



Virginia State Non-Arbitrage Program[®] SNAP[®] Fund Portfolio

Schedule of Investments

For the Month Ending

February 28, 2021

Category of Investment / Issuer	CUSIP	Yield to Maturity	S&P Ratings	Moody's Ratings	Maturity Date ⁽¹⁾	Principal	Value ⁽²⁾
U.S. Treasury Repurchase Agreement							
BNP PARIBAS	RPE41VYS6	0.09%	A-1	P-1	03/11/2021	100,000,000.00	100,000,000.00
BOFA SECURITIES INC	RPE924317	0.04%	A-1	NR	03/26/2021	100,000,000.00	100,000,000.00
CREDIT AGRICOLE CIB/US	RPE924G96	0.01%	A-1	P-1	03/01/2021	140,000,000.00	140,000,000.00
CREDIT AGRICOLE CIB/US	RPE11XZB4	0.09%	A-1	P-1	04/08/2021	70,000,000.00	70,000,000.00
Category of Investment Sub-Total						410,000,000.00	410,000,000.00
U.S. Treasury Debt							
UNITED STATES TREASURY	912796C23	0.06%	A-1+	P-1	03/02/2021	50,000,000.00	49,999,912.50
UNITED STATES TREASURY	9127964F3	0.08%	A-1+	P-1	03/04/2021	175,000,000.00	174,998,844.78
UNITED STATES TREASURY	912796D22	0.04%	A-1+	P-1	03/30/2021	50,000,000.00	49,998,619.44
Category of Investment Sub-Total						275,000,000.00	274,997,376.72
U.S. Government Agency Repurchase Agreement							
BNP PARIBAS	RPED1UFL4	0.10%	A-1	P-1	04/01/2021	120,000,000.00	120,000,000.00
BNP PARIBAS	RPE41XW88	0.10%	A-1	P-1	05/03/2021	50,000,000.00	50,000,000.00
BOFA SECURITIES INC	RPEB236X1	0.02%	A-1	NR	03/01/2021	92,300,000.00	92,300,000.00
BOFA SECURITIES INC	RPE422395	0.07%	A-1	NR	05/07/2021	75,000,000.00	75,000,000.00
GOLDMAN SACHS & CO	RPE41TAZ1	0.10%	A-1	NR	03/15/2021	75,000,000.00	75,000,000.00
Category of Investment Sub-Total						412,300,000.00	412,300,000.00
U.S. Government Agency Debt							
FEDERAL HOME LOAN BANKS	313385CU8	0.08%	A-1+	P-1	03/08/2021	50,000,000.00	49,999,222.22
Category of Investment Sub-Total						50,000,000.00	49,999,222.22
Supra-National Debt							
INTL BANK OF RECONSTRUCTION AND DEV	459058FH1	0.20%	AAA	Aaa	05/24/2021	25,935,000.00	26,005,376.70
Category of Investment Sub-Total						25,935,000.00	26,005,376.70



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Other Instrument - Corporate Note							
CHEVRON CORP	166764BG4	0.49%	AA-	Aa2	05/16/2021	7,527,000.00	7,544,413.52
Category of Investment Sub-Total						7,527,000.00	7,544,413.52
Non-Financial Company Commercial Paper							
EXXON MOBIL CORP	30229AQ51	0.07%	A-1+	P-1	03/05/2021	93,000,000.00	92,999,276.67
Category of Investment Sub-Total						93,000,000.00	92,999,276.67
Financial Company Commercial Paper							
ABN AMRO FUNDING USA LLC	00084BRP1	0.32%	A-1	P-1	04/23/2021	49,000,000.00	48,976,915.56
ABN AMRO FUNDING USA LLC	00084BRT3	0.32%	A-1	P-1	04/27/2021	25,000,000.00	24,987,333.33
CITIGROUP GLOBAL MARKETS	17327AQ18	0.22%	A-1	P-1	03/01/2021	55,000,000.00	55,000,000.00
CREDIT AGRICOLE CIB NY	22533TQ58	0.07%	A-1	P-1	03/05/2021	50,000,000.00	49,999,611.11
CREDIT AGRICOLE CIB NY	22533TQP4	0.28%	A-1	P-1	03/23/2021	50,000,000.00	49,991,444.44
DZ Bank AG Deutsche Zentral	26821HQ15	0.04%	A-1+	P-1	03/01/2021	75,000,000.00	75,000,000.00
JP MORGAN SECURITIES LLC	46640PS46	0.26%	A-1	P-1	05/04/2021	21,825,000.00	21,814,912.00
JP MORGAN SECURITIES LLC	46640PS79	0.26%	A-1	P-1	05/07/2021	20,000,000.00	19,990,322.22
METLIFE SHORT TERM FUNDING	59157TQF3	0.21%	A-1+	P-1	03/15/2021	15,000,000.00	14,998,775.00
METLIFE SHORT TERM FUNDING	59157TQH9	0.21%	A-1+	P-1	03/17/2021	30,000,000.00	29,997,200.00
NATIXIS NY BRANCH	63873JQ11	0.23%	A-1	P-1	03/01/2021	10,000,000.00	10,000,000.00
NATIXIS NY BRANCH	63873JQC7	0.23%	A-1	P-1	03/12/2021	25,000,000.00	24,998,243.06
NATIXIS NY BRANCH	63873JVA5	0.29%	A-1	P-1	08/10/2021	55,000,000.00	54,928,225.00
PRUDENTIAL FUNDING LLC	74433GQ25	0.06%	A-1+	P-1	03/02/2021	50,000,000.00	49,999,916.67
SUMITOMO MITSUI TRUST NY	86563GRC8	0.25%	A-1	P-1	04/12/2021	30,000,000.00	29,991,250.00
SUMITOMO MITSUI TRUST NY	86563GS52	0.27%	A-1	P-1	05/05/2021	50,000,000.00	49,976,076.39
TOYOTA MOTOR CREDIT CORP	89233BAL1	0.33% ⁽³⁾	A-1+	P-1	03/02/2021	20,000,000.00	20,000,000.00
TOYOTA MOTOR CREDIT CORP	89233GR57	0.24%	A-1+	P-1	04/05/2021	50,000,000.00	49,988,333.33
TOYOTA MOTOR CREDIT CORP	89236DFF2	0.22% ⁽³⁾	A-1+	P-1	07/06/2021	40,000,000.00	40,000,000.00
TOYOTA MOTOR CREDIT CORP	89233BBC0	0.23% ⁽³⁾	A-1+	P-1	11/09/2021	20,000,000.00	20,000,000.00



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Category of Investment Sub-Total						740,825,000.00	740,638,558.11
Certificate of Deposit							
BANK OF MONTREAL CHICAGO	06367BWW5	0.18% ⁽³⁾	A-1	P-1	04/06/2021	30,000,000.00	30,000,000.00
BANK OF MONTREAL CHICAGO	06367BQZ5	0.27%	A-1	P-1	05/14/2021	15,000,000.00	15,000,000.00
BANK OF MONTREAL CHICAGO	06367C2K2	0.24% ⁽³⁾	A-1	P-1	06/09/2021	40,000,000.00	40,000,000.00
BANK OF MONTREAL CHICAGO	06367BVW6	0.21% ⁽³⁾	A-1	P-1	06/25/2021	30,000,000.00	30,000,000.00
BANK OF MONTREAL CHICAGO	06367C3S4	0.24% ⁽³⁾	A-1	P-1	08/19/2021	40,000,000.00	40,000,000.00
BANK OF NOVA SCOTIA HOUSTON	06417MMX0	0.29% ⁽³⁾	A-1	P-1	09/21/2021	60,000,000.00	60,000,000.00
BARCLAYS BANK PLC NY	06742TTV8	0.20%	A-1	P-1	06/24/2021	50,000,000.00	50,111,538.55
BNP PARIBAS NY BRANCH	05586FBL0	0.25%	A-1	P-1	11/05/2021	65,000,000.00	65,000,000.00
CANADIAN IMP BK COMM NY	13606CH80	0.26% ⁽³⁾	A-1	P-1	07/01/2021	45,000,000.00	45,000,000.00
CANADIAN IMP BK COMM NY	13606CHV9	0.20% ⁽³⁾	A-1	P-1	07/14/2021	15,000,000.00	15,000,000.00
CANADIAN IMP BK COMM NY	13606CJ70	0.26% ⁽³⁾	A-1	P-1	07/23/2021	20,000,000.00	20,000,000.00
CANADIAN IMP BK COMM NY	13606CJS4	0.25% ⁽³⁾	A-1	P-1	08/10/2021	50,000,000.00	50,000,000.00
CANADIAN IMP BK COMM NY	13606CF74	0.21% ⁽³⁾	A-1	P-1	08/20/2021	40,000,000.00	40,000,000.00
CITIBANK NA	17305TU34	0.24%	A-1	P-1	05/20/2021	50,000,000.00	50,000,000.00
COMMONWEALTH BANK OF AUSTRALIA NY	20271ETT6	0.21%	A-1+	P-1	04/15/2021	30,000,000.00	30,000,000.00
COMMONWEALTH BANK OF AUSTRALIA NY	20271EUE7	0.27% ⁽³⁾	A-1+	P-1	07/13/2021	23,000,000.00	23,000,000.00
COMMONWEALTH BANK OF AUSTRALIA NY	20271EUV9	0.19% ⁽³⁾	A-1+	P-1	09/01/2021	25,000,000.00	25,000,000.00
COOPERATIEVE RABOBANK U.A.	21684L6X5	0.25% ⁽³⁾	A-1	P-1	05/17/2021	30,000,000.00	30,000,000.00
COOPERATIEVE RABOBANK U.A.	21684LAN2	0.29% ⁽³⁾	A-1	P-1	09/24/2021	50,000,000.00	50,000,000.00
CREDIT SUISSE NEW YORK	22549LX34	0.54% ⁽³⁾	A-1	P-1	04/01/2021	25,000,000.00	25,000,000.00
CREDIT SUISSE NEW YORK	22549L4P7	0.38%	A-1	P-1	04/12/2021	55,000,000.00	55,000,000.00
CREDIT SUISSE NEW YORK	22549L4U6	0.28%	A-1	P-1	06/23/2021	60,000,000.00	60,000,000.00
HSBC BANK USA NA	40435RJV4	0.23%	A-1	P-1	03/19/2021	25,000,000.00	25,000,000.00
HSBC BANK USA NA	40435RJP7	0.21% ⁽³⁾	A-1	P-1	04/07/2021	20,000,000.00	20,000,000.00
HSBC BANK USA NA	40435RJZ5	0.22% ⁽³⁾	A-1	P-1	05/05/2021	70,000,000.00	70,000,000.00
HSBC BANK USA NA	40435RKM2	0.22%	A-1	P-1	07/08/2021	25,000,000.00	25,000,000.00
HSBC BANK USA NA	40435RKU4	0.25%	A-1	P-1	02/25/2022	15,000,000.00	15,000,000.00
mitsubishi UFJ TR&BK NY	60683BM75	0.25%	A-1	P-1	03/12/2021	25,000,000.00	25,000,000.00



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MITSUBISHI UFJ TR&BK NY	60683BN41	0.25%	A-1	P-1	04/23/2021	25,000,000.00	25,000,000.00
MITSUBISHI UFJ TR&BK NY	60683BN90	0.26%	A-1	P-1	05/07/2021	25,000,000.00	25,000,000.00
MIZUHO BANK LTD/NY	60710ARE4	0.28% ⁽³⁾	A-1	P-1	03/11/2021	11,000,000.00	11,000,198.07
MIZUHO BANK LTD/NY	60710ATU6	0.20% ⁽³⁾	A-1	P-1	03/30/2021	35,000,000.00	35,000,000.00
MIZUHO BANK LTD/NY	60710AVH2	0.25%	A-1	P-1	07/06/2021	25,000,000.00	25,000,000.00
MIZUHO BANK LTD/NY	60710AVR0	0.25%	A-1	P-1	07/07/2021	20,000,000.00	20,000,000.00
MIZUHO BANK LTD/NY	60710AXD9	0.20%	A-1	P-1	08/02/2021	33,000,000.00	33,000,000.00
MIZUHO BANK LTD/NY	60710AWJ7	0.20%	A-1	P-1	08/19/2021	40,000,000.00	39,999,046.72
MUFG BANK LTD/NY	55380TJX9	0.25%	A-1	P-1	04/19/2021	40,000,000.00	40,000,000.00
MUFG BANK LTD/NY	55380TJT8	0.24%	A-1	P-1	10/15/2021	11,250,000.00	11,255,674.24
MUFG BANK LTD/NY	55380TPD6	0.24%	A-1	P-1	10/28/2021	10,850,000.00	10,849,636.92
MUFG BANK LTD/NY	55380TPM6	0.23%	A-1	P-1	11/03/2021	15,000,000.00	15,000,000.00
NATIONAL AUSTRALIA BK/NY	63253TV96	0.17% ⁽³⁾	A-1+	P-1	04/16/2021	50,000,000.00	50,000,000.00
NATIONAL AUSTRALIA BK/NY	63253TV88	0.19% ⁽³⁾	A-1+	P-1	05/17/2021	60,000,000.00	60,000,000.00
NATIONAL AUSTRALIA BK/NY	63253TV39	0.31% ⁽³⁾	A-1+	P-1	06/18/2021	35,000,000.00	35,000,000.00
NATIONAL AUSTRALIA BK/NY	63253TW87	0.22% ⁽³⁾	A-1+	P-1	09/03/2021	30,000,000.00	30,000,000.00
NATIXIS NY BRANCH	63873QJH8	0.25%	A-1	P-1	03/23/2021	25,000,000.00	25,002,740.96
NATIXIS NY BRANCH	63873QNG5	0.23% ⁽³⁾	A-1	P-1	11/15/2021	45,000,000.00	45,000,000.00
NORDEA BANK ABP NEW YORK	65558T2C8	0.19%	A-1+	P-1	07/14/2021	50,000,000.00	50,000,000.00
NORDEA BANK ABP NEW YORK	65558T4U6	0.17%	A-1+	P-1	09/20/2021	40,000,000.00	39,999,999.28
ROYAL BANK OF CANADA NY	78012UVN2	0.67% ⁽³⁾	A-1+	P-1	04/23/2021	20,000,000.00	20,014,111.02
ROYAL BANK OF CANADA NY	78012UZU2	0.20% ⁽³⁾	A-1+	P-1	05/24/2021	50,000,000.00	50,000,000.00
ROYAL BANK OF CANADA NY	78012UB46	0.27% ⁽³⁾	A-1+	P-1	07/06/2021	60,000,000.00	60,000,000.00
SKANDINAVISKA ENSKILDA BANKEN NY	83050PNR6	0.21%	A-1	P-1	04/01/2021	30,000,000.00	30,000,000.00
SKANDINAVISKA ENSKILDA BANKEN NY	83050PNL9	0.22%	A-1	P-1	04/22/2021	60,000,000.00	60,000,000.00
SKANDINAVISKA ENSKILDA BANKEN NY	83050PRN1	0.18%	A-1	P-1	09/03/2021	25,000,000.00	24,999,999.54
SOCIETE GENERALE NY	83369XHN1	0.27%	A-1	P-1	06/02/2021	40,000,000.00	40,000,000.00
SUMITOMO MITSUI BANK NY	86565CTQ2	0.24%	A-1	P-1	03/12/2021	15,000,000.00	15,000,000.00
SUMITOMO MITSUI BANK NY	86565CRE1	0.24%	A-1	P-1	04/01/2021	35,000,000.00	35,000,000.00
SUMITOMO MITSUI BANK NY	86565CVM8	0.30% ⁽³⁾	A-1	P-1	06/23/2021	45,000,000.00	45,000,000.00



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SUMITOMO MITSUI BANK NY	86565CVV8	0.30% ⁽³⁾	A-1	P-1	08/04/2021	50,000,000.00	50,000,000.00
SUMITOMO MITSUI TRUST NY	86564GMH1	0.24%	A-1	P-1	03/15/2021	25,000,000.00	25,000,000.00
SUMITOMO MITSUI TRUST NY	86564GPC9	0.29%	A-1	P-1	07/01/2021	60,000,000.00	60,000,000.00
SVENSKA HANDELSBANKEN NY	86959RJR2	0.19% ⁽³⁾	A-1+	P-1	05/18/2021	50,000,000.00	50,000,000.00
SVENSKA HANDELSBANKEN NY	86959RHB9	0.36% ⁽³⁾	A-1+	P-1	06/18/2021	46,000,000.00	46,000,000.00
SVENSKA HANDELSBANKEN NY	86959RLS7	0.24% ⁽³⁾	A-1+	P-1	08/31/2021	40,000,000.00	40,000,000.00
SVENSKA HANDELSBANKEN NY	86959RMY3	0.21% ⁽³⁾	A-1+	P-1	02/08/2022	20,000,000.00	20,000,000.00
TORONTO DOMINION BANK	89114NKS3	0.34% ⁽³⁾	A-1+	P-1	05/07/2021	20,000,000.00	20,005,842.65
TORONTO DOMINION BANK	89114NPE9	0.29% ⁽³⁾	A-1+	P-1	08/20/2021	35,000,000.00	35,000,000.00
TORONTO DOMINION BANK NY	89114NXH3	0.24%	A-1+	P-1	03/10/2021	45,000,000.00	45,000,000.00
TORONTO DOMINION BANK NY	89114NM93	0.40%	A-1+	P-1	04/12/2021	10,000,000.00	10,000,000.00
TORONTO DOMINION BANK NY	89114NKJ3	0.60%	A-1+	P-1	05/04/2021	40,000,000.00	40,000,000.00
UBS AG STAMFORD CT	90275DMY3	0.37% ⁽³⁾	A-1	P-1	06/01/2021	13,000,000.00	13,000,000.00
WESTPAC BANKING CORP NY	96130AFJ2	0.28% ⁽³⁾	A-1+	P-1	07/29/2021	50,000,000.00	50,000,000.00
WESTPAC BANKING CORP NY	96130AHV3	0.19% ⁽³⁾	A-1+	P-1	11/17/2021	20,000,000.00	20,000,000.00
WESTPAC BANKING CORP NY	96130AJD1	0.21% ⁽³⁾	A-1+	P-1	11/24/2021	35,000,000.00	35,000,000.00
WESTPAC BANKING CORP NY	96130AHM3	0.23% ⁽³⁾	A-1+	P-1	01/25/2022	25,000,000.00	25,000,000.00
Category of Investment Sub-Total						2,618,100,000.00	2,618,238,787.95
Asset Backed Commercial Paper							
BEDFORD ROW FUNDING CORP	07644DKU1	0.20% ⁽³⁾	A-1+	P-1	06/24/2021	15,000,000.00	15,000,000.00
COLLAT COMM PAPER V CO	19424HSH4	0.28%	A-1	P-1	05/17/2021	23,295,000.00	23,281,048.88
COLLAT COMM PAPER V CO	19424HSM3	0.28%	A-1	P-1	05/21/2021	15,000,000.00	14,990,550.00
COLLAT COMM PAPER V CO	19424HX13	0.27%	A-1	P-1	10/01/2021	26,000,000.00	25,958,270.00
COLLAT COMM PAPER V CO	19424HX47	0.25%	A-1	P-1	10/04/2021	30,000,000.00	29,954,791.67
COLLAT COMM PAPER V CO	19424HXF2	0.25%	A-1	P-1	10/15/2021	25,000,000.00	24,960,416.67
LA FAYETTE ASSET SECURITIZATION LLC	50286LR13	0.23%	A-1	P-1	04/01/2021	20,000,000.00	19,996,038.89
LMA AMERICAS LLC	53944QQR4	0.23%	A-1	P-1	03/25/2021	25,000,000.00	24,996,166.67
LMA AMERICAS LLC	53944QU73	0.23%	A-1	P-1	07/07/2021	15,000,000.00	14,987,733.33
LONGSHIP FUNDING LLC	54316TQ47	0.07%	A-1+	P-1	03/04/2021	50,000,000.00	49,999,708.33



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Asset Backed Commercial Paper							
MONT BLANC CAPITAL CORP	6117P4RL6	0.25%	A-1	P-1	04/20/2021	20,000,000.00	19,993,055.56
OLD LINE FUNDING LLC	67984RJC4	0.27% ⁽³⁾	A-1+	P-1	06/21/2021	20,000,000.00	20,000,000.00
STARBIRD FUNDING CORP	85520LTF2	0.28%	A-1	P-1	06/15/2021	35,000,000.00	34,971,144.45
Category of Investment Sub-Total						319,295,000.00	319,088,924.45
Portfolio Totals						4,951,982,000.00	4,951,811,936.34



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For the Month Ending

February 28, 2021

The Fund's Weighted Average Maturity and Weighted Average Life Maturity as of the reporting date are **50** and **80** days, respectively.

- (1) The ultimate legal maturity date on which, in accordance with the terms of the security, and without reference to the maturity shortening provisions of GASB 79, the principal amount must unconditionally be paid.
- (2) The value in accordance with GASB 79. Unless otherwise noted, the fund utilizes the amortized cost method to value portfolio securities.
- (3) Adjustable rate instrument. Rate shown is that which is in effect as of reporting date.

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