

Washington State Local Government Investment Pool

as of 02/28/2020

Settlement Date Basis

Par	Description	CUSIP	Amortized Value	Effective Maturity	Final Maturity	Fair Value	Category
200,000,000	Repurchase Agreements, Cantor Fitzgerald, 1.6100%	523-37885	200,000,000	03/02/2020	3/2/2020	200,000,000	Repurchase Agreement
400,000,000	Repurchase Agreements, Daiwa Capital Markets, 1.6200%	523-37886	400,000,000	03/02/2020	3/2/2020	400,000,000	Repurchase Agreement
300,000,000	Repurchase Agreements, Cantor Fitzgerald, 1.6100%	523-37887	300,000,000	03/02/2020	3/2/2020	300,000,000	Repurchase Agreement
500,000,000	Term Repurchase Agreements, Cantor Fitzgerald, 1.5900%	523-37865	500,000,000	03/04/2020	3/4/2020	500,000,000	Repurchase Agreement
300,000,000	Term Repurchase Agreements, Daiwa Capital Markets, 1.5900%	523-37866	300,000,000	03/04/2020	3/4/2020	300,000,000	Repurchase Agreement
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.8400%	912796TH2	49,987,222	03/05/2020	3/5/2020	49,993,895	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.8380%	912796TH2	49,987,236	03/05/2020	3/5/2020	49,993,895	U.S. Treasury Bills
200,000,000	Term Repurchase Agreements, Societe Generale, 1.6000%	523-37780	200,000,000	03/06/2020	3/6/2020	200,000,000	Repurchase Agreement
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.8300%	912796TK5	49,969,500	03/12/2020	3/12/2020	49,979,528	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.8300%	912796TK5	49,969,500	03/12/2020	3/12/2020	49,979,528	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.8270%	912796TK5	49,969,550	03/12/2020	3/12/2020	49,979,528	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5770%	912796TK5	99,947,433	03/12/2020	3/12/2020	99,959,056	U.S. Treasury Bills
50,000,000	Agency Floating Rate Notes, FFCB, 1.7900%	3133EJGC7	49,999,822	02/29/2020	3/13/2020	50,000,199	Government Agency
94,000,000	Agency Discount Notes, FHLB, 1.5750%	313384UF4	93,946,538	03/13/2020	3/13/2020	93,955,767	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	U.S. Treasury Bills, U.S. Treasury, 1.8550%	912796TL3	49,951,049	03/19/2020	3/19/2020	49,966,349	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.8710%	912796TL3	49,950,626	03/19/2020	3/19/2020	49,966,349	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.8650%	912796TL3	49,950,785	03/19/2020	3/19/2020	49,966,349	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.8650%	912796TL3	49,950,785	03/19/2020	3/19/2020	49,966,349	U.S. Treasury Bills
200,000,000	Agency Discount Notes, FHLB, 1.5850%	313384UN7	199,823,890	03/20/2020	3/20/2020	199,846,000	Government Agency
100,000,000	Agency Discount Notes, FHLB, 1.5850%	313384UN7	99,911,944	03/20/2020	3/20/2020	99,923,000	Government Agency
23,000,000	Agency Discount Notes, FHLB, 1.5850%	313384UN7	22,979,747	03/20/2020	3/20/2020	22,982,290	Government Agency
50,000,000	Agency Floating Rate Notes, FFCB, 1.7200%	3133EJQD4	49,999,843	02/29/2020	3/23/2020	50,001,304	Government Agency
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5250%	912796XC8	99,898,333	03/24/2020	3/24/2020	99,912,061	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5375%	912796XC8	99,897,500	03/24/2020	3/24/2020	99,912,061	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5400%	912796XC8	99,897,333	03/24/2020	3/24/2020	99,912,061	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.8600%	912796SH3	49,932,833	03/26/2020	3/26/2020	49,954,034	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.8600%	912796SH3	49,932,833	03/26/2020	3/26/2020	49,954,034	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5560%	912796SH3	99,887,622	03/26/2020	3/26/2020	99,908,067	U.S. Treasury Bills
400,000,000	Term Repurchase Agreements, Societe Generale, 1.6000%	523-37864	400,000,000	03/26/2020	3/26/2020	400,000,000	Repurchase Agreement
100,000,000	Agency Discount Notes, FHLB, 1.5850%	313384UV9	99,881,126	03/27/2020	3/27/2020	99,893,056	Government Agency
30,000,000	Certificate of Deposit, UniBank, 1.7800%	523-37540	30,000,000	03/30/2020	3/30/2020	30,000,000	Certificate of Deposit
50,000,000	U.S. Treasury Coupons, U.S. Treasury, 2.2500%	9128284C1	50,006,005	03/31/2020	3/31/2020	50,031,514	U.S. Treasury
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.8110%	912796TM1	49,916,996	04/02/2020	4/2/2020	49,939,938	U.S. Treasury Bills

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50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.8150%	912796TM1	49,916,813	04/02/2020	4/2/2020	49,939,938	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5430%	912796TM1	99,858,558	04/02/2020	4/2/2020	99,879,875	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5430%	912796TM1	99,858,558	04/02/2020	4/2/2020	99,879,875	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5430%	912796TM1	99,858,558	04/02/2020	4/2/2020	99,879,875	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5470%	9127962A6	99,836,706	04/07/2020	4/7/2020	99,860,875	U.S. Treasury Bills
200,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5500%	9127962A6	199,672,778	04/07/2020	4/7/2020	199,721,750	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5500%	9127962A6	99,836,389	04/07/2020	4/7/2020	99,860,875	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.6775%	912796TQ2	99,813,611	04/09/2020	4/9/2020	99,852,724	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.6400%	912796TQ2	99,817,778	04/09/2020	4/9/2020	99,852,724	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5500%	912796TQ2	99,827,778	04/09/2020	4/9/2020	99,852,724	U.S. Treasury Bills
150,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5530%	9127962B4	149,708,812	04/14/2020	4/14/2020	149,752,257	U.S. Treasury Bills
200,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5650%	9127962B4	199,608,751	04/14/2020	4/14/2020	199,669,676	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.6160%	912796TR0	99,789,022	04/16/2020	4/16/2020	99,829,656	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.6170%	912796TR0	99,788,892	04/16/2020	4/16/2020	99,829,656	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.6170%	912796TR0	99,788,892	04/16/2020	4/16/2020	99,829,656	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.6120%	912796TR0	99,789,544	04/16/2020	4/16/2020	99,829,656	U.S. Treasury Bills
100,000,000	Agency Discount Notes, FHLB, 1.5520%	313384VX4	99,771,512	04/22/2020	4/22/2020	99,786,083	Government Agency
25,000,000	Agency Bullets, FFCB, 1.5563%	3133EJLW7	24,999,627	04/23/2020	4/23/2020	24,999,746	Government Agency
27,000,000	Agency Bullets, FFCB, 1.5563%	3133EJLW7	26,999,597	04/23/2020	4/23/2020	26,999,725	Government Agency
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5960%	912796SM2	99,760,600	04/23/2020	4/23/2020	99,804,061	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.6000%	912796SM2	99,760,000	04/23/2020	4/23/2020	99,804,061	U.S. Treasury Bills
150,000,000	Agency Discount Notes, FHLB, 1.5650%	313384VZ9	149,641,352	04/24/2020	4/24/2020	149,666,541	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 1.5476%	3133EJXY0	50,000,000	03/27/2020	4/27/2020	50,002,276	Government Agency
25,000,000	Certificate of Deposit, Cathay Bank, 1.8000%	523-37263	25,000,000	04/27/2020	4/27/2020	25,000,000	Certificate of Deposit
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.6280%	912796TS8	99,724,145	04/30/2020	4/30/2020	99,778,504	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.6025%	912796TS8	99,728,465	04/30/2020	4/30/2020	99,778,504	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.6220%	912796TS8	99,725,161	04/30/2020	4/30/2020	99,778,504	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5300%	912796TS8	99,740,750	04/30/2020	4/30/2020	99,778,504	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5310%	912796TS8	99,740,580	04/30/2020	4/30/2020	99,778,504	U.S. Treasury Bills
100,000,000	Agency Discount Notes, FHLB, 1.5700%	313384WF2	99,733,972	04/30/2020	4/30/2020	99,752,528	Government Agency
100,000,000	Agency Discount Notes, FHLB, 1.5700%	313384WK1	99,716,527	05/04/2020	5/4/2020	99,748,000	Government Agency
100,000,000	Agency Discount Notes, FHLB, 1.5700%	313384WM7	99,707,806	05/06/2020	5/6/2020	99,740,000	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.8700%	3133EJNP0	49,999,723	02/29/2020	5/7/2020	50,008,116	Government Agency
150,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5500%	912796TT6	149,560,833	05/07/2020	5/7/2020	149,642,432	U.S. Treasury Bills

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100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5450%	912796TT6	99,708,166	05/07/2020	5/7/2020	99,761,621	U.S. Treasury Bills
50,000,000	Supra - Bullets, IADB, 1.6250%	4581X0CX4	49,970,353	05/12/2020	5/12/2020	50,021,986	Supranational
25,000,000	Supra - Bullets, IADB, 1.6250%	4581X0CX4	24,980,830	05/12/2020	5/12/2020	25,010,993	Supranational
50,000,000	4Agency Variable Rate Notes, FFCB, 1.6051%	3133EJPA1	50,000,000	03/14/2020	5/14/2020	50,002,645	Government Agency
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5500%	912796TV1	99,677,083	05/14/2020	5/14/2020	99,738,366	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5470%	912796TV1	99,677,709	05/14/2020	5/14/2020	99,738,366	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5455%	912796TV1	99,678,021	05/14/2020	5/14/2020	99,738,366	U.S. Treasury Bills
150,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5500%	912796TV1	149,515,624	05/14/2020	5/14/2020	149,607,549	U.S. Treasury Bills
250,000,000	Agency Discount Notes, FHLB, 1.5700%	313384WZ8	249,138,673	05/18/2020	5/18/2020	249,230,000	Government Agency
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5470%	912796SR1	99,647,628	05/21/2020	5/21/2020	99,717,500	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5430%	912796SR1	99,648,539	05/21/2020	5/21/2020	99,717,500	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5430%	912796SR1	99,648,539	05/21/2020	5/21/2020	99,717,500	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5480%	912796SR1	99,647,400	05/21/2020	5/21/2020	99,717,500	U.S. Treasury Bills
200,000,000	Supra - Discount Notes, IBRD, 1.5700%	459052XD3	199,276,055	05/22/2020	5/22/2020	199,352,000	Supranational
154,000,000	Agency Discount Notes, FHLB, 1.5330%	313384XJ3	153,422,908	05/27/2020	5/27/2020	153,470,240	Government Agency
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5575%	912796TW9	99,614,952	05/28/2020	5/28/2020	99,697,917	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5800%	912796TW9	99,609,389	05/28/2020	5/28/2020	99,697,917	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5050%	912796TW9	99,627,930	05/28/2020	5/28/2020	99,697,917	U.S. Treasury Bills
50,000,000	4Agency Variable Rate Notes, FFCB, 1.5993%	3133EJQL6	49,996,430	02/29/2020	5/29/2020	50,000,634	Government Agency
50,000,000	Supra - Discount Notes, IBRD, 2.2800%	459052XP6	49,705,500	06/01/2020	6/1/2020	49,823,056	Supranational
50,000,000	Supra - Discount Notes, IBRD, 2.2800%	459052XP6	49,705,500	06/01/2020	6/1/2020	49,823,056	Supranational
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5670%	912796TX7	99,582,133	06/04/2020	6/4/2020	99,672,893	U.S. Treasury Bills
50,000,000	SOFR Floating Rate Notes, FHLB, 1.6900%	3130AFK30	50,000,000	06/10/2020	6/10/2020	50,009,498	SOFR Floater - Act/360 - Qtly - Next
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.9975%	912796SV2	49,694,826	06/18/2020	6/18/2020	49,813,625	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.9850%	912796SV2	49,696,736	06/18/2020	6/18/2020	49,813,625	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.9860%	912796SV2	49,696,583	06/18/2020	6/18/2020	49,813,625	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5505%	912796SV2	99,526,236	06/18/2020	6/18/2020	99,627,250	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5660%	912796UA5	99,491,050	06/25/2020	6/25/2020	99,609,399	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5685%	912796UA5	99,490,237	06/25/2020	6/25/2020	99,609,399	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5540%	912796UA5	99,494,950	06/25/2020	6/25/2020	99,609,399	U.S. Treasury Bills
50,000,000	3Agency Floating Rate Notes, FFCB, 1.7200%	3133EJTD1	50,000,000	02/29/2020	6/29/2020	50,008,828	Government Agency
4,758	IB Bank Deposit, US Bank, 1.1500%	523-14483	4,758	03/02/2020		4,758	Bank Deposits
376,056,629	IB Bank Deposit, Key Bank, 1.7500%	523-16378	376,056,629	03/02/2020		376,056,629	Bank Deposits
132,931,718	NOW accounts, EastWest Bank, 1.7500%	523-18461	132,931,718	03/02/2020		132,931,718	Bank Deposits

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67,592,568	IB Bank Deposit, Umpqua Bank, 1.7500%	523-21425	67,592,568	03/02/2020		67,592,568	Bank Deposits
209,802,157	IB Bank Deposit, Washington Federal, 1.7500%	523-25454	209,802,157	03/02/2020		209,802,157	Bank Deposits
95,383,613	IB Bank Deposit, Heritage Bank, 1.7500%	523-27328	95,383,613	03/02/2020		95,383,613	Bank Deposits
247,553,986	IB Bank Deposit, Homestreet Bank, 1.7000%	523-33596	247,553,986	03/02/2020		247,553,986	Bank Deposits
129,601,307	NOW accounts, Opus Bank, 1.7500%	523-34174	129,601,307	03/02/2020		129,601,307	Bank Deposits
464,519,712	IB Bank Deposit, Bank of America, 1.7500%	523-34574	464,519,712	03/02/2020		464,519,712	Bank Deposits
749,876,340	IB Bank Deposit, Wells Fargo, 1.7500%	523-35670	749,876,340	03/02/2020		749,876,340	Bank Deposits
101,813,357	IB Bank Deposit, JP Morgan/Chase, 1.7000%	523-36302	101,813,357	03/02/2020		101,813,357	Bank Deposits
27,936,263	NOW accounts, Columbia Bank, 1.6600%	523-36706	27,936,263	03/02/2020		27,936,263	Bank Deposits
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5500%	912796UB3	99,466,111	07/02/2020	7/2/2020	99,590,283	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5600%	912796UB3	99,462,666	07/02/2020	7/2/2020	99,590,283	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5430%	912796UB3	99,468,522	07/02/2020	7/2/2020	99,590,283	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5480%	912796UB3	99,466,800	07/02/2020	7/2/2020	99,590,283	U.S. Treasury Bills
10,000,000	Certificate of Deposit, First Federal Savings & Loan, 1.7200%	523-37635	10,000,000	07/06/2020	7/6/2020	10,000,000	Certificate of Deposit
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5320%	912796WW5	99,442,522	07/09/2020	7/9/2020	99,570,896	U.S. Treasury Bills
79,000,000	Certificate of Deposit - TCD, Office of the State Treasurer, 1.7200%	523-37655	79,000,000	07/10/2020	7/10/2020	79,000,000	Certificate of Deposit - TCD
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.8000%	3133EJUY3	49,997,109	02/29/2020	7/20/2020	50,021,400	Government Agency
23,000,000	3 Agency Floating Rate Notes, FFCB, 1.8000%	3133EJUY3	22,998,179	02/29/2020	7/20/2020	23,009,844	Government Agency
40,000,000	Certificate of Deposit, Cathay Bank, 1.8400%	523-37720	40,000,000	07/27/2020	7/27/2020	40,000,000	Certificate of Deposit
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5325%	912796WY1	99,352,944	07/30/2020	7/30/2020	99,518,229	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5130%	912796WY1	99,361,177	07/30/2020	7/30/2020	99,518,229	U.S. Treasury Bills
139,260,000	U.S. Treasury Bills, U.S. Treasury, 1.5200%	912796WZ8	138,325,102	08/06/2020	8/6/2020	138,561,572	U.S. Treasury Bills
10,740,000	U.S. Treasury Bills, U.S. Treasury, 1.5200%	912796WZ8	10,667,899	08/06/2020	8/6/2020	10,686,136	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5230%	912796WZ8	99,327,342	08/06/2020	8/6/2020	99,498,472	U.S. Treasury Bills
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.6900%	3133EJS42	49,998,872	02/29/2020	8/13/2020	50,001,481	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.7100%	3133EJXC8	50,000,000	02/29/2020	8/17/2020	50,005,830	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 1.6682%	3133EJ3G2	49,991,982	03/19/2020	8/19/2020	50,012,265	Government Agency
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5120%	912796XF1	99,273,400	08/20/2020	8/20/2020	99,459,094	U.S. Treasury Bills
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.8200%	3133EJXX2	49,997,538	02/29/2020	8/27/2020	50,037,437	Government Agency
102,585,000	U.S. Treasury Bills, U.S. Treasury, 1.4400%	912796XG9	101,846,388	08/27/2020	8/27/2020	102,020,585	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.2550%	912796XG9	99,372,500	08/27/2020	8/27/2020	99,449,807	U.S. Treasury Bills
150,000,000	U.S. Treasury Bills, U.S. Treasury, 1.2510%	912796XG9	149,061,750	08/27/2020	8/27/2020	149,174,711	U.S. Treasury Bills
150,000,000	Agency Discount Notes, FHLB, 1.3200%	313384D71	149,004,505	08/28/2020	8/28/2020	149,015,501	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.7050%	3133EJYH6	50,000,000	02/29/2020	9/4/2020	50,007,743	Government Agency

Washington State Local Government Investment Pool

as of 02/28/2020

Settlement Date Basis

Par	Description	CUSIP	Amortized Value	Effective Maturity	Final Maturity	Fair Value	Category
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.7330%	912796TJ8	49,533,053	09/10/2020	9/10/2020	49,704,000	U.S. Treasury Bills
34,000,000	SOFR Floating Rate Notes, FHLB, 1.7000%	3130AHAP8	34,000,000	10/07/2020	10/7/2020	34,012,238	SOFR Floater - Act/360 - Qtly - Next
50,000,000	3Agency Floating Rate Notes, FFCB, 1.7100%	3133EJL23	50,000,000	02/29/2020	10/23/2020	49,999,739	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5650%	912796TP4	49,456,597	11/05/2020	11/5/2020	49,633,597	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5600%	912796TP4	49,458,333	11/05/2020	11/5/2020	49,633,597	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5650%	912796TP4	49,456,597	11/05/2020	11/5/2020	49,633,597	U.S. Treasury Bills
50,000,000	4Agency Variable Rate Notes, FFCB, 1.6684%	3133EJ4D8	50,000,000	03/28/2020	12/28/2020	50,042,270	Government Agency
25,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5435%	912796TY5	24,672,006	12/31/2020	12/31/2020	24,784,667	U.S. Treasury Bills
50,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 1.6257%	9128285Y2	49,985,720	03/03/2020	1/31/2021	50,030,178	U.S. Treasury FRN
50,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 1.6257%	9128285Y2	49,985,647	03/03/2020	1/31/2021	50,030,178	U.S. Treasury FRN
50,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 1.6257%	9128285Y2	49,974,713	03/03/2020	1/31/2021	50,030,178	U.S. Treasury FRN
50,000,000	3Agency Floating Rate Notes, FFCB, 1.7000%	3133EKGH3	49,997,661	02/29/2020	2/9/2021	50,021,947	Government Agency
50,000,000	4Agency Variable Rate Notes, FFCB, 1.7000%	3133EKCA2	50,000,000	03/01/2020	3/1/2021	50,035,505	Government Agency
50,000,000	3Agency Floating Rate Notes, FFCB, 1.7050%	3133EKCQ7	50,000,000	02/29/2020	3/8/2021	50,023,908	Government Agency
15,000,000	SOFR Floating Rate Notes, FFCB, 1.7000%	3133EKDM5	15,000,000	03/18/2021	3/18/2021	15,007,960	SOFR Floater - Act/360 - Qtly - Next
50,000,000	3Agency Floating Rate Notes, FFCB, 1.7500%	3133EKQ58	49,999,894	02/29/2020	3/18/2021	50,002,450	Government Agency
50,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 1.6497%	9128286Q8	50,001,650	03/03/2020	4/30/2021	50,016,719	U.S. Treasury FRN
50,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 1.6497%	9128286Q8	49,999,271	03/03/2020	4/30/2021	50,016,719	U.S. Treasury FRN
50,000,000	SOFR Floating Rate Notes, FFCB, 1.7700%	3133EK2R6	50,000,000	10/15/2021	10/15/2021	50,055,743	SOFR Floater - Act/360 - Qtly - Next
45,000,000	SOFR Floating Rate Notes, FFCB, 1.7900%	3133EK4H6	45,000,000	10/28/2021	10/28/2021	45,063,775	SOFR Floater - Act/360 - Qtly - Next
50,000,000	3Agency Floating Rate Notes, FFCB, 1.7900%	3133EK4U7	50,000,000	02/29/2020	10/29/2021	49,988,938	Government Agency
50,000,000	3Agency Floating Rate Notes, FFCB, 1.8100%	3133EK5U6	50,000,000	02/29/2020	11/8/2021	50,003,242	Government Agency
30,000,000	3Agency Floating Rate Notes, FFCB, 1.8100%	3133EK5U6	30,000,000	02/29/2020	11/8/2021	30,001,945	Government Agency
40,000,000	3Agency Floating Rate Notes, FFCB, 1.8100%	3133EK5U6	40,000,000	02/29/2020	11/8/2021	40,002,594	Government Agency
47,000,000	SOFR Floating Rate Notes, FFCB, 1.7700%	3133EK7M2	47,000,000	11/18/2021	11/18/2021	47,048,783	SOFR Floater - Act/360 - Qtly - Next
150,000,000	3Agency Floating Rate Notes, FFCB, 1.7900%	3133ELDB7	149,973,371	02/29/2020	12/13/2021	149,934,128	Government Agency
100,000,000	4Agency Variable Rate Notes, FFCB, 1.6607%	3133EJ2Q1	99,830,891	03/03/2020	12/13/2021	99,787,116	Government Agency
50,000,000	3Agency Floating Rate Notes, FFCB, 1.7800%	3133ELFU3	50,000,000	02/29/2020	1/3/2022	50,064,968	Government Agency
100,000,000	4Agency Variable Rate Notes, FFCB, 1.7707%	3133ELFT6	100,000,000	03/03/2020	1/3/2022	99,963,646	Government Agency
100,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 1.6647%	912828Z45	100,000,000	03/03/2020	1/31/2022	99,978,689	U.S. Treasury FRN
300,000,000	3Agency Floating Rate Notes, FFCB, 1.6950%	3133ELKY9	299,977,519	02/29/2020	2/3/2022	299,871,456	Government Agency
44,000,000	SOFR Floating Rate Notes, FHLB, 1.6950%	3130AJ5K1	44,000,000	02/10/2022	2/10/2022	43,982,879	SOFR Floater - Act/360 - Qtly - Next
33,000,000	SOFR Floating Rate Notes, FFCB, 1.7100%	3133ELMT8	33,000,000	02/11/2022	2/11/2022	32,987,107	SOFR Floater - Act/360 - Qtly - Next

Washington State Local Government Investment Pool

as of 02/28/2020

Settlement Date Basis

Par	Description	CUSIP	Amortized Value	Effective Maturity	Final Maturity	Fair Value	Category
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Current Assets: 17,018,657,407

¹ WAM: 46 Days

² WAL: 109 Days

¹ WAM = Weighted average maturity, calculated using the Effective maturity based on settlement date

² WAL = Weighted average life, calculated using Final maturity based on settlement date

³ 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

⁴ VRN = Variable Rate Note, which has an established reset date, therefore defining the effective maturity as the next reset date.