 1.6000%	523-16378	598,522,320	04/02/2018		598,522,320	Bank Deposits
93,097,439	NOW accounts, EastWest Bank, 1.7500%	523-18461	93,097,439	04/02/2018		93,097,439	Bank Deposits
160,962,767	IB Bank Deposit, Umpqua Bank, 1.6500%	523-21425	160,962,767	04/02/2018		160,962,767	Bank Deposits
101,943,184	IB Bank Deposit, Washington Federal, 1.6500%	523-25454	101,943,184	04/02/2018		101,943,184	Bank Deposits
91,589,206	IB Bank Deposit, Heritage Bank, 1.7000%	523-27328	91,589,206	04/02/2018		91,589,206	Bank Deposits
150,368,835	IB Bank Deposit, Homestreet Bank, 1.6200%	523-33596	150,368,835	04/02/2018		150,368,835	Bank Deposits
369,381	NOW accounts, JP Morgan/Chase, 1.5200%	523-33762	369,381	04/02/2018		369,381	Bank Deposits
50,000,000	Supra - Discount Notes, IADB, 1.6600%	45818LYV6	49,787,889	07/02/2018	7/2/2018	49,774,000	Supranational
50,000,000	Agency Discount Notes, FHLB, 1.6850%	313385YV2	49,784,694	07/02/2018	7/2/2018	49,774,000	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5625%	912796PN3	49,793,837	07/05/2018	7/5/2018	49,776,700	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5630%	912796PN3	49,793,771	07/05/2018	7/5/2018	49,776,700	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5650%	912796PN3	49,793,507	07/05/2018	7/5/2018	49,776,700	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5650%	912796PN3	49,793,507	07/05/2018	7/5/2018	49,776,700	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5785%	912796PN3	49,791,726	07/05/2018	7/5/2018	49,776,700	U.S. Treasury Bills
50,000,000	4Agency Variable Rate Notes, FFCB, 2.1079%	3133EGTX3	49,998,575	04/03/2018	7/9/2018	50,034,500	Government Agency
50,000,000	4Agency Variable Rate Notes, FFCB, 1.7396%	3133EGF59	49,998,615	04/10/2018	7/10/2018	50,019,500	Government Agency
47,395,000	Certificate of Deposit - TCD, Office of the State Treasurer, 1.9100%	523-33646	47,395,000	07/10/2018	7/10/2018	47,395,000	Certificate of Deposit - TCD
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5800%	912796PQ6	49,776,167	07/12/2018	7/12/2018	49,755,800	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5805%	912796PQ6	49,776,096	07/12/2018	7/12/2018	49,755,800	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5805%	912796PQ6	49,776,096	07/12/2018	7/12/2018	49,755,800	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5910%	912796MK2	49,759,140	07/19/2018	7/19/2018	49,738,350	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5910%	912796MK2	49,759,140	07/19/2018	7/19/2018	49,738,350	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5915%	912796MK2	49,759,064	07/19/2018	7/19/2018	49,738,350	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.6100%	912796PR4	49,740,611	07/26/2018	7/26/2018	49,718,600	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.6170%	912796PR4	99,478,967	07/26/2018	7/26/2018	99,437,200	U.S. Treasury Bills
50,000,000	4Agency Variable Rate Notes, FFCB, 2.1179%	3133EGPJ8	49,998,316	04/03/2018	8/1/2018	50,040,500	Government Agency
50,000,000	4Agency Variable Rate Notes, FFCB, 1.8042%	3133EGPA7	50,022,086	04/01/2018	8/1/2018	50,042,000	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.6360%	912796PS2	49,720,517	08/02/2018	8/2/2018	49,695,250	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.6370%	912796PS2	99,440,692	08/02/2018	8/2/2018	99,390,500	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.6370%	912796PS2	99,440,692	08/02/2018	8/2/2018	99,390,500	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.6350%	912796PU7	99,409,584	08/09/2018	8/9/2018	99,344,300	U.S. Treasury Bills

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50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.6310%	912796PU7	49,705,514	08/09/2018	8/9/2018	49,672,150	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.7855%	912796NQ8	49,660,259	08/16/2018	8/16/2018	49,651,750	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.7450%	912796NQ8	49,667,965	08/16/2018	8/16/2018	49,651,750	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.8220%	912796PW3	49,617,886	08/30/2018	8/30/2018	49,611,700	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.8260%	912796PY9	49,599,295	09/06/2018	9/6/2018	49,596,000	U.S. Treasury Bills
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.9200%	3133EGTW5	49,997,739	04/01/2018	9/12/2018	50,055,500	Government Agency
35,000,000	4 Supra - Variables, IADB, 2.1013%	458182DT6	35,001,003	09/12/2018	9/12/2018	34,986,700	Supranational
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.8527%	912796NV7	49,575,423	09/13/2018	9/13/2018	49,576,600	U.S. Treasury Bills
50,000,000	4 Agency Variable Rate Notes, FFCB, 1.7850%	3133EGH65	49,997,706	04/14/2018	9/14/2018	50,034,000	Government Agency
25,000,000	Certificate of Deposit, EastWest Bank, 2.1600%	523-33948	25,000,000	09/17/2018	9/17/2018	25,000,000	Certificate of Deposit
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.9360%	912796PZ6	49,537,511	09/20/2018	9/20/2018	49,554,400	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.8955%	912796QA0	49,528,757	09/27/2018	9/27/2018	49,535,850	U.S. Treasury Bills
44,825,000	Supra - Bullets, IBRD, 1.0000%	459058ER0	44,652,378	10/05/2018	10/5/2018	44,596,796	Supranational
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.8500%	3133EGV44	49,995,914	04/01/2018	10/15/2018	50,024,000	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.9200%	3133EGA21	50,000,000	04/01/2018	10/25/2018	50,047,500	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 1.7513%	3133EGE84	49,998,474	04/08/2018	11/8/2018	50,025,000	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5560%	912796PD5	49,522,394	11/08/2018	11/8/2018	49,437,800	U.S. Treasury Bills
50,000,000	4 Agency Variable Rate Notes, FFCB, 2.0479%	3133EG3L7	50,000,000	04/03/2018	11/13/2018	50,054,500	Government Agency
25,000,000	4 Agency Variable Rate Notes, FHLB, 1.6700%	3130AC4M3	25,000,000	04/13/2018	11/13/2018	24,994,750	Government Agency
50,000,000	4 Agency Variable Rate Notes, FHLB, 1.6700%	3130AC4M3	50,000,000	04/13/2018	11/13/2018	49,989,500	Government Agency
50,000,000	U.S. Treasury Coupons, U.S. Treasury, 1.2500%	912828M64	49,839,577	11/15/2018	11/15/2018	49,763,650	U.S. Treasury
50,000,000	4 Agency Variable Rate Notes, FFCB, 2.0679%	3133EGN35	50,000,000	04/03/2018	12/5/2018	50,051,000	Government Agency
15,000,000	4 Agency Variable Rate Notes, FFCB, 2.0679%	3133EGN35	15,000,000	04/03/2018	12/5/2018	15,015,300	Government Agency
40,000,000	3 Agency Floating Rate Notes, FFCB, 1.8900%	3133EGV36	39,997,169	04/01/2018	12/14/2018	40,059,200	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 1.8782%	3133EGM28	50,000,000	04/19/2018	12/19/2018	50,037,000	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.8500%	3133EG2C8	49,996,162	04/01/2018	12/27/2018	50,063,000	Government Agency
25,000,000	4 Agency Variable Rate Notes, FFCB, 1.7362%	3133EG2V6	25,000,000	04/03/2018	1/3/2019	25,015,250	Government Agency
25,000,000	4 Agency Variable Rate Notes, FFCB, 1.7362%	3133EG2V6	25,000,000	04/03/2018	1/3/2019	25,015,250	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 1.7813%	3133EGU78	50,000,000	04/08/2018	1/8/2019	50,038,000	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.6400%	3133EHTG8	49,996,830	04/01/2018	2/1/2019	49,994,000	Government Agency
50,000,000	Supra - Floating Rate Notes, IBRD, 1.9200%	45905UT38	50,000,000	03/26/2019	3/26/2019	49,995,000	Supra Fed FRN - Act/360 Qtly Next
50,000,000	Supra - Floating Rate Notes, IBRD, 1.8300%	45905UG32	50,000,000	04/05/2019	4/5/2019	49,946,000	Supra Fed FRN - Act/360 - Qtly - Ne
50,000,000	4 Agency Variable Rate Notes, FFCB, 1.9179%	3133EHFF5	49,994,833	04/03/2018	4/12/2019	50,059,000	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.6600%	3133EHTK9	49,996,628	04/01/2018	6/3/2019	49,991,500	Government Agency

## Washington State Local Government Investment Pool

as of 03/31/2018

## Settlement Date Basis

Par	Description	CUSIP	Amortized Value	Effective Maturity	Final Maturity	Fair Value	Category
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.6700%	3133EHPR8	50,000,000	04/01/2018	6/27/2019	49,994,500	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.6700%	3133EHRH8	49,993,521	04/01/2018	7/17/2019	49,992,500	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.6700%	3133EHVD2	50,000,000	04/01/2018	8/16/2019	49,988,500	Government Agency
25,000,000	4 Supra - Variables, IBRD, 1.7891%	45905UL51	24,968,810	08/21/2019	8/21/2019	24,972,500	Supranational
25,000,000	4 Supra - Variables, IBRD, 1.8000%	45905UL28	24,965,034	08/23/2019	8/23/2019	25,010,000	Supranational
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.6700%	3133EHYK3	49,996,367	04/01/2018	9/13/2019	49,963,500	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.6700%	3133EHK28	50,000,000	04/01/2018	10/23/2019	49,978,500	Government Agency
33,000,000	3 Agency Floating Rate Notes, FFCB, 1.6950%	3133EH4U4	33,000,000	04/01/2018	10/28/2019	33,000,000	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.6700%	3133EHR96	50,000,000	04/01/2018	11/15/2019	49,969,000	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 1.6262%	3133EHY80	49,997,813	04/04/2018	12/4/2019	49,977,500	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.6800%	3133EH2Z5	49,995,716	04/01/2018	12/18/2019	49,974,500	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.6850%	3133EH4P5	49,960,887	04/01/2018	12/26/2019	49,948,000	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.7050%	3133EH5M1	49,995,619	04/01/2018	1/3/2020	49,978,300	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.7000%	3133EH6D0	49,995,563	04/01/2018	1/9/2020	49,982,500	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.7900%	3133EJGC7	49,990,260	04/01/2018	3/13/2020	49,971,500	Government Agency

Current Assets: 11,417,252,753

<sup>1</sup> WAM: 37 Days<sup>2</sup> WAL: 96 Days<sup>1</sup> WAM = Weighted average maturity, calculated using the Effective maturity based on settlement date<sup>2</sup> WAL = Weighted average life, calculated using Final maturity based on settlement date<sup>3</sup> 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<sup>4</sup> VRN = Variable Rate Note, which has an established reset date, therefore defining the effective maturity as the next reset date.