

Washington State Local Government Investment Pool

as of 05/31/2018

Settlement Date Basis

Par	Description	CUSIP	Amortized Value	Effective Maturity	Final Maturity	Fair Value	Category
700,000,000	Term Repurchase Agreements, Daiwa Capital Markets, 1.7500%	523-34382	700,000,000	06/01/2018	6/1/2018	700,000,000	Repurchase Agreement
300,000,000	Term Repurchase Agreements, Jefferies and Company, Inc., 1.7400%	523-34383	300,000,000	06/01/2018	6/1/2018	300,000,000	Repurchase Agreement
800,000,000	Repurchase Agreements, Cantor Fitzgerald, 1.8100%	523-34403	800,000,000	06/01/2018	6/1/2018	800,000,000	Repurchase Agreement
400,000,000	Repurchase Agreements, Daiwa Capital Markets, 1.8200%	523-34404	400,000,000	06/01/2018	6/1/2018	400,000,000	Repurchase Agreement
100,000,000	Repurchase Agreements, Jefferies and Company, Inc., 1.8400%	523-34405	100,000,000	06/01/2018	6/1/2018	100,000,000	Repurchase Agreement
25,000,000	Agency Discount Notes, FFCB, 1.2400%	313313XT0	24,995,694	06/06/2018	6/6/2018	24,993,675	Government Agency
100,000,000	Agency Discount Notes, FHLB, 1.6690%	313385XT8	99,976,819	06/06/2018	6/6/2018	99,970,500	Government Agency
75,000,000	Agency Discount Notes, FHLB, 1.6800%	313385XT8	74,982,500	06/06/2018	6/6/2018	74,977,875	Government Agency
200,000,000	Agency Discount Notes, FHLB, 1.6800%	313385XT8	199,953,333	06/06/2018	6/6/2018	199,941,000	Government Agency
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.4550%	912796PJ2	99,975,750	06/07/2018	6/7/2018	99,974,000	U.S. Treasury Bills
400,000,000	Term Repurchase Agreements, Daiwa Capital Markets, 1.8000%	523-34401	400,000,000	06/07/2018	6/7/2018	400,000,000	Repurchase Agreement
600,000,000	Term Repurchase Agreements, Societe Generale, 1.8300%	523-34402	600,000,000	06/07/2018	6/7/2018	600,000,000	Repurchase Agreement
200,000,000	Agency Discount Notes, TVA, 1.7350%	880590XZ2	199,893,972	06/12/2018	6/12/2018	199,888,000	Government Agency
50,000,000	Agency Floating Rate Notes, FFCB, 1.8700%	3133EGER2	49,999,836	06/01/2018	6/13/2018	50,003,500	Government Agency
72,000,000	Agency Discount Notes, FHLB, 1.6700%	313385YA8	71,959,920	06/13/2018	6/13/2018	71,956,296	Government Agency
28,000,000	Agency Discount Notes, FHLB, 1.6700%	313385YA8	27,984,413	06/13/2018	6/13/2018	27,983,004	Government Agency
100,000,000	Agency Discount Notes, FHLB, 1.7000%	313385YA8	99,943,333	06/13/2018	6/13/2018	99,939,300	Government Agency
100,000,000	Agency Discount Notes, FHLB, 1.7000%	313385YA8	99,943,333	06/13/2018	6/13/2018	99,939,300	Government Agency
200,000,000	Agency Discount Notes, FHLB, 1.6900%	313385YA8	199,887,333	06/13/2018	6/13/2018	199,878,600	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.4600%	912796PL7	49,973,639	06/14/2018	6/14/2018	49,971,450	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.4570%	912796PL7	49,973,693	06/14/2018	6/14/2018	49,971,450	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.4570%	912796PL7	49,973,693	06/14/2018	6/14/2018	49,971,450	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.4580%	912796PL7	49,973,675	06/14/2018	6/14/2018	49,971,450	U.S. Treasury Bills
200,000,000	Supra - Discount Notes, IBRD, 1.7600%	459053YB4	199,872,889	06/14/2018	6/14/2018	199,868,000	Supranational
150,000,000	Agency Discount Notes, FHLB, 1.6950%	313385YB6	149,908,188	06/14/2018	6/14/2018	149,901,450	Government Agency
100,000,000	Agency Discount Notes, FHLB, 1.6950%	313385YB6	99,938,792	06/14/2018	6/14/2018	99,934,300	Government Agency
100,000,000	Agency Discount Notes, FHLB, 1.7000%	313385YB6	99,938,611	06/14/2018	6/14/2018	99,934,300	Government Agency
100,000,000	Agency Discount Notes, FHLB, 1.7000%	313385YB6	99,938,611	06/14/2018	6/14/2018	99,934,300	Government Agency
150,000,000	Supra - Discount Notes, IFC, 1.7400%	459515YB2	149,905,750	06/14/2018	6/14/2018	149,901,450	Supranational
400,000,000	Term Repurchase Agreements, Cantor Fitzgerald, 1.7700%	523-34229	400,000,000	06/14/2018	6/14/2018	400,000,000	Repurchase Agreement
50,000,000	Supra - Bullets, IFC, 0.8750%	45950KBX7	49,985,563	06/15/2018	6/15/2018	49,982,500	Supranational
100,000,000	Agency Discount Notes, FHLB, 1.7400%	313385YC4	99,932,333	06/15/2018	6/15/2018	99,929,200	Government Agency
150,000,000	Agency Discount Notes, FHLB, 1.6850%	313385YC4	149,901,708	06/15/2018	6/15/2018	149,893,800	Government Agency
100,000,000	Agency Discount Notes, FHLB, 1.6970%	313385YC4	99,934,006	06/15/2018	6/15/2018	99,929,200	Government Agency

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50,000,000	Agency Discount Notes, FHLB, 1.6970%	313385YC4	49,967,003	06/15/2018	6/15/2018	49,964,600	Government Agency
100,000,000	Agency Discount Notes, FHLB, 1.7100%	313385YC4	99,933,500	06/15/2018	6/15/2018	99,929,200	Government Agency
100,000,000	Agency Discount Notes, FHLB, 1.7100%	313385YC4	99,933,500	06/15/2018	6/15/2018	99,929,200	Government Agency
150,000,000	Agency Discount Notes, FHLB, 1.7100%	313385YC4	149,900,250	06/15/2018	6/15/2018	149,893,800	Government Agency
50,000,000	Agency Discount Notes, FHLB, 1.7100%	313385YC4	49,966,750	06/15/2018	6/15/2018	49,964,600	Government Agency
100,000,000	Agency Discount Notes, FHLB, 1.7100%	313385YC4	99,933,500	06/15/2018	6/15/2018	99,929,200	Government Agency
61,500,000	Agency Discount Notes, FHLB, 1.7100%	313385YC4	61,459,103	06/15/2018	6/15/2018	61,456,458	Government Agency
58,500,000	Agency Discount Notes, FHLB, 1.7100%	313385YC4	58,461,098	06/15/2018	6/15/2018	58,458,582	Government Agency
90,000,000	Agency Discount Notes, FHLB, 1.7100%	313385YC4	89,940,150	06/15/2018	6/15/2018	89,936,280	Government Agency
100,000,000	Agency Discount Notes, FHLB, 1.7100%	313385YC4	99,933,500	06/15/2018	6/15/2018	99,929,200	Government Agency
50,000,000	Agency Bullets, FFCB, 2.0678%	3133EGGC3	50,000,000	06/20/2018	6/20/2018	50,007,600	Government Agency
100,000,000	Supra - Discount Notes, IBRD, 1.5800%	459053YH1	99,916,611	06/20/2018	6/20/2018	99,904,000	Supranational
100,000,000	Agency Discount Notes, FHLB, 1.7430%	313385YH3	99,908,008	06/20/2018	6/20/2018	99,903,900	Government Agency
100,000,000	Agency Discount Notes, FHLB, 1.7430%	313385YH3	99,908,008	06/20/2018	6/20/2018	99,903,900	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.4800%	912796MF3	49,958,889	06/21/2018	6/21/2018	49,952,650	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.4800%	912796MF3	49,958,889	06/21/2018	6/21/2018	49,952,650	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.8100%	912796MF3	99,899,444	06/21/2018	6/21/2018	99,905,300	U.S. Treasury Bills
177,000,000	Agency Discount Notes, FHLB, 1.7390%	313385YK6	176,820,448	06/22/2018	6/22/2018	176,812,380	Government Agency
42,000,000	Agency Discount Notes, FHLB, 1.7390%	313385YK6	41,957,395	06/22/2018	6/22/2018	41,955,480	Government Agency
42,000,000	Agency Discount Notes, FHLB, 1.7390%	313385YK6	41,957,395	06/22/2018	6/22/2018	41,955,480	Government Agency
83,000,000	Agency Discount Notes, FHLB, 1.7390%	313385YK6	82,915,803	06/22/2018	6/22/2018	82,912,020	Government Agency
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	99,884,125	06/28/2018	6/28/2018	99,870,100	U.S. Treasury Bills
4,630	IB Bank Deposit, US Bank, 1.4500%	523-14483	4,630	06/01/2018		4,630	Bank Deposits
514,275,764	IB Bank Deposit, Key Bank, 1.7500%	523-16378	514,275,764	06/01/2018		514,275,764	Bank Deposits
118,353,824	NOW accounts, EastWest Bank, 1.7500%	523-18461	118,353,824	06/01/2018		118,353,824	Bank Deposits
161,391,256	IB Bank Deposit, Umpqua Bank, 1.7000%	523-21425	161,391,256	06/01/2018		161,391,256	Bank Deposits
102,213,862	IB Bank Deposit, Washington Federal, 1.7000%	523-25454	102,213,862	06/01/2018		102,213,862	Bank Deposits
91,836,574	IB Bank Deposit, Heritage Bank, 1.7000%	523-27328	91,836,574	06/01/2018		91,836,574	Bank Deposits
150,798,193	IB Bank Deposit, Homestreet Bank, 1.8300%	523-33596	150,798,193	06/01/2018		150,798,193	Bank Deposits
370,273	NOW accounts, JP Morgan/Chase, 1.5200%	523-33762	370,273	06/01/2018		370,273	Bank Deposits
100,000,000	NOW accounts, Opus Bank, 1.7500%	523-34174	100,000,000	06/01/2018		100,000,000	Bank Deposits
50,000,000	Supra - Discount Notes, IADB, 1.6600%	45818LYV6	49,928,528	07/02/2018	7/2/2018	49,919,500	Supranational
50,000,000	Agency Discount Notes, FHLB, 1.6850%	313385YV2	49,927,451	07/02/2018	7/2/2018	49,919,500	Government Agency

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50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5625%	912796PN3	49,926,215	07/05/2018	7/5/2018	49,917,250	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5630%	912796PN3	49,926,192	07/05/2018	7/5/2018	49,917,250	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5650%	912796PN3	49,926,097	07/05/2018	7/5/2018	49,917,250	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5650%	912796PN3	49,926,097	07/05/2018	7/5/2018	49,917,250	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5785%	912796PN3	49,925,460	07/05/2018	7/5/2018	49,917,250	U.S. Treasury Bills
50,000,000	4Agency Variable Rate Notes, FFCB, 2.2391%	3133EGTX3	49,999,453	06/05/2018	7/9/2018	50,013,000	Government Agency
50,000,000	4Agency Variable Rate Notes, FFCB, 1.9285%	3133EGF59	49,999,460	06/10/2018	7/10/2018	50,007,500	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	49,910,028	07/12/2018	7/12/2018	49,900,350	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5805%	912796PQ6	49,909,999	07/12/2018	7/12/2018	49,900,350	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5805%	912796PQ6	49,909,999	07/12/2018	7/12/2018	49,900,350	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5910%	912796MK2	49,893,933	07/19/2018	7/19/2018	49,881,150	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5910%	912796MK2	49,893,933	07/19/2018	7/19/2018	49,881,150	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5915%	912796MK2	49,893,900	07/19/2018	7/19/2018	49,881,150	U.S. Treasury Bills
50,000,000	Agency Discount Notes, FHLB, 1.8550%	313385ZS8	49,866,028	07/23/2018	7/23/2018	49,864,950	Government Agency
100,000,000	Agency Discount Notes, FHLB, 1.8580%	313385ZU3	99,721,300	07/25/2018	7/25/2018	99,719,500	Government Agency
100,000,000	Agency Discount Notes, FHLB, 1.8580%	313385ZU3	99,721,300	07/25/2018	7/25/2018	99,719,500	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.6100%	912796PR4	49,877,014	07/26/2018	7/26/2018	49,863,250	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.6170%	912796PR4	99,752,958	07/26/2018	7/26/2018	99,726,500	U.S. Treasury Bills
40,000,000	Certificate of Deposit, Cathay Bank, 2.1500%	523-34158	40,000,000	07/30/2018	7/30/2018	40,000,000	Certificate of Deposit
50,000,000	4Agency Variable Rate Notes, FFCB, 2.2491%	3133EGPJ8	49,999,158	06/05/2018	8/1/2018	50,020,500	Government Agency
50,000,000	4Agency Variable Rate Notes, FFCB, 2.0470%	3133EGPA7	50,011,043	06/01/2018	8/1/2018	50,023,500	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.6360%	912796PS2	49,859,122	08/02/2018	8/2/2018	49,841,150	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.6370%	912796PS2	99,718,072	08/02/2018	8/2/2018	99,682,300	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.6370%	912796PS2	99,718,072	08/02/2018	8/2/2018	99,682,300	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.8350%	912796PS2	99,683,972	08/02/2018	8/2/2018	99,682,300	U.S. Treasury Bills
100,000,000	Agency Discount Notes, FHLB, 1.8790%	313385B21	99,645,078	08/08/2018	8/8/2018	99,637,300	Government Agency
100,000,000	Agency Discount Notes, FHLB, 1.8780%	313385B21	99,645,267	08/08/2018	8/8/2018	99,637,300	Government Agency
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.6350%	912796PU7	99,686,625	08/09/2018	8/9/2018	99,644,000	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.6310%	912796PU7	49,843,696	08/09/2018	8/9/2018	49,822,000	U.S. Treasury Bills
200,000,000	Agency Discount Notes, FHLB, 1.9180%	313385B96	199,200,833	08/15/2018	8/15/2018	199,200,000	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.7855%	912796NQ8	49,811,531	08/16/2018	8/16/2018	49,803,650	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.7450%	912796NQ8	49,815,806	08/16/2018	8/16/2018	49,803,650	U.S. Treasury Bills
100,000,000	Agency Discount Notes, FHLB, 1.9240%	313385C87	99,561,756	08/22/2018	8/22/2018	99,562,700	Government Agency

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100,000,000	Agency Discount Notes, FHLB, 1.9240%	313385C87	99,561,756	08/22/2018	8/22/2018	99,562,700	Government Agency
50,000,000	Supra - Bullets, IADB, 1.7500%	4581X0BR8	49,966,894	08/24/2018	8/24/2018	49,968,000	Supranational
100,000,000	Supra - Bullets, IADB, 1.7500%	4581X0BR8	99,924,925	08/24/2018	8/24/2018	99,936,000	Supranational
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.8220%	912796PW3	49,772,250	08/30/2018	8/30/2018	49,763,750	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.8950%	912796PW3	99,526,250	08/30/2018	8/30/2018	99,527,500	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.8950%	912796PW3	99,526,250	08/30/2018	8/30/2018	99,527,500	U.S. Treasury Bills
100,000,000	Agency Discount Notes, FHLB, 1.9250%	313385E69	99,486,667	09/05/2018	9/5/2018	99,480,000	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.8260%	912796PY9	49,753,997	09/06/2018	9/6/2018	49,744,800	U.S. Treasury Bills
100,000,000	Agency Discount Notes, FHLB, 1.9250%	313385E77	99,481,319	09/06/2018	9/6/2018	99,475,000	Government Agency
50,000,000	Agency Discount Notes, FHLB, 1.9250%	313385E85	49,737,986	09/07/2018	9/7/2018	49,734,500	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.9200%	3133EGTW5	49,998,580	06/01/2018	9/12/2018	50,035,000	Government Agency
35,000,000	4 Supra - Variables, IADB, 2.1013%	458182DT6	35,000,630	09/12/2018	9/12/2018	34,999,300	Supranational
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.8527%	912796NV7	49,732,388	09/13/2018	9/13/2018	49,724,450	U.S. Treasury Bills
50,000,000	4 Agency Variable Rate Notes, FFCB, 1.9384%	3133EGH65	49,998,549	06/14/2018	9/14/2018	50,021,500	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	49,701,533	09/20/2018	9/20/2018	49,706,700	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.8955%	912796QA0	49,689,348	09/27/2018	9/27/2018	49,690,050	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.9130%	912796QB8	49,667,882	10/04/2018	10/4/2018	49,664,500	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.9100%	912796QB8	49,668,403	10/04/2018	10/4/2018	49,664,500	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.9125%	912796QB8	49,667,969	10/04/2018	10/4/2018	49,664,500	U.S. Treasury Bills
44,825,000	Supra - Bullets, IBRD, 1.0000%	459058ER0	44,708,688	10/05/2018	10/5/2018	44,667,754	Supranational
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.8770%	912796NZ8	49,655,883	10/11/2018	10/11/2018	49,644,800	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.8770%	912796NZ8	49,655,883	10/11/2018	10/11/2018	49,644,800	U.S. Treasury Bills
100,000,000	Supra - Discount Notes, IFC, 1.9800%	459515K27	99,274,000	10/11/2018	10/11/2018	99,270,000	Supranational
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.8910%	912796NZ8	49,653,317	10/11/2018	10/11/2018	49,644,800	U.S. Treasury Bills
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.8700%	3133EGV44	49,997,179	06/01/2018	10/15/2018	50,017,000	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.9450%	912796QD4	49,624,507	10/18/2018	10/18/2018	49,620,650	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.9420%	912796QD4	49,625,086	10/18/2018	10/18/2018	49,620,650	U.S. Treasury Bills
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.9400%	3133EGA21	50,000,000	06/01/2018	10/25/2018	50,033,650	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.9950%	912796QE2	49,595,458	10/25/2018	10/25/2018	49,601,050	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.9960%	912796QE2	49,595,256	10/25/2018	10/25/2018	49,601,050	U.S. Treasury Bills
25,000,000	Certificate of Deposit, Cathay Bank, 2.3300%	523-34159	25,000,000	10/29/2018	10/29/2018	25,000,000	Certificate of Deposit
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.9850%	912796QF9	49,578,188	11/01/2018	11/1/2018	49,580,050	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.9900%	912796QF9	49,577,125	11/01/2018	11/1/2018	49,580,050	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 Bills, U.S. Treasury, 1.9900%	912796QF9	49,577,125	11/01/2018	11/1/2018	49,580,050	U.S. Treasury Bills
50,000,000	4Agency Variable Rate Notes, FFCB, 1.9677%	3133EGE84	49,998,896	06/08/2018	11/8/2018	50,032,500	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5560%	912796PD5	49,654,222	11/08/2018	11/8/2018	49,556,650	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.0000%	912796PD5	49,555,556	11/08/2018	11/8/2018	49,556,650	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.0000%	912796PD5	49,555,556	11/08/2018	11/8/2018	49,556,650	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.0050%	912796PD5	49,554,444	11/08/2018	11/8/2018	49,556,650	U.S. Treasury Bills
50,000,000	4Agency Variable Rate Notes, FFCB, 2.1791%	3133EG3L7	50,000,000	06/05/2018	11/13/2018	50,040,000	Government Agency
25,000,000	4Agency Variable Rate Notes, FHLB, 1.8380%	3130AC4M3	25,000,000	06/13/2018	11/13/2018	25,003,000	Government Agency
50,000,000	4Agency Variable Rate Notes, FHLB, 1.8380%	3130AC4M3	50,000,000	06/13/2018	11/13/2018	50,006,000	Government Agency
50,000,000	U.S. Treasury Coupons, U.S. Treasury, 1.2500%	912828M64	49,882,497	11/15/2018	11/15/2018	49,812,500	U.S. Treasury
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.0300%	912796QJ1	49,529,153	11/15/2018	11/15/2018	49,537,000	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.0400%	912796QL6	49,487,167	11/29/2018	11/29/2018	49,486,550	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.0400%	912796QL6	49,487,167	11/29/2018	11/29/2018	49,486,550	U.S. Treasury Bills
50,000,000	4Agency Variable Rate Notes, FFCB, 2.1991%	3133EGN35	50,000,000	06/05/2018	12/5/2018	50,038,500	Government Agency
15,000,000	4Agency Variable Rate Notes, FFCB, 2.1991%	3133EGN35	15,000,000	06/05/2018	12/5/2018	15,011,550	Government Agency
40,000,000	3Agency Floating Rate Notes, FFCB, 1.8900%	3133EGV36	39,997,841	06/01/2018	12/14/2018	40,045,200	Government Agency
50,000,000	4Agency Variable Rate Notes, FFCB, 2.0178%	3133EGM28	50,000,000	06/19/2018	12/19/2018	50,047,500	Government Agency
50,000,000	3Agency Floating Rate Notes, FFCB, 1.8500%	3133EG2C8	49,997,029	06/01/2018	12/27/2018	50,049,000	Government Agency
25,000,000	4Agency Variable Rate Notes, FFCB, 1.9588%	3133EG2V6	25,000,000	06/03/2018	1/3/2019	25,022,000	Government Agency
25,000,000	4Agency Variable Rate Notes, FFCB, 1.9588%	3133EG2V6	25,000,000	06/03/2018	1/3/2019	25,022,000	Government Agency
50,000,000	4Agency Variable Rate Notes, FFCB, 1.9977%	3133EGU78	50,000,000	06/08/2018	1/8/2019	50,050,500	Government Agency
50,000,000	3Agency Floating Rate Notes, FFCB, 1.6400%	3133EHTG8	49,997,462	06/01/2018	2/1/2019	49,995,000	Government Agency
50,000,000	Supra - Floating Rate Notes, IBRD, 1.9400%	45905UT38	50,000,000	03/26/2019	3/26/2019	49,996,000	Supra Fed FRN - Act/360 Qtly Next
50,000,000	Supra - Floating Rate Notes, IBRD, 1.8500%	45905UG32	50,000,000	04/05/2019	4/5/2019	49,951,500	Supra Fed FRN - Act/360 - Qtly - Ne
50,000,000	4Agency Variable Rate Notes, FFCB, 2.0491%	3133EHFF5	49,995,671	06/05/2018	4/12/2019	50,049,500	Government Agency
50,000,000	Supra - Floating Rate Notes, IBRD, 1.9500%	45905U7K4	50,000,000	05/10/2019	5/10/2019	49,979,500	Supra Fed FRN - Act/360 - Qtly - Ne
50,000,000	3Agency Floating Rate Notes, FFCB, 1.6600%	3133EHTK9	49,997,109	06/01/2018	6/3/2019	49,953,000	Government Agency
50,000,000	3Agency Floating Rate Notes, FFCB, 1.6700%	3133EHPR8	50,000,000	06/01/2018	6/27/2019	49,950,500	Government Agency
50,000,000	3Agency Floating Rate Notes, FFCB, 1.6700%	3133EHRH8	49,994,359	06/01/2018	7/17/2019	49,943,000	Government Agency
50,000,000	3Agency Floating Rate Notes, FFCB, 1.6700%	3133EHVD2	50,000,000	06/01/2018	8/16/2019	49,931,500	Government Agency
25,000,000	4Supra - Variables, IBRD, 1.8929%	45905UL51	24,972,563	08/21/2019	8/21/2019	24,975,750	Supranational
25,000,000	4Supra - Variables, IBRD, 1.8982%	45905UL28	24,969,224	08/23/2019	8/23/2019	25,009,000	Supranational
50,000,000	3Agency Floating Rate Notes, FFCB, 1.6700%	3133EHYK3	49,996,785	06/01/2018	9/13/2019	49,878,000	Government Agency
50,000,000	3Agency Floating Rate Notes, FFCB, 1.6700%	3133EHK28	50,000,000	06/01/2018	10/23/2019	49,901,500	Government Agency

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Par	Description	CUSIP	Amortized Value	Effective Maturity	Final Maturity	Fair Value	Category
33,000,000	3 Agency Floating Rate Notes, FFCB, 1.7150%	3133EH4U4	33,000,000	06/01/2018	10/28/2019	33,000,000	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.8200%	3133EJQR3	49,992,962	06/01/2018	10/29/2019	49,979,000	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.6700%	3133EHR96	50,000,000	06/01/2018	11/15/2019	49,867,500	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 1.8571%	3133EHY80	49,998,031	06/04/2018	12/4/2019	49,983,500	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.6800%	3133EHZ25	49,996,133	06/01/2018	12/18/2019	49,860,000	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.6850%	3133EH4P5	49,964,650	06/01/2018	12/26/2019	49,860,000	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.7250%	3133EH5M1	49,996,036	06/01/2018	1/3/2020	49,980,200	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.7000%	3133EH6D0	49,995,981	06/01/2018	1/9/2020	49,865,500	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.8300%	3133EJX8	49,991,590	06/01/2018	2/10/2020	49,959,000	Government Agency
32,000,000	3 Agency Floating Rate Notes, FFCB, 1.8200%	3133EJLJ6	31,994,528	06/01/2018	2/18/2020	31,978,144	Government Agency
27,000,000	3 Agency Floating Rate Notes, FFCB, 1.8200%	3133EJLJ6	26,995,383	06/01/2018	2/18/2020	26,981,559	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.7900%	3133EJGC7	49,991,094	06/01/2018	3/13/2020	49,914,000	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.8400%	3133EJQD4	49,995,496	06/01/2018	3/23/2020	49,973,500	Government Agency
25,000,000	4 Agency Variable Rate Notes, FFCB, 2.1116%	3133EJLW7	24,995,223	07/23/2018	4/23/2020	24,974,250	Government Agency
27,000,000	4 Agency Variable Rate Notes, FFCB, 2.1116%	3133EJLW7	26,994,841	07/23/2018	4/23/2020	26,972,190	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.8700%	3133EJNP0	49,997,120	06/01/2018	5/7/2020	49,968,000	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 1.8734%	3133EJPA1	50,000,000	06/14/2018	5/14/2020	49,979,000	Government Agency

Current Assets: 16,139,464,376

¹ WAM: 31 Days² WAL: 80 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.