

## Washington State Local Government Investment Pool

as of 02/28/2021

Settlement Date Basis

Par	Description	CUSIP	Amortized Value	Effective Maturity	Final Maturity	Fair Value	Category
50,000,000	Agency Bullets, FFCB, 0.1679%	3133EKCA2	50,000,000	03/01/2021	3/1/2021	50,000,000	Government Agency
600,000,000	Repurchase Agreements, Daiwa Capital Markets America Inc, 0.0100%	523-39259	600,000,000	03/01/2021	3/1/2021	600,000,000	Repurchase Agreement
500,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0950%	912796C23	499,998,681	03/02/2021	3/2/2021	499,999,620	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1150%	9127964F3	99,999,042	03/04/2021	3/4/2021	99,999,760	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1050%	9127964F3	99,999,125	03/04/2021	3/4/2021	99,999,760	U.S. Treasury Bills
200,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1050%	9127964F3	199,998,250	03/04/2021	3/4/2021	199,999,520	U.S. Treasury Bills
400,000,000	Term Repurchase Agreements, Societe Generale, 0.0600%	523-39189	400,000,000	03/04/2021	3/4/2021	400,000,000	Repurchase Agreement
300,000,000	Term Repurchase Agreements, Societe Generale, 0.0200%	523-39258	300,000,000	03/05/2021	3/5/2021	300,000,000	Repurchase Agreement
50,000,000	3 Agency Floating Rate Notes, FFCB, 0.1950%	3133EKCCQ7	50,000,000	03/01/2021	3/8/2021	50,000,591	Government Agency
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1050%	912796C72	99,997,667	03/09/2021	3/9/2021	99,999,500	U.S. Treasury Bills
300,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0900%	912796C72	299,994,000	03/09/2021	3/9/2021	299,998,500	U.S. Treasury Bills
122,400,000	U.S. Treasury Bills, U.S. Treasury, 0.0300%	912796C72	122,399,184	03/09/2021	3/9/2021	122,399,388	U.S. Treasury Bills
150,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1250%	9127964M8	149,994,792	03/11/2021	3/11/2021	149,998,437	U.S. Treasury Bills
220,120,000	U.S. Treasury Bills, U.S. Treasury, 0.1000%	9127964M8	220,113,886	03/11/2021	3/11/2021	220,117,706	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0825%	9127964M8	99,997,708	03/11/2021	3/11/2021	99,998,958	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1100%	912796C80	99,995,417	03/16/2021	3/16/2021	99,998,646	U.S. Treasury Bills
45,000,000	Certificate of Deposit, East West Bank, 0.8500%	523-37949	45,000,000	03/17/2021	3/17/2021	45,000,000	Certificate of Deposit
15,000,000	3 Agency Floating Rate Notes, FFCB, 0.1500%	3133EKDM5	15,000,000	03/01/2021	3/18/2021	15,000,609	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 0.2500%	3133EKQ58	49,999,995	03/01/2021	3/18/2021	50,003,042	Government Agency
150,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1200%	9127964N6	149,991,500	03/18/2021	3/18/2021	149,998,052	U.S. Treasury Bills
300,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0950%	9127964N6	299,986,542	03/18/2021	3/18/2021	299,996,103	U.S. Treasury Bills
80,410,000	U.S. Treasury Bills, U.S. Treasury, 0.1050%	9127962F5	80,404,371	03/25/2021	3/25/2021	80,407,990	U.S. Treasury Bills
126,150,000	U.S. Treasury Bills, U.S. Treasury, 0.0900%	9127962F5	126,142,431	03/25/2021	3/25/2021	126,146,846	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0900%	9127962F5	99,994,000	03/25/2021	3/25/2021	99,997,500	U.S. Treasury Bills
150,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0850%	912796D22	149,989,729	03/30/2021	3/30/2021	149,995,772	U.S. Treasury Bills
600,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0350%	912796D71	599,979,002	04/06/2021	4/6/2021	599,974,500	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1100%	9127964X4	99,988,389	04/08/2021	4/8/2021	99,995,910	U.S. Treasury Bills
137,790,000	U.S. Treasury Bills, U.S. Treasury, 0.0800%	9127964X4	137,778,364	04/08/2021	4/8/2021	137,784,364	U.S. Treasury Bills
200,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0900%	9127964X4	199,981,000	04/08/2021	4/8/2021	199,991,820	U.S. Treasury Bills
171,060,000	U.S. Treasury Bills, U.S. Treasury, 0.1150%	9127964Y2	171,035,410	04/15/2021	4/15/2021	171,051,447	U.S. Treasury Bills
250,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0850%	9127964Y2	249,973,438	04/15/2021	4/15/2021	249,987,500	U.S. Treasury Bills
122,775,000	U.S. Treasury Bills, U.S. Treasury, 0.1000%	912796D97	122,757,948	04/20/2021	4/20/2021	122,767,327	U.S. Treasury Bills
47,175,000	U.S. Treasury Bills, U.S. Treasury, 0.0900%	912796D97	47,169,103	04/20/2021	4/20/2021	47,172,052	U.S. Treasury Bills

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Par	Description	CUSIP	Amortized Value	Effective Maturity	Final Maturity	Fair Value	Category
200,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1150%	9127962Q1	199,966,778	04/22/2021	4/22/2021	199,990,612	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0860%	9127962Q1	99,987,578	04/22/2021	4/22/2021	99,995,306	U.S. Treasury Bills
122,145,000	U.S. Treasury Bills, U.S. Treasury, 0.0850%	9127962Q1	122,130,003	04/22/2021	4/22/2021	122,139,267	U.S. Treasury Bills
75,000,000	Certificate of Deposit, Cathay Bank, 0.2700%	523-38845	75,000,000	04/26/2021	4/26/2021	75,000,000	Certificate of Deposit
300,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0900%	912796F20	299,957,250	04/27/2021	4/27/2021	299,983,374	U.S. Treasury Bills
200,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0900%	912796F20	199,971,500	04/27/2021	4/27/2021	199,988,916	U.S. Treasury Bills
50,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 0.1690%	9128286Q8	50,000,232	03/02/2021	4/30/2021	50,007,137	U.S. Treasury FRN
50,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 0.1690%	9128286Q8	49,999,897	03/02/2021	4/30/2021	50,007,137	U.S. Treasury FRN
27,925,000	U.S. Treasury Bills, U.S. Treasury, 0.0900%	912796F79	27,920,532	05/04/2021	5/4/2021	27,923,759	U.S. Treasury Bills
250,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1100%	9127965A3	249,949,583	05/06/2021	5/6/2021	249,981,668	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0640%	9127965A3	99,988,267	05/06/2021	5/6/2021	99,992,667	U.S. Treasury Bills
250,000,000	Agency Discount Notes, FHLB, 0.0400%	313385FG6	249,981,391	05/07/2021	5/7/2021	249,981,390	Government Agency
126,200,000	U.S. Treasury Bills, U.S. Treasury, 0.0900%	912796F87	126,177,600	05/11/2021	5/11/2021	126,190,044	U.S. Treasury Bills
250,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0850%	912796F87	249,958,090	05/11/2021	5/11/2021	249,980,278	U.S. Treasury Bills
200,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1100%	912796A25	199,955,389	05/13/2021	5/13/2021	199,980,736	U.S. Treasury Bills
80,675,000	U.S. Treasury Bills, U.S. Treasury, 0.0900%	912796A25	80,660,277	05/13/2021	5/13/2021	80,667,229	U.S. Treasury Bills
150,000,000	Supra - Discount Notes, IFC, 0.1200%	459515FS6	149,961,500	05/17/2021	5/17/2021	149,987,166	Supranational
300,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0900%	912796F95	299,941,500	05/18/2021	5/18/2021	299,973,999	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0400%	912796F95	99,991,333	05/18/2021	5/18/2021	99,991,333	U.S. Treasury Bills
200,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1000%	9127962Y4	199,955,555	05/20/2021	5/20/2021	199,978,888	U.S. Treasury Bills
191,100,000	U.S. Treasury Bills, U.S. Treasury, 0.0400%	9127962Y4	191,083,014	05/20/2021	5/20/2021	191,079,827	U.S. Treasury Bills
188,550,000	U.S. Treasury Bills, U.S. Treasury, 0.0900%	912796G29	188,509,933	05/25/2021	5/25/2021	188,532,193	U.S. Treasury Bills
200,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0550%	912796G29	199,974,027	05/25/2021	5/25/2021	199,981,112	U.S. Treasury Bills
300,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0750%	912796A33	299,945,625	05/27/2021	5/27/2021	299,970,999	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0300%	912796A33	99,992,750	05/27/2021	5/27/2021	99,990,333	U.S. Treasury Bills
115,890,000	U.S. Treasury Bills, U.S. Treasury, 0.0300%	912796A33	115,881,598	05/27/2021	5/27/2021	115,878,797	U.S. Treasury Bills
150,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0950%	912796G37	149,963,583	06/01/2021	6/1/2021	149,980,833	U.S. Treasury Bills
150,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0450%	912796G37	149,982,750	06/01/2021	6/1/2021	149,980,833	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0900%	912796A41	99,976,500	06/03/2021	6/3/2021	99,985,717	U.S. Treasury Bills
217,050,000	U.S. Treasury Bills, U.S. Treasury, 0.0900%	912796G86	216,996,280	06/08/2021	6/8/2021	217,026,125	U.S. Treasury Bills
58,350,000	U.S. Treasury Bills, U.S. Treasury, 0.0900%	912796B24	58,335,267	06/10/2021	6/10/2021	58,342,633	U.S. Treasury Bills
250,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0900%	912796G94	249,933,750	06/15/2021	6/15/2021	249,955,833	U.S. Treasury Bills
150,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0850%	9127963H0	149,961,750	06/17/2021	6/17/2021	149,976,375	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0500%	9127963H0	99,985,000	06/17/2021	6/17/2021	99,984,250	U.S. Treasury Bills

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as of 02/28/2021

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Par	Description	CUSIP	Amortized Value	Effective Maturity	Final Maturity	Fair Value	Category
165,300,000	U.S. Treasury Bills, U.S. Treasury, 0.0900%	912796H28	165,253,303	06/22/2021	6/22/2021	165,280,283	U.S. Treasury Bills
198,400,000	U.S. Treasury Bills, U.S. Treasury, 0.0900%	912796B32	198,342,960	06/24/2021	6/24/2021	198,368,312	U.S. Treasury Bills
350,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0900%	912796H36	349,895,000	06/29/2021	6/29/2021	349,949,835	U.S. Treasury Bills
4,764	IB Bank Deposit, U.S. Bank National Association, 0.0100%	523-14483	4,764	03/01/2021		4,764	Bank Deposits
726,054,932	IB Bank Deposit, KeyBank National Association, 0.1500%	523-16378	726,054,932	03/01/2021		726,054,932	Bank Deposits
111,452,091	NOW accounts, East West Bank, 0.2500%	523-18461	111,452,091	03/01/2021		111,452,091	Bank Deposits
17,884,869	IB Bank Deposit, Umpqua Bank, 0.2000%	523-21425	17,884,869	03/01/2021		17,884,869	Bank Deposits
210,653,198	IB Bank Deposit, Washington Federal, N.A., 0.1700%	523-25454	210,653,198	03/01/2021		210,653,198	Bank Deposits
13,855	IB Bank Deposit, Heritage Bank, 0.1000%	523-27328	13,855	03/01/2021		13,855	Bank Deposits
249,073,052	IB Bank Deposit, HomeStreet Bank, 0.2000%	523-33596	249,073,052	03/01/2021		249,073,052	Bank Deposits
466,427,628	IB Bank Deposit, Bank of America, N.A., 0.2400%	523-34574	466,427,628	03/01/2021		466,427,628	Bank Deposits
98,643,602	IB Bank Deposit, Wells Fargo, 0.2000%	523-35670	98,643,602	03/01/2021		98,643,602	Bank Deposits
102,198,345	IB Bank Deposit, JP Morgan Chase Bank, N.A., 0.1997%	523-36302	102,198,345	03/01/2021		102,198,345	Bank Deposits
400,346,021	NOW accounts, Columbia State Bank, 0.1800%	523-36706	400,346,021	03/01/2021		400,346,021	Bank Deposits
145,661,891	NOW accounts, Pacific Premier Bank, 0.1511%	523-38602	145,661,891	03/01/2021		145,661,891	Bank Deposits
250,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1000%	912796B40	249,915,277	07/01/2021	7/1/2021	249,955,520	U.S. Treasury Bills
150,000,000	3 Agency Floating Rate Notes, FNMA, 0.2600%	3135G02Y8	150,000,000	03/01/2021	7/6/2021	150,105,099	Government Agency
150,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0800%	912796H85	149,957,667	07/06/2021	7/6/2021	149,977,247	U.S. Treasury Bills
150,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0600%	912796H85	149,968,250	07/06/2021	7/6/2021	149,977,247	U.S. Treasury Bills
300,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0900%	912796B57	299,903,250	07/08/2021	7/8/2021	299,946,249	U.S. Treasury Bills
42,000,000	Certificate of Deposit - TCD, Office of the State Treasurer, 0.2400%	523-39111	42,000,000	07/12/2021	7/12/2021	42,000,000	Certificate of Deposit - TCD
100,000,000	3 Agency Floating Rate Notes, FHLB, 0.3000%	3130AJHP7	100,000,000	03/01/2021	7/14/2021	100,092,541	Government Agency
101,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0900%	9127963S6	100,965,660	07/15/2021	7/15/2021	100,980,922	U.S. Treasury Bills
150,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0550%	912796J26	149,967,688	07/20/2021	7/20/2021	149,973,563	U.S. Treasury Bills
125,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0950%	912796C49	124,952,830	07/22/2021	7/22/2021	124,973,933	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0850%	912796C56	99,964,584	07/29/2021	7/29/2021	99,977,083	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0850%	912796C56	99,964,584	07/29/2021	7/29/2021	99,977,083	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0700%	912796C64	99,969,472	08/05/2021	8/5/2021	99,974,924	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0560%	912796C64	99,975,578	08/05/2021	8/5/2021	99,974,924	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0455%	9127964B2	99,979,272	08/12/2021	8/12/2021	99,973,806	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0600%	912796D48	99,971,500	08/19/2021	8/19/2021	99,971,500	U.S. Treasury Bills
200,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0450%	912796D55	199,955,500	08/26/2021	8/26/2021	199,945,612	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0450%	912796D55	99,977,750	08/26/2021	8/26/2021	99,972,806	U.S. Treasury Bills
50,000,000	3 Agency Floating Rate Notes, FFCB, 0.2200%	3133EK2R6	50,000,000	03/01/2021	10/15/2021	50,046,610	Government Agency

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150,000,000	3 Agency Floating Rate Notes, FFCB, 0.0850%	3133EL7M0	150,000,000	03/01/2021	10/15/2021	150,011,624	Government Agency
45,000,000	3 Agency Floating Rate Notes, FFCB, 0.2400%	3133EK4H6	45,000,000	03/01/2021	10/28/2021	45,049,503	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 0.2900%	3133EK4U7	50,000,000	03/01/2021	10/29/2021	50,044,899	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 0.3100%	3133EK5U6	50,000,000	03/01/2021	11/8/2021	50,053,386	Government Agency
30,000,000	3 Agency Floating Rate Notes, FFCB, 0.3100%	3133EK5U6	30,000,000	03/01/2021	11/8/2021	30,032,032	Government Agency
40,000,000	3 Agency Floating Rate Notes, FFCB, 0.3100%	3133EK5U6	40,000,000	03/01/2021	11/8/2021	40,042,709	Government Agency
47,000,000	3 Agency Floating Rate Notes, FFCB, 0.2200%	3133EK7M2	47,000,000	03/01/2021	11/18/2021	47,047,970	Government Agency
150,000,000	3 Agency Floating Rate Notes, FFCB, 0.2900%	3133ELDB7	149,988,296	03/01/2021	12/13/2021	150,151,574	Government Agency
100,000,000	4 Agency Variable Rate Notes, FFCB, 0.1800%	3133EJ2Q1	99,925,675	03/02/2021	12/13/2021	100,087,342	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 0.2700%	3133ELFU3	50,000,000	03/01/2021	1/3/2022	50,071,630	Government Agency
100,000,000	4 Agency Variable Rate Notes, FFCB, 0.2900%	3133ELFT6	100,000,000	03/02/2021	1/3/2022	100,197,323	Government Agency
100,000,000	3 Agency Floating Rate Notes, FNMA, 0.3900%	3135G03M3	100,000,000	03/01/2021	1/20/2022	100,302,767	Government Agency
100,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 0.1840%	912828Z45	100,000,000	03/02/2021	1/31/2022	100,069,417	U.S. Treasury FRN
50,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 0.1840%	912828Z45	50,047,059	03/02/2021	1/31/2022	50,034,709	U.S. Treasury FRN
50,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 0.1840%	912828Z45	50,048,459	03/02/2021	1/31/2022	50,034,709	U.S. Treasury FRN
50,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 0.1840%	912828Z45	50,060,151	03/02/2021	1/31/2022	50,034,709	U.S. Treasury FRN
50,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 0.1840%	912828Z45	50,057,820	03/02/2021	1/31/2022	50,034,709	U.S. Treasury FRN
50,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 0.1840%	912828Z45	50,062,487	03/02/2021	1/31/2022	50,034,709	U.S. Treasury FRN
300,000,000	3 Agency Floating Rate Notes, FFCB, 0.1950%	3133ELKY9	299,989,190	03/01/2021	2/3/2022	300,221,163	Government Agency
150,000,000	3 Agency Floating Rate Notes, FFCB, 0.3800%	3133ELYN8	149,985,785	03/01/2021	2/7/2022	150,371,042	Government Agency
44,000,000	3 Agency Floating Rate Notes, FHLB, 0.1450%	3130AJ5K1	44,000,000	03/01/2021	2/10/2022	44,032,335	Government Agency
33,000,000	3 Agency Floating Rate Notes, FFCB, 0.1600%	3133ELMT8	33,000,000	03/01/2021	2/11/2022	33,025,886	Government Agency
130,000,000	3 Agency Floating Rate Notes, FHLB, 0.1500%	3130AJC49	130,000,000	03/01/2021	2/28/2022	130,099,869	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 0.2000%	3133ELRQ9	49,907,025	03/01/2021	3/9/2022	50,041,863	Government Agency
40,000,000	3 Agency Floating Rate Notes, FFCB, 0.1100%	3133EL6Q2	40,000,000	03/01/2021	3/10/2022	40,016,144	Government Agency
110,300,000	3 Agency Floating Rate Notes, FFCB, 0.4500%	3133EKCY0	110,346,179	03/01/2021	3/14/2022	110,678,624	Government Agency
50,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 0.1440%	912828ZK9	50,028,279	03/02/2021	4/30/2022	50,051,692	U.S. Treasury FRN
50,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 0.1440%	912828ZK9	50,035,949	03/02/2021	4/30/2022	50,051,692	U.S. Treasury FRN
100,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 0.1440%	912828ZK9	100,068,360	03/02/2021	4/30/2022	100,103,383	U.S. Treasury FRN
50,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 0.1440%	912828ZK9	50,034,770	03/02/2021	4/30/2022	50,051,692	U.S. Treasury FRN
50,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 0.1440%	912828ZK9	50,037,131	03/02/2021	4/30/2022	50,051,692	U.S. Treasury FRN
50,000,000	3 Agency Floating Rate Notes, FHLB, 0.0850%	3130AKG67	50,000,000	03/01/2021	5/13/2022	50,009,403	Government Agency
150,000,000	3 Agency Floating Rate Notes, FFCB, 0.2800%	3133ELD35	150,000,000	03/01/2021	5/27/2022	150,208,487	Government Agency
65,000,000	3 Agency Floating Rate Notes, FFCB, 0.2200%	3133ELU28	65,000,000	03/01/2021	7/14/2022	65,129,923	Government Agency

## Washington State Local Government Investment Pool

as of 02/28/2021

## Settlement Date Basis

Par	Description	CUSIP	Amortized Value	Effective Maturity	Final Maturity	Fair Value	Category
150,000,000	3 Agency Floating Rate Notes, FFCB, 0.2900%	3133ELU69	150,000,000	03/01/2021	7/15/2022	150,332,691	Government Agency
50,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 0.0850%	91282CAA9	49,998,566	03/02/2021	7/31/2022	50,012,705	U.S. Treasury FRN
50,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 0.0850%	91282CAA9	49,998,566	03/02/2021	7/31/2022	50,012,705	U.S. Treasury FRN
50,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 0.0850%	91282CAS0	49,991,558	03/02/2021	10/31/2022	50,012,879	U.S. Treasury FRN
100,000,000	3 Agency Floating Rate Notes, FFCB, 0.1500%	3133EMJH6	100,000,000	03/01/2021	12/2/2022	100,017,503	Government Agency
100,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 0.0790%	91282CBK6	100,000,000	03/02/2021	1/31/2023	100,007,898	U.S. Treasury FRN
50,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 0.0790%	91282CBK6	50,000,000	03/02/2021	1/31/2023	50,003,949	U.S. Treasury FRN
70,000,000	3 Agency Floating Rate Notes, FFCB, 0.1250%	3133EMNZ1	70,000,000	03/01/2021	2/1/2023	69,973,091	Government Agency

Current Assets: 20,455,179,248

<sup>1</sup> WAM: 46 Days<sup>2</sup> WAL: 111 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.