

Washington State Local Government Investment Pool

as of 01/31/2020

Settlement Date Basis

Par	Description	CUSIP	Amortized Value	Effective Maturity	Final Maturity	Fair Value	Category
300,000,000	Term Repurchase Agreements, Jefferies and Company, Inc., 1.5600%	523-37711	300,000,000	02/03/2020	2/3/2020	300,000,000	Repurchase Agreement
700,000,000	Repurchase Agreements, Cantor Fitzgerald, 1.6000%	523-37745	700,000,000	02/03/2020	2/3/2020	700,000,000	Repurchase Agreement
600,000,000	Repurchase Agreements, Daiwa Capital Markets, 1.6000%	523-37746	600,000,000	02/03/2020	2/3/2020	600,000,000	Repurchase Agreement
800,000,000	Repurchase Agreements, Jefferies and Company, Inc., 1.6000%	523-37747	800,000,000	02/03/2020	2/3/2020	800,000,000	Repurchase Agreement
300,000,000	Repurchase Agreements, Societe Generale, 1.5900%	523-37748	300,000,000	02/03/2020	2/3/2020	300,000,000	Repurchase Agreement
85,000,000	Repurchase Agreements, Cantor Fitzgerald, 1.6000%	523-37749	85,000,000	02/03/2020	2/3/2020	85,000,000	Repurchase Agreement
300,000,000	Term Repurchase Agreements, Cantor Fitzgerald, 1.5600%	523-37735	300,000,000	02/05/2020	2/5/2020	300,000,000	Repurchase Agreement
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.8300%	3133EJX8	49,999,878	02/01/2020	2/10/2020	50,000,597	Government Agency
50,000,000	Agency Bullets, FFCB, 1.6371%	3133EHQX4	49,999,896	02/10/2020	2/10/2020	49,999,608	Government Agency
200,000,000	Term Repurchase Agreements, Jefferies and Company, Inc., 1.5700%	523-37716	200,000,000	02/10/2020	2/10/2020	200,000,000	Repurchase Agreement
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.8980%	912796TF6	49,968,367	02/13/2020	2/13/2020	49,979,584	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.8970%	912796TF6	49,968,383	02/13/2020	2/13/2020	49,979,584	U.S. Treasury Bills
300,000,000	Agency Discount Notes, FHLB, 1.5690%	313384TB5	299,830,024	02/14/2020	2/14/2020	299,857,917	Government Agency
115,000,000	Supra - Bullets, IADB, 3.8750%	4581X0BL1	115,086,779	02/14/2020	2/14/2020	115,062,644	Supranational
32,000,000	3 Agency Floating Rate Notes, FFCB, 1.7200%	3133EJLJ6	31,999,852	02/01/2020	2/18/2020	32,000,895	Government Agency
27,000,000	3 Agency Floating Rate Notes, FFCB, 1.7200%	3133EJLJ6	26,999,875	02/01/2020	2/18/2020	27,000,755	Government Agency
18,000,000	Agency Discount Notes, FHLB, 1.5690%	313384TG4	17,985,879	02/19/2020	2/19/2020	17,987,600	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.8290%	912796TG4	49,951,735	02/20/2020	2/20/2020	49,965,194	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.8280%	912796TG4	49,951,761	02/20/2020	2/20/2020	49,965,194	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.8290%	912796TG4	49,951,735	02/20/2020	2/20/2020	49,965,194	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.8400%	912796TG4	49,951,444	02/20/2020	2/20/2020	49,965,194	U.S. Treasury Bills
200,000,000	Agency Discount Notes, FHLB, 1.5710%	313384TJ8	199,825,444	02/21/2020	2/21/2020	199,845,000	Government Agency
200,000,000	Agency Discount Notes, FHLB, 1.5650%	313384TM1	199,800,028	02/24/2020	2/24/2020	199,819,166	Government Agency
50,000,000	Agency Bullets, FFCB, 1.6144%	3133EJL98	49,999,469	02/25/2020	2/25/2020	49,998,041	Government Agency
200,000,000	Agency Discount Notes, FHLB, 1.5700%	313384TP4	199,781,943	02/26/2020	2/26/2020	199,801,944	Government Agency
100,000,000	Agency Discount Notes, FHLB, 1.5960%	313384TP4	99,889,168	02/26/2020	2/26/2020	99,900,972	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.8425%	912796SD2	49,933,465	02/27/2020	2/27/2020	49,951,084	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.8410%	912796SD2	99,867,039	02/27/2020	2/27/2020	99,902,167	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.8410%	912796SD2	49,933,519	02/27/2020	2/27/2020	49,951,084	U.S. Treasury Bills
70,000,000	Supra - Discount Notes, IADB, 1.7000%	45818KTQ5	69,914,056	02/27/2020	2/27/2020	69,927,667	Supranational
65,000,000	Supra - Discount Notes, IADB, 1.7000%	45818KTR3	64,917,125	02/28/2020	2/28/2020	64,930,035	Supranational
200,000,000	Term Repurchase Agreements, Societe Generale, 1.5900%	523-37729	200,000,000	02/28/2020	2/28/2020	200,000,000	Repurchase Agreement
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.8400%	912796TH2	49,915,667	03/05/2020	3/5/2020	49,933,964	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.8380%	912796TH2	49,915,758	03/05/2020	3/5/2020	49,933,964	U.S. Treasury Bills

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100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5150%	912796XA2	99,840,083	03/10/2020	3/10/2020	99,848,617	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.8300%	912796TK5	49,898,333	03/12/2020	3/12/2020	49,919,052	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.8300%	912796TK5	49,898,333	03/12/2020	3/12/2020	49,919,052	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.8270%	912796TK5	49,898,500	03/12/2020	3/12/2020	49,919,052	U.S. Treasury Bills
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.7900%	3133EJGC7	49,999,439	02/01/2020	3/13/2020	50,000,836	Government Agency
94,000,000	Agency Discount Notes, FHLB, 1.5750%	313384UF4	93,831,390	03/13/2020	3/13/2020	93,841,140	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	49,878,910	03/19/2020	3/19/2020	49,905,156	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.8710%	912796TL3	49,877,865	03/19/2020	3/19/2020	49,905,156	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.8650%	912796TL3	49,878,257	03/19/2020	3/19/2020	49,905,156	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.8650%	912796TL3	49,878,257	03/19/2020	3/19/2020	49,905,156	U.S. Treasury Bills
200,000,000	Agency Discount Notes, FHLB, 1.5850%	313384UN7	199,577,336	03/20/2020	3/20/2020	199,601,334	Government Agency
100,000,000	Agency Discount Notes, FHLB, 1.5850%	313384UN7	99,788,667	03/20/2020	3/20/2020	99,800,667	Government Agency
23,000,000	Agency Discount Notes, FHLB, 1.5850%	313384UN7	22,951,393	03/20/2020	3/20/2020	22,954,153	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.7400%	3133EJQD4	49,999,653	02/01/2020	3/23/2020	50,003,178	Government Agency
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5250%	912796XC8	99,779,722	03/24/2020	3/24/2020	99,789,931	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5375%	912796XC8	99,777,916	03/24/2020	3/24/2020	99,789,931	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5400%	912796XC8	99,777,555	03/24/2020	3/24/2020	99,789,931	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.8600%	912796SH3	49,860,500	03/26/2020	3/26/2020	49,890,674	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.8600%	912796SH3	49,860,500	03/26/2020	3/26/2020	49,890,674	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5560%	912796SH3	99,766,600	03/26/2020	3/26/2020	99,781,347	U.S. Treasury Bills
100,000,000	Agency Discount Notes, FHLB, 1.5850%	313384UV9	99,757,849	03/27/2020	3/27/2020	99,770,333	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	50,011,428	03/31/2020	3/31/2020	50,047,176	U.S. Treasury
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.8110%	912796TM1	49,846,568	04/02/2020	4/2/2020	49,876,264	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.8150%	912796TM1	49,846,229	04/02/2020	4/2/2020	49,876,264	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5430%	912796TM1	99,738,547	04/02/2020	4/2/2020	99,752,528	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5430%	912796TM1	99,738,547	04/02/2020	4/2/2020	99,752,528	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5430%	912796TM1	99,738,547	04/02/2020	4/2/2020	99,752,528	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.6775%	912796TQ2	99,683,139	04/09/2020	4/9/2020	99,718,583	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.6400%	912796TQ2	99,690,222	04/09/2020	4/9/2020	99,718,583	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.6160%	912796TR0	99,663,333	04/16/2020	4/16/2020	99,690,595	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.6170%	912796TR0	99,663,125	04/16/2020	4/16/2020	99,690,595	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.6170%	912796TR0	99,663,125	04/16/2020	4/16/2020	99,690,595	U.S. Treasury Bills

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100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.6120%	912796TR0	99,664,166	04/16/2020	4/16/2020	99,690,595	U.S. Treasury Bills
100,000,000	Agency Discount Notes, FHLB, 1.5520%	313384VX4	99,650,801	04/22/2020	4/22/2020	99,655,472	Government Agency
25,000,000	Agency Bullets, FFCB, 1.5563%	3133EJLW7	24,999,434	04/23/2020	4/23/2020	24,999,660	Government Agency
27,000,000	Agency Bullets, FFCB, 1.5563%	3133EJLW7	26,999,389	04/23/2020	4/23/2020	26,999,633	Government Agency
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5960%	912796SM2	99,636,467	04/23/2020	4/23/2020	99,660,704	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.6000%	912796SM2	99,635,556	04/23/2020	4/23/2020	99,660,704	U.S. Treasury Bills
150,000,000	Agency Discount Notes, FHLB, 1.5650%	313384VZ9	149,458,767	04/24/2020	4/24/2020	149,470,125	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 1.5959%	3133EJXY0	50,000,000	02/27/2020	4/27/2020	49,983,674	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	99,597,522	04/30/2020	4/30/2020	99,632,626	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.6025%	912796TS8	99,603,826	04/30/2020	4/30/2020	99,632,626	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.6220%	912796TS8	99,599,006	04/30/2020	4/30/2020	99,632,626	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5300%	912796TS8	99,621,750	04/30/2020	4/30/2020	99,632,626	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5310%	912796TS8	99,621,503	04/30/2020	4/30/2020	99,632,626	U.S. Treasury Bills
100,000,000	Agency Discount Notes, FHLB, 1.5700%	313384WK1	99,594,416	05/04/2020	5/4/2020	99,603,139	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.8700%	3133EJNP0	49,999,608	02/01/2020	5/7/2020	50,011,810	Government Agency
50,000,000	Supra - Bullets, IADB, 1.6250%	4581X0CX4	49,958,981	05/12/2020	5/12/2020	50,005,591	Supranational
25,000,000	Supra - Bullets, IADB, 1.6250%	4581X0CX4	24,973,477	05/12/2020	5/12/2020	25,002,796	Supranational
50,000,000	4 Agency Variable Rate Notes, FFCB, 1.6316%	3133EJPA1	50,000,000	02/14/2020	5/14/2020	50,004,464	Government Agency
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5500%	912796TV1	99,556,528	05/14/2020	5/14/2020	99,572,574	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5470%	912796TV1	99,557,386	05/14/2020	5/14/2020	99,572,574	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5455%	912796TV1	99,557,815	05/14/2020	5/14/2020	99,572,574	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5470%	912796SR1	99,527,306	05/21/2020	5/21/2020	99,541,950	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5430%	912796SR1	99,528,528	05/21/2020	5/21/2020	99,541,950	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5430%	912796SR1	99,528,528	05/21/2020	5/21/2020	99,541,950	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5575%	912796TW9	99,493,813	05/28/2020	5/28/2020	99,514,125	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5800%	912796TW9	99,486,500	05/28/2020	5/28/2020	99,514,125	U.S. Treasury Bills
50,000,000	4 Agency Variable Rate Notes, FFCB, 1.5993%	3133EJQL6	49,995,320	02/29/2020	5/29/2020	49,976,217	Government Agency
50,000,000	Supra - Discount Notes, IBRD, 2.2800%	459052XP6	49,616,833	06/01/2020	6/1/2020	49,740,514	Supranational
50,000,000	Supra - Discount Notes, IBRD, 2.2800%	459052XP6	49,616,833	06/01/2020	6/1/2020	49,740,514	Supranational
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5670%	912796TX7	99,460,255	06/04/2020	6/4/2020	99,486,527	U.S. Treasury Bills
50,000,000	SOFR Floating Rate Notes, FHLB, 1.6900%	3130AFK30	50,000,000	06/10/2020	6/10/2020	50,000,128	SOFR Floater - Act/360 - Qtly - Next
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.9975%	912796SV2	49,617,146	06/18/2020	6/18/2020	49,716,352	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.9850%	912796SV2	49,619,542	06/18/2020	6/18/2020	49,716,352	U.S. Treasury Bills

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50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.9860%	912796SV2	49,619,350	06/18/2020	6/18/2020	49,716,352	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5505%	912796SV2	99,405,642	06/18/2020	6/18/2020	99,432,704	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5660%	912796UA5	99,369,250	06/25/2020	6/25/2020	99,403,670	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5685%	912796UA5	99,368,243	06/25/2020	6/25/2020	99,403,670	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5540%	912796UA5	99,374,084	06/25/2020	6/25/2020	99,403,670	U.S. Treasury Bills
50,000,000	3Agency Floating Rate Notes, FFCB, 1.7400%	3133EJTD1	50,000,000	02/01/2020	6/29/2020	50,010,903	Government Agency
4,753	IB Bank Deposit, US Bank, 1.2500%	523-14483	4,753	02/03/2020		4,753	Bank Deposits
375,554,599	IB Bank Deposit, Key Bank, 1.7500%	523-16378	375,554,599	02/03/2020		375,554,599	Bank Deposits
122,749,275	NOW accounts, EastWest Bank, 1.7500%	523-18461	122,749,275	02/03/2020		122,749,275	Bank Deposits
67,492,254	IB Bank Deposit, Umpqua Bank, 1.7500%	523-21425	67,492,254	02/03/2020		67,492,254	Bank Deposits
209,491,640	IB Bank Deposit, Washington Federal, 1.7500%	523-25454	209,491,640	02/03/2020		209,491,640	Bank Deposits
95,242,340	IB Bank Deposit, Heritage Bank, 1.7500%	523-27328	95,242,340	02/03/2020		95,242,340	Bank Deposits
247,181,497	IB Bank Deposit, Homestreet Bank, 1.7500%	523-33596	247,181,497	02/03/2020		247,181,497	Bank Deposits
129,408,828	NOW accounts, Opus Bank, 1.7500%	523-34174	129,408,828	02/03/2020		129,408,828	Bank Deposits
463,832,201	IB Bank Deposit, Bank of America, 1.7500%	523-34574	463,832,201	02/03/2020		463,832,201	Bank Deposits
564,135,090	IB Bank Deposit, Wells Fargo, 1.7500%	523-35670	564,135,090	02/03/2020		564,135,090	Bank Deposits
101,666,584	IB Bank Deposit, JP Morgan/Chase, 1.7000%	523-36302	101,666,584	02/03/2020		101,666,584	Bank Deposits
10,729,001	NOW accounts, Columbia Bank, 1.6600%	523-36706	10,729,001	02/03/2020		10,729,001	Bank Deposits
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5500%	912796UB3	99,345,556	07/02/2020	7/2/2020	99,374,479	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5600%	912796UB3	99,341,333	07/02/2020	7/2/2020	99,374,479	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5430%	912796UB3	99,348,511	07/02/2020	7/2/2020	99,374,479	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5480%	912796UB3	99,346,400	07/02/2020	7/2/2020	99,374,479	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	99,323,367	07/09/2020	7/9/2020	99,345,833	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
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5280%	912796SZ3	99,295,422	07/16/2020	7/16/2020	99,301,847	U.S. Treasury Bills
50,000,000	3Agency Floating Rate Notes, FFCB, 1.8000%	3133EJUY3	49,996,540	02/01/2020	7/20/2020	50,025,776	Government Agency
23,000,000	3Agency Floating Rate Notes, FFCB, 1.8000%	3133EJUY3	22,997,820	02/01/2020	7/20/2020	23,011,857	Government Agency
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5350%	912796WX3	99,262,347	07/23/2020	7/23/2020	99,272,583	U.S. Treasury Bills
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	99,233,750	07/30/2020	7/30/2020	99,257,715	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5130%	912796WY1	99,243,500	07/30/2020	7/30/2020	99,257,715	U.S. Treasury Bills
50,000,000	3Agency Floating Rate Notes, FFCB, 1.7100%	3133EJS42	49,998,682	02/01/2020	8/13/2020	50,001,771	Government Agency
50,000,000	3Agency Floating Rate Notes, FFCB, 1.7300%	3133EJXC8	50,000,000	02/01/2020	8/17/2020	50,006,792	Government Agency

Washington State Local Government Investment Pool

as of 01/31/2020

Settlement Date Basis

Par	Description	CUSIP	Amortized Value	Effective Maturity	Final Maturity	Fair Value	Category
50,000,000	4 Agency Variable Rate Notes, FFCB, 1.6678%	3133EJ3G2	49,990,677	02/19/2020	8/19/2020	49,990,608	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.8200%	3133EJXX2	49,997,155	02/01/2020	8/27/2020	50,043,290	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.7250%	3133EJYH6	50,000,000	02/01/2020	9/4/2020	50,008,831	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.7330%	912796TJ8	49,465,658	09/10/2020	9/10/2020	49,546,250	U.S. Treasury Bills
34,000,000	SOFR Floating Rate Notes, FHLB, 1.7000%	3130AHAP8	34,000,000	10/07/2020	10/7/2020	34,018,298	SOFR Floater - Act/360 - Qtly - Next
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.7300%	3133EJL23	50,000,000	02/01/2020	10/23/2020	49,999,782	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5650%	912796TP4	49,395,736	11/05/2020	11/5/2020	49,435,414	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5600%	912796TP4	49,397,667	11/05/2020	11/5/2020	49,435,414	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5650%	912796TP4	49,395,736	11/05/2020	11/5/2020	49,435,414	U.S. Treasury Bills
50,000,000	4 Agency Variable Rate Notes, FFCB, 1.7245%	3133EJ4D8	50,000,000	02/28/2020	12/28/2020	50,027,412	Government Agency
25,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5435%	912796TY5	24,641,994	12/31/2020	12/31/2020	24,671,458	U.S. Treasury Bills
50,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 1.6509%	9128285Y2	49,984,534	02/04/2020	1/31/2021	50,016,213	U.S. Treasury FRN
50,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 1.6509%	9128285Y2	49,984,455	02/04/2020	1/31/2021	50,016,213	U.S. Treasury FRN
50,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 1.6509%	9128285Y2	49,972,612	02/04/2020	1/31/2021	50,016,213	U.S. Treasury FRN
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.7200%	3133EKGH3	49,997,472	02/01/2020	2/9/2021	49,991,518	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 1.8259%	3133EKCA2	50,000,000	02/01/2020	3/1/2021	50,026,769	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.7250%	3133EKCQ7	50,000,000	02/01/2020	3/8/2021	49,989,121	Government Agency
15,000,000	SOFR Floating Rate Notes, FFCB, 1.7000%	3133EKDM5	15,000,000	03/18/2021	3/18/2021	15,000,394	SOFR Floater - Act/360 - Qtly - Next
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.7500%	3133EKQ58	49,999,886	02/01/2020	3/18/2021	50,002,584	Government Agency
50,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 1.6749%	9128286Q8	50,001,759	02/04/2020	4/30/2021	50,021,081	U.S. Treasury FRN
50,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 1.6749%	9128286Q8	49,999,223	02/04/2020	4/30/2021	50,021,081	U.S. Treasury FRN
50,000,000	SOFR Floating Rate Notes, FFCB, 1.7700%	3133EK2R6	50,000,000	10/15/2021	10/15/2021	50,012,478	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	45,024,334	SOFR Floater - Act/360 - Qtly - Next
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.7900%	3133EK4U7	50,000,000	02/01/2020	10/29/2021	49,988,524	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.8100%	3133EK5U6	50,000,000	02/01/2020	11/8/2021	50,003,444	Government Agency
30,000,000	3 Agency Floating Rate Notes, FFCB, 1.8100%	3133EK5U6	30,000,000	02/01/2020	11/8/2021	30,002,066	Government Agency
40,000,000	3 Agency Floating Rate Notes, FFCB, 1.8100%	3133EK5U6	40,000,000	02/01/2020	11/8/2021	40,002,755	Government Agency
47,000,000	SOFR Floating Rate Notes, FFCB, 1.7700%	3133EK7M2	47,000,000	11/18/2021	11/18/2021	47,004,581	SOFR Floater - Act/360 - Qtly - Next
150,000,000	3 Agency Floating Rate Notes, FFCB, 1.7900%	3133ELDB7	149,972,229	02/01/2020	12/13/2021	149,931,084	Government Agency
100,000,000	4 Agency Variable Rate Notes, FFCB, 1.6859%	3133EJ2Q1	99,823,640	02/04/2020	12/13/2021	99,778,421	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.8000%	3133ELFU3	50,000,000	02/01/2020	1/3/2022	49,981,092	Government Agency
100,000,000	4 Agency Variable Rate Notes, FFCB, 1.7959%	3133ELFT6	100,000,000	02/04/2020	1/3/2022	99,962,181	Government Agency
100,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 1.6899%	912828Z45	100,000,000	02/04/2020	1/31/2022	100,032,763	U.S. Treasury FRN

Washington State Local Government Investment Pool

as of 01/31/2020

Settlement Date Basis

Par	Description	CUSIP	Amortized Value	Effective Maturity	Final Maturity	Fair Value	Category
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Current Assets: 16,681,488,062

¹ WAM: 45 Days

² WAL: 97 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.