

Washington State Local Government Investment Pool

as of 07/31/2019

Settlement Date Basis

Par	Description	CUSIP	Amortized Value	Effective Maturity	Final Maturity	Fair Value	Category
400,000,000	Term Repurchase Agreements, Cantor Fitzgerald, 2.4600%	523-36809	400,000,000	08/01/2019	8/1/2019	400,000,000	Repurchase Agreement
400,000,000	Term Repurchase Agreements, Jefferies and Company, Inc., 2.4700%	523-36812	400,000,000	08/01/2019	8/1/2019	400,000,000	Repurchase Agreement
400,000,000	Term Repurchase Agreements, Cantor Fitzgerald, 2.4900%	523-36836	400,000,000	08/01/2019	8/1/2019	400,000,000	Repurchase Agreement
300,000,000	Repurchase Agreements, Cantor Fitzgerald, 2.5200%	523-36841	300,000,000	08/01/2019	8/1/2019	300,000,000	Repurchase Agreement
300,000,000	Repurchase Agreements, Daiwa Capital Markets, 2.5300%	523-36842	300,000,000	08/01/2019	8/1/2019	300,000,000	Repurchase Agreement
500,000,000	Repurchase Agreements, Societe Generale, 2.5500%	523-36843	500,000,000	08/01/2019	8/1/2019	500,000,000	Repurchase Agreement
300,000,000	Repurchase Agreements, Jefferies and Company, Inc., 2.5400%	523-36844	300,000,000	08/01/2019	8/1/2019	300,000,000	Repurchase Agreement
150,000,000	Repurchase Agreements, Jefferies and Company, Inc., 2.5000%	523-36845	150,000,000	08/01/2019	8/1/2019	150,000,000	Repurchase Agreement
50,000,000	Supra - Discount Notes, IADB, 2.4500%	45818KKA9	49,986,389	08/05/2019	8/5/2019	49,988,334	Supranational
300,000,000	Term Repurchase Agreements, Societe Generale, 2.4000%	523-36782	300,000,000	08/05/2019	8/5/2019	300,000,000	Repurchase Agreement
100,000,000	Agency Bullets, FHLB, 2.3070%	3130AFCQ8	100,000,000	08/09/2019	8/9/2019	99,999,000	Government Agency
300,000,000	Agency Discount Notes, FHLB, 2.3780%	313384KK4	299,742,383	08/14/2019	8/14/2019	299,772,600	Government Agency
50,000,000	Supra - Bullets, IBRD, 0.8760%	459058FK4	49,963,991	08/15/2019	8/15/2019	49,972,350	Supranational
50,000,000	Agency Floating Rate Notes, FFCB, 2.4200%	3133EHVD2	50,000,000	08/01/2019	8/16/2019	50,000,000	Government Agency
200,000,000	Agency Discount Notes, FHLB, 2.3720%	313384KM0	199,802,333	08/16/2019	8/16/2019	199,825,000	Government Agency
200,000,000	Agency Discount Notes, FHLB, 2.3720%	313384KM0	199,802,333	08/16/2019	8/16/2019	199,825,000	Government Agency
25,000,000	Supra - Bullets, IBRD, 2.2200%	45905UL51	24,998,770	08/21/2019	8/21/2019	24,999,000	Supranational
100,000,000	Agency Discount Notes, FHLB, 2.3670%	313384KS7	99,868,500	08/21/2019	8/21/2019	99,883,300	Government Agency
100,000,000	Agency Discount Notes, FHLB, 2.3670%	313384KS7	99,868,500	08/21/2019	8/21/2019	99,883,300	Government Agency
200,000,000	Agency Discount Notes, FHLB, 2.3670%	313384KS7	199,737,000	08/21/2019	8/21/2019	199,766,600	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4530%	912796SE0	49,928,454	08/22/2019	8/22/2019	49,941,300	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4500%	912796SE0	49,928,542	08/22/2019	8/22/2019	49,941,300	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4480%	912796SE0	49,928,600	08/22/2019	8/22/2019	49,941,300	U.S. Treasury Bills
25,000,000	Supra - Bullets, IBRD, 2.2065%	45905UL28	24,998,489	08/23/2019	8/23/2019	25,000,500	Supranational
100,000,000	Agency Discount Notes, FHLB, 2.3480%	313384KU2	99,856,511	08/23/2019	8/23/2019	99,872,000	Government Agency
100,000,000	Agency Discount Notes, FHLB, 2.3480%	313384KU2	99,856,511	08/23/2019	8/23/2019	99,872,000	Government Agency
100,000,000	Agency Discount Notes, FHLB, 2.3450%	313384KZ1	99,824,125	08/28/2019	8/28/2019	99,842,500	Government Agency
100,000,000	Agency Discount Notes, FHLB, 2.3450%	313384KZ1	99,824,125	08/28/2019	8/28/2019	99,842,500	Government Agency
100,000,000	Agency Discount Notes, FHLB, 2.3450%	313384KZ1	99,824,125	08/28/2019	8/28/2019	99,842,500	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4561%	912796SG5	49,880,606	09/05/2019	9/5/2019	49,902,950	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4550%	912796SG5	49,880,660	09/05/2019	9/5/2019	49,902,950	U.S. Treasury Bills
200,000,000	Agency Discount Notes, FHLB, 2.2690%	313384LP2	199,483,172	09/11/2019	9/11/2019	199,517,200	Government Agency
100,000,000	Agency Discount Notes, FHLB, 2.2690%	313384LP2	99,741,586	09/11/2019	9/11/2019	99,758,600	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4560%	912796RA9	49,856,733	09/12/2019	9/12/2019	49,885,750	U.S. Treasury Bills

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50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4550%	912796RA9	49,856,792	09/12/2019	9/12/2019	49,885,750	U.S. Treasury Bills
50,000,000	Agency Floating Rate Notes, FFCB, 2.4200%	3133EHYK3	49,999,705	08/01/2019	9/13/2019	49,999,000	Government Agency
100,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4550%	912796SJ9	99,665,847	09/19/2019	9/19/2019	99,731,000	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4550%	912796SJ9	49,832,924	09/19/2019	9/19/2019	49,865,500	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4520%	912796SJ9	49,833,128	09/19/2019	9/19/2019	49,865,500	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	49,834,694	09/25/2019	9/25/2019	49,838,050	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4120%	912796SK6	49,812,400	09/26/2019	9/26/2019	49,841,700	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4020%	912796SK6	49,813,178	09/26/2019	9/26/2019	49,841,700	U.S. Treasury Bills
50,000,000	Supra - Discount Notes, IADB, 2.4600%	45818KML3	49,788,167	10/02/2019	10/2/2019	49,819,000	Supranational
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.3850%	912796SL4	49,791,313	10/03/2019	10/3/2019	49,822,000	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.3770%	912796SL4	49,792,012	10/03/2019	10/3/2019	49,822,000	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.3770%	912796SL4	49,792,013	10/03/2019	10/3/2019	49,822,000	U.S. Treasury Bills
100,000,000	Supra - Discount Notes, IFC, 2.2000%	459516MN7	99,608,889	10/04/2019	10/4/2019	99,627,000	Supranational
25,000,000	U.S. Treasury Bills, U.S. Treasury, 2.5830%	912796RF8	24,874,438	10/10/2019	10/10/2019	24,900,500	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.3930%	912796RF8	49,767,347	10/10/2019	10/10/2019	49,801,000	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.3950%	912796RF8	49,767,153	10/10/2019	10/10/2019	49,801,000	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 2.3940%	912796RF8	99,534,500	10/10/2019	10/10/2019	99,602,000	U.S. Treasury Bills
50,000,000	Supra - Bullets, IADB, 1.2500%	4581X0CR7	49,834,118	10/15/2019	10/15/2019	49,877,000	Supranational
200,000,000	Agency Discount Notes, FHLB, 2.1350%	313384NA3	199,098,556	10/16/2019	10/16/2019	199,114,000	Government Agency
300,000,000	Agency Discount Notes, FHLB, 2.1350%	313384NA3	298,647,833	10/16/2019	10/16/2019	298,671,000	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.3930%	912796SN0	49,744,082	10/17/2019	10/17/2019	49,781,800	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.3900%	912796SN0	49,744,082	10/17/2019	10/17/2019	49,781,800	U.S. Treasury Bills
300,000,000	Agency Discount Notes, FHLB, 2.1150%	313384NC9	298,625,250	10/18/2019	10/18/2019	298,635,000	Government Agency
50,000,000	Agency Floating Rate Notes, FFCB, 2.4200%	3133EHK28	50,000,000	08/01/2019	10/23/2019	49,993,000	Government Agency
100,000,000	Agency Discount Notes, FHLB, 2.0930%	313384NH8	99,517,447	10/23/2019	10/23/2019	99,515,800	Government Agency
200,000,000	Agency Discount Notes, FHLB, 2.0930%	313384NH8	199,034,894	10/23/2019	10/23/2019	199,031,600	Government Agency
200,000,000	Agency Discount Notes, FHLB, 2.0930%	313384NH8	199,034,894	10/23/2019	10/23/2019	199,031,600	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4020%	912796SP5	49,719,767	10/24/2019	10/24/2019	49,763,450	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4030%	912796SP5	49,719,650	10/24/2019	10/24/2019	49,763,450	U.S. Treasury Bills
200,000,000	Agency Discount Notes, FHLB, 2.0990%	313384NK1	199,008,806	10/25/2019	10/25/2019	199,008,400	Government Agency
33,000,000	Agency Floating Rate Notes, FFCB, 2.4050%	3133EH4U4	33,000,000	08/01/2019	10/28/2019	32,995,380	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	Agency Floating Rate Notes, FFCB, 2.5700%	3133EJQR3	49,998,784	08/01/2019	10/29/2019	50,024,000	Government Agency

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50,000,000	SOFR Floating Rate Notes, FNMA, 2.4600%	3135G0U68	50,000,000	10/30/2019	10/30/2019	50,008,500	SOFR Floater - Actual/360 - quarterl
50,000,000	U.S. Treasury Coupons, U.S. Treasury, 1.5000%	912828F62	49,852,542	10/31/2019	10/31/2019	49,908,200	U.S. Treasury
50,000,000	U.S. Treasury Coupons, U.S. Treasury, 1.5000%	912828F62	49,861,828	10/31/2019	10/31/2019	49,908,200	U.S. Treasury
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.3930%	912796SQ3	49,697,552	10/31/2019	10/31/2019	49,742,450	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.3930%	912796SQ3	49,697,552	10/31/2019	10/31/2019	49,742,450	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.3900%	912796SQ3	49,697,931	10/31/2019	10/31/2019	49,742,450	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.6450%	912796RM3	49,639,986	11/07/2019	11/7/2019	49,722,300	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.3850%	912796RM3	49,675,375	11/07/2019	11/7/2019	49,722,300	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.3850%	912796RM3	49,675,375	11/07/2019	11/7/2019	49,722,300	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.3580%	912796SS9	49,656,125	11/14/2019	11/14/2019	49,704,800	U.S. Treasury Bills
50,000,000	3 Agency Floating Rate Notes, FFCB, 2.4200%	3133EHR96	50,000,000	08/01/2019	11/15/2019	49,991,000	Government Agency
24,000,000	Agency Discount Notes, FHLB, 2.3730%	313384PG8	23,832,308	11/15/2019	11/15/2019	23,853,120	Government Agency
24,000,000	Agency Discount Notes, FHLB, 2.3730%	313384PG8	23,832,308	11/15/2019	11/15/2019	23,853,120	Government Agency
24,000,000	Agency Discount Notes, FHLB, 2.3730%	313384PG8	23,832,308	11/15/2019	11/15/2019	23,853,120	Government Agency
50,000,000	Agency Discount Notes, FHLB, 2.3630%	313384PM5	49,635,704	11/20/2019	11/20/2019	49,679,500	Government Agency
50,000,000	Agency Discount Notes, FHLB, 2.3630%	313384PM5	49,635,704	11/20/2019	11/20/2019	49,679,500	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.3330%	912796ST7	49,637,089	11/21/2019	11/21/2019	49,683,150	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 2.3380%	912796ST7	99,272,622	11/21/2019	11/21/2019	99,366,300	U.S. Treasury Bills
50,000,000	Agency Discount Notes, FHLB, 2.3400%	313384PU7	49,616,500	11/27/2019	11/27/2019	49,659,000	Government Agency
50,000,000	Agency Discount Notes, FHLB, 2.3400%	313384PU7	49,616,500	11/27/2019	11/27/2019	49,659,000	Government Agency
50,000,000	Agency Discount Notes, FHLB, 2.3400%	313384PU7	49,616,500	11/27/2019	11/27/2019	49,659,000	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.3110%	912796SU4	49,614,833	11/29/2019	11/29/2019	49,660,400	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.3125%	912796SU4	49,614,583	11/29/2019	11/29/2019	49,660,400	U.S. Treasury Bills
50,000,000	4 Agency Variable Rate Notes, FFCB, 2.3195%	3133EHY80	49,999,553	08/04/2019	12/4/2019	49,992,500	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.2550%	912796RN1	49,605,375	12/05/2019	12/5/2019	49,644,000	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 2.2350%	912796RN1	99,217,750	12/05/2019	12/5/2019	99,288,000	U.S. Treasury Bills
50,000,000	3 Agency Floating Rate Notes, FFCB, 2.5900%	3133EJRK7	49,998,195	08/01/2019	12/11/2019	50,038,000	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 2.4300%	3133EH2Z5	49,999,049	08/01/2019	12/18/2019	49,987,000	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.1210%	912796SX8	49,587,583	12/19/2019	12/19/2019	49,605,100	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.1210%	912796SX8	49,587,583	12/19/2019	12/19/2019	49,605,100	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.1210%	912796SX8	49,587,583	12/19/2019	12/19/2019	49,605,100	U.S. Treasury Bills
50,000,000	3 Agency Floating Rate Notes, FFCB, 2.4350%	3133EH4P5	49,990,931	08/01/2019	12/26/2019	49,988,500	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.0300%	912796SY6	49,585,542	12/26/2019	12/26/2019	49,584,150	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.0300%	912796SY6	49,585,542	12/26/2019	12/26/2019	49,584,150	U.S. Treasury Bills

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50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.0230%	912796SY6	49,586,971	12/26/2019	12/26/2019	49,584,150	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.0480%	912796RT8	49,561,956	01/02/2020	1/2/2020	49,568,850	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.0480%	912796RT8	49,561,956	01/02/2020	1/2/2020	49,568,850	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.0470%	912796RT8	49,562,169	01/02/2020	1/2/2020	49,568,850	U.S. Treasury Bills
50,000,000	3 Agency Floating Rate Notes, FFCB, 2.4150%	3133EH5M1	49,998,942	08/01/2019	1/3/2020	49,994,500	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 2.4500%	3133EH6D0	49,998,898	08/01/2019	1/9/2020	49,988,500	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.0685%	912796TA7	49,537,460	01/09/2020	1/9/2020	49,545,150	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.0680%	912796TA7	49,537,572	01/09/2020	1/9/2020	49,545,150	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.0750%	912796TA7	49,536,007	01/09/2020	1/9/2020	49,545,150	U.S. Treasury Bills
100,000,000	Supra - Discount Notes, IBRD, 2.3400%	459052RQ1	98,947,000	01/10/2020	1/10/2020	99,087,000	Supranational
100,000,000	Supra - Discount Notes, IBRD, 2.3400%	459052RQ1	98,947,000	01/10/2020	1/10/2020	99,087,000	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
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.0275%	912796TB5	49,526,917	01/16/2020	1/16/2020	49,527,650	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.0240%	912796TB5	49,527,734	01/16/2020	1/16/2020	49,527,650	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.0230%	912796TB5	49,527,967	01/16/2020	1/16/2020	49,527,650	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.0230%	912796TB5	49,527,967	01/16/2020	1/16/2020	49,527,650	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.0100%	912796TC3	49,511,458	01/23/2020	1/23/2020	49,506,550	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.9810%	912796TC3	49,518,507	01/23/2020	1/23/2020	49,506,550	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.9780%	912796TC3	49,519,236	01/23/2020	1/23/2020	49,506,550	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.9780%	912796TC3	49,519,236	01/23/2020	1/23/2020	49,506,550	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	49,361,231	01/30/2020	1/30/2020	49,484,500	U.S. Treasury Bills
100,000,000	Supra - Discount Notes, IBRD, 2.4000%	459052SM9	98,780,000	01/31/2020	1/31/2020	98,968,000	Supranational
50,000,000	3 Agency Floating Rate Notes, FFCB, 2.5800%	3133EJX8	49,997,378	08/01/2019	2/10/2020	50,018,000	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 2.3394%	3133EHQX4	49,997,775	08/10/2019	2/10/2020	49,983,500	Government Agency
32,000,000	3 Agency Floating Rate Notes, FFCB, 2.5100%	3133EJLJ6	31,998,246	08/01/2019	2/18/2020	32,005,088	Government Agency
27,000,000	3 Agency Floating Rate Notes, FFCB, 2.5100%	3133EJLJ6	26,998,520	08/01/2019	2/18/2020	27,004,293	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 2.2210%	3133EJL98	49,995,399	08/25/2019	2/25/2020	49,980,500	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 2.5400%	3133EJGC7	49,996,922	08/01/2019	3/13/2020	50,006,000	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, 2.5300%	3133EJQD4	49,998,399	08/01/2019	3/23/2020	50,016,000	Government Agency
25,000,000	4 Agency Variable Rate Notes, FFCB, 2.0094%	3133EJLW7	24,998,164	10/23/2019	4/23/2020	24,972,250	Government Agency
27,000,000	4 Agency Variable Rate Notes, FFCB, 2.0094%	3133EJLW7	26,998,017	10/23/2019	4/23/2020	26,970,030	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 2.1761%	3133EJXY0	50,000,000	08/27/2019	4/27/2020	49,967,500	Government Agency

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Settlement Date Basis

Par	Description	CUSIP	Amortized Value	Effective Maturity	Final Maturity	Fair Value	Category
50,000,000	3 Agency Floating Rate Notes, FFCB, 2.6200%	3133EJNP0	49,998,858	08/01/2019	5/7/2020	50,034,500	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 2.2800%	3133EJPA1	50,000,000	08/14/2019	5/14/2020	49,973,000	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 2.1911%	3133EJQL6	49,988,022	08/29/2019	5/29/2020	49,968,500	Government Agency
50,000,000	Supra - Discount Notes, IBRD, 2.2800%	459052XP6	49,034,167	06/01/2020	6/1/2020	49,169,500	Supranational
50,000,000	Supra - Discount Notes, IBRD, 2.2800%	459052XP6	49,034,167	06/01/2020	6/1/2020	49,169,500	Supranational
50,000,000	SOFR Floating Rate Notes, FHLB, 2.5000%	3130AFK30	50,000,000	06/10/2020	6/10/2020	50,027,000	SOFR Floater - Actual/360 - quarterl
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.9975%	912796SV2	49,106,674	06/18/2020	6/18/2020	49,129,350	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.9850%	912796SV2	49,112,264	06/18/2020	6/18/2020	49,129,350	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.9860%	912796SV2	49,111,817	06/18/2020	6/18/2020	49,129,350	U.S. Treasury Bills
50,000,000	3 Agency Floating Rate Notes, FFCB, 2.5300%	3133EJTD1	50,000,000	08/01/2019	6/29/2020	50,044,000	Government Agency
4,715	IB Bank Deposit, US Bank, 2.0000%	523-14483	4,715	08/01/2019		4,715	Bank Deposits
552,293,526	IB Bank Deposit, Key Bank, 2.5000%	523-16378	552,293,526	08/01/2019		552,293,526	Bank Deposits
121,479,083	NOW accounts, EastWest Bank, 2.5000%	523-18461	121,479,083	08/01/2019		121,479,083	Bank Deposits
165,767,424	IB Bank Deposit, Umpqua Bank, 2.5000%	523-21425	165,767,424	08/01/2019		165,767,424	Bank Deposits
207,319,609	IB Bank Deposit, Washington Federal, 2.5000%	523-25454	207,319,609	08/01/2019		207,319,609	Bank Deposits
94,255,302	IB Bank Deposit, Heritage Bank, 2.5000%	523-27328	94,255,302	08/01/2019		94,255,302	Bank Deposits
154,973,493	IB Bank Deposit, Homestreet Bank, 2.5200%	523-33596	154,973,493	08/01/2019		154,973,493	Bank Deposits
127,923,065	NOW accounts, Opus Bank, 2.5000%	523-34174	127,923,065	08/01/2019		127,923,065	Bank Deposits
459,023,118	IB Bank Deposit, Bank of America, 2.5000%	523-34574	459,023,118	08/01/2019		459,023,118	Bank Deposits
649,851,608	IB Bank Deposit, Wells Fargo, 2.5000%	523-35670	649,851,608	08/01/2019		649,851,608	Bank Deposits
100,617,663	IB Bank Deposit, JP Morgan/Chase, 2.5000%	523-36302	100,617,663	08/01/2019		100,617,663	Bank Deposits
300,000,000	NOW accounts, Columbia Bank, 2.5000%	523-36706	300,000,000	08/01/2019		300,000,000	Bank Deposits
50,000,000	3 Agency Floating Rate Notes, FFCB, 2.5500%	3133EJUY3	49,992,794	08/01/2019	7/20/2020	50,041,000	Government Agency
23,000,000	3 Agency Floating Rate Notes, FFCB, 2.5500%	3133EJUY3	22,995,461	08/01/2019	7/20/2020	23,018,860	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 2.5000%	3133EJS42	49,997,432	08/01/2019	8/13/2020	50,030,000	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 2.5200%	3133EJXC8	50,000,000	08/01/2019	8/17/2020	50,040,500	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 2.3079%	3133EJ3G2	49,982,099	08/19/2019	8/19/2020	49,985,500	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 2.5700%	3133EJXX2	49,994,637	08/01/2019	8/27/2020	50,081,000	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 2.5150%	3133EJYH6	50,000,000	08/01/2019	9/4/2020	50,037,500	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 2.5200%	3133EJL23	50,000,000	08/01/2019	10/23/2020	50,040,000	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 2.3061%	3133EJ4D8	50,000,000	08/28/2019	12/28/2020	50,011,000	Government Agency
50,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 2.1656%	9128285Y2	49,976,737	08/06/2019	1/31/2021	49,955,100	U.S. Treasury FRN
50,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 2.1656%	9128285Y2	49,976,618	08/06/2019	1/31/2021	49,955,100	U.S. Treasury FRN
50,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 2.1656%	9128285Y2	49,958,805	08/06/2019	1/31/2021	49,955,100	U.S. Treasury FRN

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as of 07/31/2019

Settlement Date Basis

Par	Description	CUSIP	Amortized Value	Effective Maturity	Final Maturity	Fair Value	Category
50,000,000	3 Agency Floating Rate Notes, FFCB, 2.5100%	3133EKGH3	49,996,229	08/01/2019	2/9/2021	50,027,000	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 2.4474%	3133EKCA2	50,000,000	08/01/2019	3/1/2021	49,979,500	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 2.5150%	3133EKCC7	50,000,000	08/01/2019	3/8/2021	50,028,000	Government Agency
15,000,000	SOFR Floating Rate Notes, FFCB, 2.5100%	3133EKDM5	15,000,000	03/18/2021	3/18/2021	14,995,875	SOFR Floater - Actual/360 - quarterl
50,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 2.1896%	9128286Q8	50,002,471	08/06/2019	4/30/2021	49,985,350	U.S. Treasury FRN

Current Assets: 16,136,758,606

¹ WAM: 45 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.