

Washington State Local Government Investment Pool

as of 03/31/2020

Settlement Date Basis

Par	Description	CUSIP	Amortized Value	Effective Maturity	Final Maturity	Fair Value	Category
400,000,000	Repurchase Agreements, Jefferies and Company, Inc., 0.0000%	523-37993	400,000,000	04/01/2020	4/1/2020	400,000,000	Repurchase Agreement
250,000,000	Repurchase Agreements, Daiwa Capital Markets, 0.0000%	523-37994	250,000,000	04/01/2020	4/1/2020	250,000,000	Repurchase Agreement
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.8110%	912796TM1	49,997,485	04/02/2020	4/2/2020	50,000,000	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.8150%	912796TM1	49,997,479	04/02/2020	4/2/2020	50,000,000	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5430%	912796TM1	99,995,714	04/02/2020	4/2/2020	99,999,999	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5430%	912796TM1	99,995,714	04/02/2020	4/2/2020	99,999,999	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5430%	912796TM1	99,995,714	04/02/2020	4/2/2020	99,999,999	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5470%	9127962A6	99,974,217	04/07/2020	4/7/2020	99,998,892	U.S. Treasury Bills
200,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5500%	9127962A6	199,948,333	04/07/2020	4/7/2020	199,997,784	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5500%	9127962A6	99,974,167	04/07/2020	4/7/2020	99,998,892	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.6775%	912796TQ2	99,962,722	04/09/2020	4/9/2020	99,998,022	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.6400%	912796TQ2	99,963,556	04/09/2020	4/9/2020	99,998,022	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5500%	912796TQ2	99,965,556	04/09/2020	4/9/2020	99,998,022	U.S. Treasury Bills
150,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5530%	9127962B4	149,915,879	04/14/2020	4/14/2020	149,995,478	U.S. Treasury Bills
200,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5650%	9127962B4	199,886,972	04/14/2020	4/14/2020	199,993,970	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.6160%	912796TR0	99,932,667	04/16/2020	4/16/2020	99,996,875	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.6170%	912796TR0	99,932,625	04/16/2020	4/16/2020	99,996,875	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.6170%	912796TR0	99,932,625	04/16/2020	4/16/2020	99,996,875	U.S. Treasury Bills
75,000,000	U.S. Treasury Bills, U.S. Treasury, 1.6120%	912796TR0	74,949,625	04/16/2020	4/16/2020	74,997,656	U.S. Treasury Bills
100,000,000	Agency Discount Notes, FHLB, 1.5520%	313384VX4	99,909,467	04/22/2020	4/22/2020	99,995,917	Government Agency
25,000,000	Agency Bullets, FFCB, 1.5563%	3133EJLW7	24,999,848	04/23/2020	4/23/2020	24,999,875	Government Agency
27,000,000	Agency Bullets, FFCB, 1.5563%	3133EJLW7	26,999,836	04/23/2020	4/23/2020	26,999,864	Government Agency
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5960%	912796SM2	99,902,467	04/23/2020	4/23/2020	99,998,075	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.6000%	912796SM2	99,902,222	04/23/2020	4/23/2020	99,998,075	U.S. Treasury Bills
150,000,000	Agency Discount Notes, FHLB, 1.5650%	313384VZ9	149,850,020	04/24/2020	4/24/2020	149,993,292	Government Agency
50,000,000	Agency Variable Rate Notes, FFCB, 0.8941%	3133EJXY0	50,000,000	04/27/2020	4/27/2020	50,001,074	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, 1.4350%	9127962D0	99,892,375	04/28/2020	4/28/2020	99,997,356	U.S. Treasury Bills
200,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5000%	9127962D0	199,775,000	04/28/2020	4/28/2020	199,994,712	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.2450%	9127962D0	49,953,313	04/28/2020	4/28/2020	49,998,678	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.6280%	912796TS8	99,868,856	04/30/2020	4/30/2020	99,995,549	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.6025%	912796TS8	99,870,910	04/30/2020	4/30/2020	99,995,549	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.6220%	912796TS8	99,869,339	04/30/2020	4/30/2020	99,995,549	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5300%	912796TS8	99,876,750	04/30/2020	4/30/2020	99,995,549	U.S. Treasury Bills

Washington State Local Government Investment Pool

as of 03/31/2020

Settlement Date Basis

Par	Description	CUSIP	Amortized Value	Effective Maturity	Final Maturity	Fair Value	Category
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5310%	912796TS8	99,876,669	04/30/2020	4/30/2020	99,995,549	U.S. Treasury Bills
100,000,000	Agency Discount Notes, FHLB, 1.5700%	313384WF2	99,873,528	04/30/2020	4/30/2020	99,994,361	Government Agency
100,000,000	Agency Discount Notes, FHLB, 1.5700%	313384WK1	99,856,083	05/04/2020	5/4/2020	99,993,583	Government Agency
100,000,000	Agency Discount Notes, FHLB, 1.5700%	313384WM7	99,847,362	05/06/2020	5/6/2020	99,993,194	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 0.3700%	3133EJNP0	49,999,853	04/01/2020	5/7/2020	50,004,544	Government Agency
150,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5500%	912796TT6	149,767,500	05/07/2020	5/7/2020	149,990,438	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5450%	912796TT6	99,845,500	05/07/2020	5/7/2020	99,993,625	U.S. Treasury Bills
50,000,000	Supra - Bullets, IADB, 1.6250%	4581X0CX4	49,983,349	05/12/2020	5/12/2020	50,077,919	Supranational
25,000,000	Supra - Bullets, IADB, 1.6250%	4581X0CX4	24,989,233	05/12/2020	5/12/2020	25,038,960	Supranational
50,000,000	4 Agency Variable Rate Notes, FFCB, 0.6596%	3133EJPA1	50,000,000	04/14/2020	5/14/2020	50,001,583	Government Agency
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5500%	912796TV1	99,814,861	05/14/2020	5/14/2020	99,990,743	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5470%	912796TV1	99,815,220	05/14/2020	5/14/2020	99,990,743	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5455%	912796TV1	99,815,399	05/14/2020	5/14/2020	99,990,743	U.S. Treasury Bills
150,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5500%	912796TV1	149,722,291	05/14/2020	5/14/2020	149,986,115	U.S. Treasury Bills
250,000,000	Agency Discount Notes, FHLB, 1.5700%	313384WZ8	249,487,565	05/18/2020	5/18/2020	249,977,153	Government Agency
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5470%	912796SR1	99,785,139	05/21/2020	5/21/2020	99,990,972	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5430%	912796SR1	99,785,695	05/21/2020	5/21/2020	99,990,972	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5430%	912796SR1	99,785,695	05/21/2020	5/21/2020	99,990,972	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5480%	912796SR1	99,785,000	05/21/2020	5/21/2020	99,990,972	U.S. Treasury Bills
200,000,000	Supra - Discount Notes, IBRD, 1.5700%	459052XD3	199,555,166	05/22/2020	5/22/2020	199,980,166	Supranational
154,000,000	Agency Discount Notes, FHLB, 1.5330%	313384XJ3	153,632,760	05/27/2020	5/27/2020	153,983,231	Government Agency
150,000,000	Supra - Discount Notes, IBRD, 1.3100%	459052XJ0	149,694,333	05/27/2020	5/27/2020	149,983,667	Supranational
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5575%	912796TW9	99,753,396	05/28/2020	5/28/2020	99,988,125	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5800%	912796TW9	99,749,833	05/28/2020	5/28/2020	99,988,125	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5050%	912796TW9	99,761,708	05/28/2020	5/28/2020	99,988,125	U.S. Treasury Bills
50,000,000	4 Agency Variable Rate Notes, FFCB, 0.8909%	3133EJQL6	49,997,700	04/29/2020	5/29/2020	50,004,996	Government Agency
50,000,000	Supra - Discount Notes, IBRD, 2.2800%	459052XP6	49,806,833	06/01/2020	6/1/2020	49,994,070	Supranational
50,000,000	Supra - Discount Notes, IBRD, 2.2800%	459052XP6	49,806,833	06/01/2020	6/1/2020	49,994,070	Supranational
150,000,000	Agency Discount Notes, FHLB, 1.0100%	313384XR5	149,734,870	06/03/2020	6/3/2020	149,981,625	Government Agency
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5670%	912796TX7	99,721,422	06/04/2020	6/4/2020	99,987,111	U.S. Treasury Bills
150,000,000	U.S. Treasury Bills, U.S. Treasury, 1.1550%	912796TX7	149,692,000	06/04/2020	6/4/2020	149,980,667	U.S. Treasury Bills
50,000,000	SOFR Floating Rate Notes, FHLB, 0.1200%	3130AFK30	50,000,000	06/10/2020	6/10/2020	50,007,870	SOFR Floater - Act/360 - Qtly - Next
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.9975%	912796SV2	49,783,604	06/18/2020	6/18/2020	49,989,952	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.9850%	912796SV2	49,784,958	06/18/2020	6/18/2020	49,989,952	U.S. Treasury Bills

Washington State Local Government Investment Pool

as of 03/31/2020

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, 1.9860%	912796SV2	49,784,850	06/18/2020	6/18/2020	49,989,952	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5505%	912796SV2	99,664,058	06/18/2020	6/18/2020	99,979,904	U.S. Treasury Bills
150,000,000	Supra - Discount Notes, IBRD, 0.7000%	459052YH3	149,769,583	06/19/2020	6/19/2020	149,976,959	Supranational
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5660%	912796UA5	99,630,250	06/25/2020	6/25/2020	99,984,299	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5685%	912796UA5	99,629,660	06/25/2020	6/25/2020	99,984,299	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5540%	912796UA5	99,633,083	06/25/2020	6/25/2020	99,984,299	U.S. Treasury Bills
50,000,000	3 Agency Floating Rate Notes, FFCB, 0.2300%	3133EJTD1	50,000,000	04/01/2020	6/29/2020	50,006,709	Government Agency
4,762	IB Bank Deposit, US Bank, 0.0500%	523-14483	4,762	04/01/2020		4,762	Bank Deposits
656,578,423	IB Bank Deposit, Key Bank, 0.2500%	523-16378	656,578,423	04/01/2020		656,578,423	Bank Deposits
133,108,397	NOW accounts, EastWest Bank, 0.2500%	523-18461	133,108,397	04/01/2020		133,108,397	Bank Deposits
167,686,549	IB Bank Deposit, Umpqua Bank, 0.2500%	523-21425	167,686,549	04/01/2020		167,686,549	Bank Deposits
210,093,071	IB Bank Deposit, Washington Federal, 0.2500%	523-25454	210,093,071	04/01/2020		210,093,071	Bank Deposits
95,515,962	IB Bank Deposit, Heritage Bank, 0.2500%	523-27328	95,515,962	04/01/2020		95,515,962	Bank Deposits
247,892,997	IB Bank Deposit, Homestreet Bank, 1.6500%	523-33596	247,892,997	04/01/2020		247,892,997	Bank Deposits
144,781,627	NOW accounts, Opus Bank, 1.5000%	523-34174	144,781,627	04/01/2020		144,781,627	Bank Deposits
465,163,821	IB Bank Deposit, Bank of America, 0.2500%	523-34574	465,163,821	04/01/2020		465,163,821	Bank Deposits
832,931,994	IB Bank Deposit, Wells Fargo, 0.2500%	523-35670	832,931,994	04/01/2020		832,931,994	Bank Deposits
101,950,859	IB Bank Deposit, JP Morgan/Chase, 0.2000%	523-36302	101,950,859	04/01/2020		101,950,859	Bank Deposits
199,544,676	NOW accounts, Columbia Bank, 0.2500%	523-36706	199,544,676	04/01/2020		199,544,676	Bank Deposits
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5500%	912796UB3	99,603,889	07/02/2020	7/2/2020	99,974,444	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5600%	912796UB3	99,601,333	07/02/2020	7/2/2020	99,974,444	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5430%	912796UB3	99,605,678	07/02/2020	7/2/2020	99,974,444	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5480%	912796UB3	99,604,400	07/02/2020	7/2/2020	99,974,444	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	99,578,700	07/09/2020	7/9/2020	99,978,962	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, 0.3000%	3133EJUY3	49,997,761	04/01/2020	7/20/2020	50,016,953	Government Agency
23,000,000	3 Agency Floating Rate Notes, FFCB, 0.3000%	3133EJUY3	22,998,590	04/01/2020	7/20/2020	23,007,798	Government Agency
150,000,000	U.S. Treasury Bills, U.S. Treasury, 0.9050%	912796WX3	149,573,896	07/23/2020	7/23/2020	149,961,746	U.S. Treasury Bills
150,000,000	U.S. Treasury Bills, U.S. Treasury, 0.8950%	912796WX3	149,578,604	07/23/2020	7/23/2020	149,961,746	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	99,489,167	07/30/2020	7/30/2020	99,970,750	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5130%	912796WY1	99,495,666	07/30/2020	7/30/2020	99,970,750	U.S. Treasury Bills
139,260,000	U.S. Treasury Bills, U.S. Treasury, 1.5200%	912796WZ8	138,513,257	08/06/2020	8/6/2020	139,218,119	U.S. Treasury Bills

Washington State Local Government Investment Pool

as of 03/31/2020

Settlement Date Basis

Par	Description	CUSIP	Amortized Value	Effective Maturity	Final Maturity	Fair Value	Category
10,740,000	U.S. Treasury Bills, U.S. Treasury, 1.5200%	912796WZ8	10,682,410	08/06/2020	8/6/2020	10,736,770	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5230%	912796WZ8	99,462,720	08/06/2020	8/6/2020	99,969,926	U.S. Treasury Bills
50,000,000	3 Agency Floating Rate Notes, FFCB, 0.2000%	3133EJS42	49,999,090	04/01/2020	8/13/2020	50,001,270	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 0.2200%	3133EJXC8	50,000,000	04/01/2020	8/17/2020	50,004,863	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 0.7600%	3133EJ3G2	49,993,474	04/19/2020	8/19/2020	49,998,945	Government Agency
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5120%	912796XF1	99,407,800	08/20/2020	8/20/2020	99,965,729	U.S. Treasury Bills
50,000,000	3 Agency Floating Rate Notes, FFCB, 0.3200%	3133EJXX2	49,997,975	04/01/2020	8/27/2020	50,031,245	Government Agency
102,585,000	U.S. Treasury Bills, U.S. Treasury, 1.4400%	912796XG9	101,977,697	08/27/2020	8/27/2020	102,546,938	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.2550%	912796XG9	99,484,056	08/27/2020	8/27/2020	99,962,897	U.S. Treasury Bills
150,000,000	U.S. Treasury Bills, U.S. Treasury, 1.2510%	912796XG9	149,228,550	08/27/2020	8/27/2020	149,944,346	U.S. Treasury Bills
150,000,000	Agency Discount Notes, FHLB, 1.3200%	313384D71	149,180,504	08/28/2020	8/28/2020	149,931,708	Government Agency
150,000,000	U.S. Treasury Bills, U.S. Treasury, 1.2500%	912796XH7	149,192,709	09/03/2020	9/3/2020	149,937,677	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.0100%	912796XH7	99,565,139	09/03/2020	9/3/2020	99,958,451	U.S. Treasury Bills
50,000,000	3 Agency Floating Rate Notes, FFCB, 0.2150%	3133EJYH6	50,000,000	04/01/2020	9/4/2020	50,006,596	Government Agency
100,000,000	Agency Discount Notes, FHLB, 0.4400%	313384F38	99,803,225	09/09/2020	9/9/2020	99,941,861	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.7330%	912796TJ8	49,610,075	09/10/2020	9/10/2020	49,974,350	U.S. Treasury Bills
100,000,000	Supra - Discount Notes, IFC, 0.5200%	459516F47	99,766,000	09/10/2020	9/10/2020	99,941,500	Supranational
75,000,000	Supra - Discount Notes, IFC, 0.6000%	459516G79	74,783,750	09/21/2020	9/21/2020	74,953,146	Supranational
100,000,000	Supra - Discount Notes, IBRD, 0.5100%	459052G83	99,753,500	09/22/2020	9/22/2020	99,937,167	Supranational
100,000,000	Supra - Discount Notes, IADB, 0.6500%	45818KG97	99,684,028	09/23/2020	9/23/2020	99,936,806	Supranational
150,000,000	Agency Discount Notes, FHLB, 0.5200%	313384H93	149,603,500	10/01/2020	10/1/2020	149,893,250	Government Agency
34,000,000	SOFR Floating Rate Notes, FHLB, 0.1300%	3130AHAP8	34,000,000	10/07/2020	10/7/2020	33,976,554	SOFR Floater - Act/360 - Qtly - Next
50,000,000	3 Agency Floating Rate Notes, FFCB, 0.2200%	3133EJL23	50,000,000	04/01/2020	10/23/2020	49,999,872	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5650%	912796TP4	49,526,153	11/05/2020	11/5/2020	49,976,081	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5600%	912796TP4	49,527,667	11/05/2020	11/5/2020	49,976,081	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5650%	912796TP4	49,526,153	11/05/2020	11/5/2020	49,976,081	U.S. Treasury Bills
150,000,000	Agency Discount Notes, FHLB, 0.5200%	313384T66	149,436,667	12/17/2020	12/17/2020	149,837,501	Government Agency
150,000,000	Supra - Discount Notes, IFC, 0.4500%	459516T67	149,512,500	12/17/2020	12/17/2020	149,837,501	Supranational
150,000,000	Agency Discount Notes, FHLB, 0.4800%	313384T74	149,478,000	12/18/2020	12/18/2020	149,836,875	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 1.0059%	3133EJ4D8	50,000,000	04/28/2020	12/28/2020	50,058,103	Government Agency
25,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5435%	912796TY5	24,706,306	12/31/2020	12/31/2020	24,980,830	U.S. Treasury Bills
50,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 0.2000%	9128285Y2	49,987,076	04/07/2020	1/31/2021	50,014,808	U.S. Treasury FRN
50,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 0.2000%	9128285Y2	49,987,010	04/07/2020	1/31/2021	50,014,808	U.S. Treasury FRN
50,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 0.2000%	9128285Y2	49,977,114	04/07/2020	1/31/2021	50,014,808	U.S. Treasury FRN

Washington State Local Government Investment Pool

as of 03/31/2020

Settlement Date Basis

Par	Description	CUSIP	Amortized Value	Effective Maturity	Final Maturity	Fair Value	Category
50,000,000	3 Agency Floating Rate Notes, FFCB, 0.2100%	3133EKGH3	49,997,878	04/01/2020	2/9/2021	49,948,068	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 1.6261%	3133EKCA2	50,000,000	04/01/2020	3/1/2021	50,032,651	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 0.2150%	3133EKCCQ7	50,000,000	04/01/2020	3/8/2021	50,022,312	Government Agency
45,000,000	Certificate of Deposit, EastWest Bank, 0.8500%	523-37949	45,000,000	03/17/2021	3/17/2021	45,000,000	Certificate of Deposit
15,000,000	SOFR Floating Rate Notes, FFCB, 0.1300%	3133EKDM5	15,000,000	03/18/2021	3/18/2021	14,967,568	SOFR Floater - Act/360 - Qtly - Next
50,000,000	3 Agency Floating Rate Notes, FFCB, 0.2500%	3133EKQ58	49,999,903	04/01/2020	3/18/2021	50,002,356	Government Agency
50,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 0.2240%	9128286Q8	50,001,526	04/07/2020	4/30/2021	50,048,658	U.S. Treasury FRN
50,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 0.2240%	9128286Q8	49,999,326	04/07/2020	4/30/2021	50,048,658	U.S. Treasury FRN
50,000,000	SOFR Floating Rate Notes, FFCB, 0.2000%	3133EK2R6	50,000,000	10/15/2021	10/15/2021	50,073,809	SOFR Floater - Act/360 - Qtly - Next
45,000,000	SOFR Floating Rate Notes, FFCB, 0.2200%	3133EK4H6	45,000,000	10/28/2021	10/28/2021	45,079,121	SOFR Floater - Act/360 - Qtly - Next
50,000,000	3 Agency Floating Rate Notes, FFCB, 0.2900%	3133EK4U7	50,000,000	04/01/2020	10/29/2021	49,989,455	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 0.3100%	3133EK5U6	50,000,000	04/01/2020	11/8/2021	50,003,201	Government Agency
30,000,000	3 Agency Floating Rate Notes, FFCB, 0.3100%	3133EK5U6	30,000,000	04/01/2020	11/8/2021	30,001,921	Government Agency
40,000,000	3 Agency Floating Rate Notes, FFCB, 0.3100%	3133EK5U6	40,000,000	04/01/2020	11/8/2021	40,002,561	Government Agency
47,000,000	SOFR Floating Rate Notes, FFCB, 0.2000%	3133EK7M2	47,000,000	11/18/2021	11/18/2021	47,064,512	SOFR Floater - Act/360 - Qtly - Next
150,000,000	3 Agency Floating Rate Notes, FFCB, 0.2900%	3133ELDB7	149,974,676	04/01/2020	12/13/2021	149,936,085	Government Agency
100,000,000	4 Agency Variable Rate Notes, FFCB, 0.2350%	3133EJ2Q1	99,839,178	04/07/2020	12/13/2021	99,862,860	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 0.3000%	3133ELFU3	50,000,000	04/01/2020	1/3/2022	50,063,100	Government Agency
100,000,000	4 Agency Variable Rate Notes, FFCB, 0.2600%	3133ELFT6	100,000,000	04/07/2020	1/3/2022	99,965,032	Government Agency
100,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 0.2390%	912828Z45	100,000,000	04/07/2020	1/31/2022	99,988,857	U.S. Treasury FRN
300,000,000	3 Agency Floating Rate Notes, FFCB, 0.1950%	3133ELKY9	299,978,539	04/01/2020	2/3/2022	299,875,602	Government Agency
44,000,000	SOFR Floating Rate Notes, FHLB, 0.1250%	3130AJ5K1	44,000,000	02/10/2022	2/10/2022	43,946,675	SOFR Floater - Act/360 - Qtly - Next
33,000,000	SOFR Floating Rate Notes, FFCB, 0.1400%	3133ELMT8	33,000,000	02/11/2022	2/11/2022	32,996,192	SOFR Floater - Act/360 - Qtly - Next
130,000,000	SOFR Floating Rate Notes, FHLB, 0.1300%	3130AJC49	130,000,000	02/28/2022	2/28/2022	129,498,766	SOFR Floater - Act/360 - Qtly - Next

Current Assets: 16,953,838,138

¹ WAM: 50 Days² WAL: 114 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.