

Washington State Local Government Investment Pool

as of 05/31/2019

Settlement Date Basis

Par	Description	CUSIP	Amortized Value	Effective Maturity	Final Maturity	Fair Value	Category
50,000,000	3 Agency Floating Rate Notes, FFCB, 2.4100%	3133EHTK9	49,999,984	06/01/2019	6/3/2019	50,000,000	Government Agency
200,000,000	Term Repurchase Agreements, Jefferies and Company, Inc., 2.4600%	523-36527	200,000,000	06/03/2019	6/3/2019	200,000,000	Repurchase Agreement
500,000,000	Term Repurchase Agreements, Cantor Fitzgerald, 2.4800%	523-36528	500,000,000	06/03/2019	6/3/2019	500,000,000	Repurchase Agreement
100,000,000	Repurchase Agreements, Jefferies and Company, Inc., 2.4500%	523-36554	100,000,000	06/03/2019	6/3/2019	100,000,000	Repurchase Agreement
500,000,000	Repurchase Agreements, Cantor Fitzgerald, 2.4200%	523-36555	500,000,000	06/03/2019	6/3/2019	500,000,000	Repurchase Agreement
350,000,000	Repurchase Agreements, Daiwa Capital Markets, 2.4300%	523-36556	350,000,000	06/03/2019	6/3/2019	350,000,000	Repurchase Agreement
600,000,000	Repurchase Agreements, Societe Generale, 2.4500%	523-36557	600,000,000	06/03/2019	6/3/2019	600,000,000	Repurchase Agreement
50,000,000	Repurchase Agreements, Cantor Fitzgerald, 2.4200%	523-36558	50,000,000	06/03/2019	6/3/2019	50,000,000	Repurchase Agreement
15,000,000	Certificate of Deposit, First Federal Savings & Loan, 2.5200%	523-34481	15,000,000	06/17/2019	6/17/2019	15,000,000	Certificate of Deposit
250,000,000	Agency Discount Notes, FHLB, 2.4200%	313384GZ6	249,731,111	06/17/2019	6/17/2019	249,772,500	Government Agency
200,000,000	Agency Discount Notes, FHLB, 2.4220%	313384HB8	199,757,800	06/19/2019	6/19/2019	199,792,000	Government Agency
100,000,000	Agency Discount Notes, FHLB, 2.4220%	313384HB8	99,878,900	06/19/2019	6/19/2019	99,896,000	Government Agency
200,000,000	Term Repurchase Agreements, Societe Generale, 2.4100%	523-36521	200,000,000	06/24/2019	6/24/2019	200,000,000	Repurchase Agreement
200,000,000	Agency Discount Notes, FHLB, 2.4200%	313384HH5	199,677,333	06/25/2019	6/25/2019	199,714,000	Government Agency
100,000,000	Agency Discount Notes, FHLB, 2.4150%	313384HJ1	99,832,292	06/26/2019	6/26/2019	99,850,500	Government Agency
37,000,000	Agency Discount Notes, FHLB, 2.4150%	313384HJ1	36,937,948	06/26/2019	6/26/2019	36,944,685	Government Agency
100,000,000	Agency Discount Notes, FHLB, 2.4150%	313384HJ1	99,832,292	06/26/2019	6/26/2019	99,850,500	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 2.4200%	3133EHPR8	50,000,000	06/01/2019	6/27/2019	49,998,500	Government Agency
25,000,000	Certificate of Deposit, UniBank, 2.6200%	523-36268	25,000,000	06/27/2019	6/27/2019	25,000,000	Certificate of Deposit
4,700	IB Bank Deposit, US Bank, 2.0000%	523-14483	4,700	06/03/2019		4,700	Bank Deposits
479,096,026	IB Bank Deposit, Key Bank, 2.5000%	523-16378	479,096,026	06/03/2019		479,096,026	Bank Deposits
120,973,119	NOW accounts, EastWest Bank, 2.5000%	523-18461	120,973,119	06/03/2019		120,973,119	Bank Deposits
165,076,998	IB Bank Deposit, Umpqua Bank, 2.5000%	523-21425	165,076,998	06/03/2019		165,076,998	Bank Deposits
206,456,117	IB Bank Deposit, Washington Federal, 2.5000%	523-25454	206,456,117	06/03/2019		206,456,117	Bank Deposits
93,862,330	IB Bank Deposit, Heritage Bank, 2.5000%	523-27328	93,862,330	06/03/2019		93,862,330	Bank Deposits
154,296,848	IB Bank Deposit, Homestreet Bank, 2.6000%	523-33596	154,296,848	06/03/2019		154,296,848	Bank Deposits
127,389,725	NOW accounts, Opus Bank, 2.5000%	523-34174	127,389,725	06/03/2019		127,389,725	Bank Deposits
457,111,276	IB Bank Deposit, Bank of America, 2.5000%	523-34574	457,111,276	06/03/2019		457,111,276	Bank Deposits
626,429,407	IB Bank Deposit, Wells Fargo, 2.5000%	523-35670	626,429,407	06/03/2019		626,429,407	Bank Deposits
100,198,821	NOW accounts, JP Morgan/Chase, 2.5000%	523-36302	100,198,821	06/03/2019		100,198,821	Bank Deposits
100,000,000	U.S. Treasury Bills, U.S. Treasury, 2.3880%	912796VJ5	99,794,366	07/02/2019	7/2/2019	99,814,500	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 2.3830%	912796VJ5	99,794,797	07/02/2019	7/2/2019	99,814,500	U.S. Treasury Bills
100,000,000	Agency Discount Notes, FHLB, 2.3900%	313384HR3	99,787,556	07/03/2019	7/3/2019	99,805,000	Government Agency
100,000,000	Agency Discount Notes, FHLB, 2.3900%	313384HR3	99,787,556	07/03/2019	7/3/2019	99,805,000	Government Agency

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200,000,000	Agency Discount Notes, FHLB, 2.3900%	313384HR3	199,575,110	07/03/2019	7/3/2019	199,610,000	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4950%	912796RW1	49,882,181	07/05/2019	7/5/2019	49,897,700	U.S. Treasury Bills
200,000,000	U.S. Treasury Bills, U.S. Treasury, 2.3830%	912796RW1	199,549,878	07/05/2019	7/5/2019	199,590,800	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 2.3900%	912796RW1	99,774,278	07/05/2019	7/5/2019	99,795,400	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 2.3910%	912796RW1	99,774,183	07/05/2019	7/5/2019	99,795,400	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 2.3830%	912796VK2	99,748,461	07/09/2019	7/9/2019	99,771,100	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 2.3830%	912796VK2	99,748,461	07/09/2019	7/9/2019	99,771,100	U.S. Treasury Bills
54,250,000	Certificate of Deposit - TCD, Office of the State Treasurer, 2.6900%	523-35912	54,250,000	07/10/2019	7/10/2019	54,250,000	Certificate of Deposit - TCD
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4710%	912796RZ4	49,862,722	07/11/2019	7/11/2019	49,879,000	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 2.3830%	912796RZ4	99,735,222	07/11/2019	7/11/2019	99,758,000	U.S. Treasury Bills
50,000,000	Agency Floating Rate Notes, FFCB, 2.4200%	3133EHRH8	49,999,369	06/01/2019	7/17/2019	49,997,500	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.3330%	912796QR3	49,847,707	07/18/2019	7/18/2019	49,856,550	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4625%	912796QR3	49,839,253	07/18/2019	7/18/2019	49,856,550	U.S. Treasury Bills
100,000,000	Supra - Discount Notes, IFC, 2.4700%	459516JG6	99,677,528	07/18/2019	7/18/2019	99,708,000	Supranational
50,000,000	Supra - Bullets, IBRD, 2.4703%	45905UK78	49,998,541	07/19/2019	7/19/2019	49,995,000	Supranational
100,000,000	U.S. Treasury Bills, U.S. Treasury, 2.3980%	912796SA8	99,640,300	07/25/2019	7/25/2019	99,668,700	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 2.3985%	912796SA8	99,640,225	07/25/2019	7/25/2019	99,668,700	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4020%	912796SA8	99,639,700	07/25/2019	7/25/2019	99,668,700	U.S. Treasury Bills
50,000,000	Supra - Bullets, IBRD, 1.2500%	459058EV1	49,894,841	07/26/2019	7/26/2019	49,903,000	Supranational
50,000,000	Supra - Bullets, IBRD, 1.2500%	459058EV1	49,901,045	07/26/2019	7/26/2019	49,903,000	Supranational
42,000,000	Agency Discount Notes, FHLB, 2.4080%	313384JQ3	41,845,487	07/26/2019	7/26/2019	41,855,310	Government Agency
100,000,000	Agency Discount Notes, FHLB, 2.4080%	313384JQ3	99,632,111	07/26/2019	7/26/2019	99,655,500	Government Agency
100,000,000	Agency Discount Notes, FHLB, 2.4080%	313384JQ3	99,632,111	07/26/2019	7/26/2019	99,655,500	Government Agency
200,000,000	Agency Discount Notes, FHLB, 2.4080%	313384JQ3	199,264,222	07/26/2019	7/26/2019	199,311,000	Government Agency
200,000,000	Agency Discount Notes, FHLB, 2.4080%	313384JQ3	199,264,222	07/26/2019	7/26/2019	199,311,000	Government Agency
40,000,000	Certificate of Deposit, Cathay Bank, 2.6700%	523-35983	40,000,000	07/29/2019	7/29/2019	40,000,000	Certificate of Deposit
100,000,000	Agency Discount Notes, FHLB, 2.4140%	313384JV2	99,597,667	07/31/2019	7/31/2019	99,623,000	Government Agency
100,000,000	Agency Discount Notes, FHLB, 2.4140%	313384JV2	99,597,667	07/31/2019	7/31/2019	99,623,000	Government Agency
99,000,000	Agency Discount Notes, FHLB, 2.4140%	313384JV2	98,601,690	07/31/2019	7/31/2019	98,626,770	Government Agency
100,000,000	U.S. Treasury Bills, U.S. Treasury, 2.3880%	912796SB6	99,595,367	08/01/2019	8/1/2019	99,624,200	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 2.3900%	912796SB6	99,595,028	08/01/2019	8/1/2019	99,624,200	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 2.3900%	912796SB6	99,595,028	08/01/2019	8/1/2019	99,624,200	U.S. Treasury Bills
100,000,000	Agency Discount Notes, FHLB, 2.4100%	313384JX8	99,584,944	08/02/2019	8/2/2019	99,608,000	Government Agency
100,000,000	Agency Discount Notes, FHLB, 2.4100%	313384JX8	99,584,944	08/02/2019	8/2/2019	99,608,000	Government Agency

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100,000,000	Agency Discount Notes, FHLB, 2.4100%	313384JX8	99,584,944	08/02/2019	8/2/2019	99,608,000	Government Agency
100,000,000	Agency Discount Notes, FHLB, 2.4100%	313384JX8	99,584,944	08/02/2019	8/2/2019	99,608,000	Government Agency
100,000,000	Agency Discount Notes, FHLB, 2.4100%	313384JX8	99,584,944	08/02/2019	8/2/2019	99,608,000	Government Agency
100,000,000	Agency Discount Notes, FHLB, 2.4100%	313384JX8	99,584,945	08/02/2019	8/2/2019	99,608,000	Government Agency
50,000,000	Supra - Discount Notes, IADB, 2.4500%	45818KKA9	49,778,819	08/05/2019	8/5/2019	49,794,500	Supranational
100,000,000	Agency Discount Notes, FHLB, 2.4100%	313384KA6	99,564,861	08/05/2019	8/5/2019	99,588,800	Government Agency
2,000,000	Agency Discount Notes, FHLB, 2.3970%	313384KC2	1,991,078	08/07/2019	8/7/2019	1,991,514	Government Agency
2,000,000	Agency Discount Notes, FHLB, 2.3970%	313384KC2	1,991,078	08/07/2019	8/7/2019	1,991,514	Government Agency
200,000,000	Agency Discount Notes, FHLB, 2.3970%	313384KC2	199,107,783	08/07/2019	8/7/2019	199,151,400	Government Agency
100,000,000	U.S. Treasury Bills, U.S. Treasury, 2.3830%	912796SC4	99,549,878	08/08/2019	8/8/2019	99,579,700	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 2.3850%	912796SC4	99,549,500	08/08/2019	8/8/2019	99,579,700	U.S. Treasury Bills
100,000,000	4 Agency Variable Rate Notes, FHLB, 2.4030%	3130AFCQ8	100,000,000	06/09/2019	8/9/2019	99,990,000	Government Agency
300,000,000	Agency Discount Notes, FHLB, 2.3780%	313384KK4	298,533,567	08/14/2019	8/14/2019	298,590,000	Government Agency
50,000,000	Supra - Bullets, IBRD, 0.8760%	459058FK4	49,807,095	08/15/2019	8/15/2019	49,828,650	Supranational
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4470%	912796QV4	49,745,104	08/15/2019	8/15/2019	49,768,850	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4360%	912796QV4	49,746,250	08/15/2019	8/15/2019	49,768,850	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 2.3780%	912796QV4	99,504,583	08/15/2019	8/15/2019	99,537,700	U.S. Treasury Bills
50,000,000	3 Agency Floating Rate Notes, FFCB, 2.4200%	3133EHVD2	50,000,000	06/01/2019	8/16/2019	50,002,000	Government Agency
200,000,000	Agency Discount Notes, FHLB, 2.3720%	313384KM0	198,998,489	08/16/2019	8/16/2019	199,033,800	Government Agency
200,000,000	Agency Discount Notes, FHLB, 2.3720%	313384KM0	198,998,489	08/16/2019	8/16/2019	199,033,800	Government Agency
25,000,000	4 Supra - Variables, IBRD, 2.3923%	45905UL51	24,995,017	08/21/2019	8/21/2019	24,995,750	Supranational
100,000,000	Agency Discount Notes, FHLB, 2.3670%	313384KS7	99,467,425	08/21/2019	8/21/2019	99,484,000	Government Agency
100,000,000	Agency Discount Notes, FHLB, 2.3670%	313384KS7	99,467,425	08/21/2019	8/21/2019	99,484,000	Government Agency
200,000,000	Agency Discount Notes, FHLB, 2.3670%	313384KS7	198,934,850	08/21/2019	8/21/2019	198,968,000	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4530%	912796SE0	49,720,631	08/22/2019	8/22/2019	49,745,000	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4500%	912796SE0	49,720,972	08/22/2019	8/22/2019	49,745,000	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4480%	912796SE0	49,721,200	08/22/2019	8/22/2019	49,745,000	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 2.3330%	912796SE0	99,468,594	08/22/2019	8/22/2019	99,490,000	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 2.3330%	912796SE0	99,468,594	08/22/2019	8/22/2019	99,490,000	U.S. Treasury Bills
25,000,000	4 Supra - Variables, IBRD, 2.3738%	45905UL28	24,994,298	08/23/2019	8/23/2019	25,001,750	Supranational
100,000,000	Agency Discount Notes, FHLB, 2.3480%	313384KU2	99,458,656	08/23/2019	8/23/2019	99,471,000	Government Agency
100,000,000	Agency Discount Notes, FHLB, 2.3480%	313384KU2	99,458,656	08/23/2019	8/23/2019	99,471,000	Government Agency
100,000,000	Agency Discount Notes, FHLB, 2.3450%	313384KZ1	99,426,778	08/28/2019	8/28/2019	99,438,600	Government Agency
100,000,000	Agency Discount Notes, FHLB, 2.3450%	313384KZ1	99,426,778	08/28/2019	8/28/2019	99,438,600	Government Agency

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as of 05/31/2019

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100,000,000	Agency Discount Notes, FHLB, 2.3450%	313384KZ1	99,426,778	08/28/2019	8/28/2019	99,438,600	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4630%	912796SF7	49,695,546	08/29/2019	8/29/2019	49,721,500	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4600%	912796SF7	49,695,917	08/29/2019	8/29/2019	49,721,500	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 2.3180%	912796SF7	99,426,939	08/29/2019	8/29/2019	99,443,000	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 2.3180%	912796SF7	99,426,939	08/29/2019	8/29/2019	99,443,000	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4561%	912796SG5	49,672,520	09/05/2019	9/5/2019	49,697,900	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4550%	912796SG5	49,672,667	09/05/2019	9/5/2019	49,697,900	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4560%	912796RA9	49,648,656	09/12/2019	9/12/2019	49,677,000	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4550%	912796RA9	49,648,799	09/12/2019	9/12/2019	49,677,000	U.S. Treasury Bills
50,000,000	3 Agency Floating Rate Notes, FFCB, 2.4200%	3133EHYK3	49,999,287	06/01/2019	9/13/2019	49,998,500	Government Agency
100,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4550%	912796SJ9	99,249,861	09/19/2019	9/19/2019	99,310,400	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4550%	912796SJ9	49,624,931	09/19/2019	9/19/2019	49,655,200	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4520%	912796SJ9	49,625,389	09/19/2019	9/19/2019	49,655,200	U.S. Treasury Bills
5,000,000	Certificate of Deposit, Liberty Bay Bank, 2.7300%	523-36244	5,000,000	09/23/2019	9/23/2019	5,000,000	Certificate of Deposit
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4120%	912796SK6	49,608,050	09/26/2019	9/26/2019	49,631,650	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4020%	912796SK6	49,609,675	09/26/2019	9/26/2019	49,631,650	U.S. Treasury Bills
50,000,000	Supra - Discount Notes, IADB, 2.4600%	45818KML3	49,579,750	10/02/2019	10/2/2019	49,607,000	Supranational
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.3850%	912796SL4	49,589,250	10/03/2019	10/3/2019	49,606,900	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.3770%	912796SL4	49,590,628	10/03/2019	10/3/2019	49,606,900	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.3770%	912796SL4	49,590,628	10/03/2019	10/3/2019	49,606,900	U.S. Treasury Bills
25,000,000	U.S. Treasury Bills, U.S. Treasury, 2.5830%	912796RF8	24,765,019	10/10/2019	10/10/2019	24,794,525	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.3930%	912796RF8	49,564,607	10/10/2019	10/10/2019	49,589,050	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.3950%	912796RF8	49,564,243	10/10/2019	10/10/2019	49,589,050	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 2.3940%	912796RF8	99,128,850	10/10/2019	10/10/2019	99,178,100	U.S. Treasury Bills
50,000,000	Supra - Bullets, IADB, 1.2500%	4581X0CR7	49,699,200	10/15/2019	10/15/2019	49,776,000	Supranational
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.3930%	912796SN0	49,541,342	10/17/2019	10/17/2019	49,565,100	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.3900%	912796SN0	49,541,342	10/17/2019	10/17/2019	49,565,100	U.S. Treasury Bills
50,000,000	3 Agency Floating Rate Notes, FFCB, 2.4200%	3133EHK28	50,000,000	06/01/2019	10/23/2019	49,988,000	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4020%	912796SP5	49,516,264	10/24/2019	10/24/2019	49,542,850	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4030%	912796SP5	49,516,063	10/24/2019	10/24/2019	49,542,850	U.S. Treasury Bills
33,000,000	3 Agency Floating Rate Notes, FFCB, 2.4050%	3133EH4U4	33,000,000	06/01/2019	10/28/2019	32,992,410	Government Agency
25,000,000	Certificate of Deposit, Cathay Bank, 2.6100%	523-36392	25,000,000	10/28/2019	10/28/2019	25,000,000	Certificate of Deposit
50,000,000	3 Agency Floating Rate Notes, FFCB, 2.5700%	3133EJQR3	49,997,950	06/01/2019	10/29/2019	50,017,500	Government Agency
50,000,000	SOFR Floating Rate Notes, FNMA, 2.4700%	3135G0U68	50,000,000	10/30/2019	10/30/2019	50,007,500	SOFR Floater - Actual/360 - quarterl

Washington State Local Government Investment Pool

as of 05/31/2019

Settlement Date Basis

Par	Description	CUSIP	Amortized Value	Effective Maturity	Final Maturity	Fair Value	Category
50,000,000	U.S. Treasury Coupons, U.S. Treasury, 1.5000%	912828F62	49,753,697	10/31/2019	10/31/2019	49,820,300	U.S. Treasury
50,000,000	U.S. Treasury Coupons, U.S. Treasury, 1.5000%	912828F62	49,769,207	10/31/2019	10/31/2019	49,820,300	U.S. Treasury
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.3930%	912796SQ3	49,494,811	10/31/2019	10/31/2019	49,522,050	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.3930%	912796SQ3	49,494,811	10/31/2019	10/31/2019	49,522,050	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.3900%	912796SQ3	49,495,444	10/31/2019	10/31/2019	49,522,050	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.6450%	912796RM3	49,415,896	11/07/2019	11/7/2019	49,497,950	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.3850%	912796RM3	49,473,313	11/07/2019	11/7/2019	49,497,950	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.3850%	912796RM3	49,473,313	11/07/2019	11/7/2019	49,497,950	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.3580%	912796SS9	49,456,350	11/14/2019	11/14/2019	49,476,300	U.S. Treasury Bills
50,000,000	3 Agency Floating Rate Notes, FFCB, 2.4200%	3133EHR96	50,000,000	06/01/2019	11/15/2019	49,986,000	Government Agency
24,000,000	Agency Discount Notes, FHLB, 2.3730%	313384PG8	23,735,806	11/15/2019	11/15/2019	23,742,720	Government Agency
24,000,000	Agency Discount Notes, FHLB, 2.3730%	313384PG8	23,735,806	11/15/2019	11/15/2019	23,742,720	Government Agency
24,000,000	Agency Discount Notes, FHLB, 2.3730%	313384PG8	23,735,806	11/15/2019	11/15/2019	23,742,720	Government Agency
50,000,000	Agency Discount Notes, FHLB, 2.3630%	313384PM5	49,435,506	11/20/2019	11/20/2019	49,447,500	Government Agency
50,000,000	Agency Discount Notes, FHLB, 2.3630%	313384PM5	49,435,506	11/20/2019	11/20/2019	49,447,500	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.3330%	912796ST7	49,439,432	11/21/2019	11/21/2019	49,453,750	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 2.3380%	912796ST7	98,876,461	11/21/2019	11/21/2019	98,907,500	U.S. Treasury Bills
50,000,000	Agency Discount Notes, FHLB, 2.3400%	313384PU7	49,418,250	11/27/2019	11/27/2019	49,425,000	Government Agency
50,000,000	Agency Discount Notes, FHLB, 2.3400%	313384PU7	49,418,250	11/27/2019	11/27/2019	49,425,000	Government Agency
50,000,000	Agency Discount Notes, FHLB, 2.3400%	313384PU7	49,418,250	11/27/2019	11/27/2019	49,425,000	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.3110%	912796SU4	49,419,040	11/29/2019	11/29/2019	49,430,350	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.3125%	912796SU4	49,418,663	11/29/2019	11/29/2019	49,430,350	U.S. Treasury Bills
50,000,000	4 Agency Variable Rate Notes, FFCB, 2.4071%	3133EHY80	49,999,335	06/04/2019	12/4/2019	49,989,500	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 2.5900%	3133EJRK7	49,997,360	06/01/2019	12/11/2019	50,038,000	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 2.4300%	3133EH2Z5	49,998,631	06/01/2019	12/18/2019	49,982,000	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 2.4350%	3133EH4P5	49,987,168	06/01/2019	12/26/2019	49,984,000	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 2.4150%	3133EH5M1	49,998,526	06/01/2019	1/3/2020	49,992,500	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 2.4500%	3133EH6D0	49,998,480	06/01/2019	1/9/2020	49,984,000	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.5270%	912796RY7	49,147,137	01/30/2020	1/30/2020	49,250,150	U.S. Treasury Bills
100,000,000	Supra - Discount Notes, IBRD, 2.4000%	459052SM9	98,373,334	01/31/2020	1/31/2020	98,447,000	Supranational
50,000,000	3 Agency Floating Rate Notes, FFCB, 2.5800%	3133EJXX8	49,996,549	06/01/2019	2/10/2020	50,023,500	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 2.4114%	3133EHQX4	49,997,072	06/10/2019	2/10/2020	49,986,000	Government Agency
32,000,000	3 Agency Floating Rate Notes, FFCB, 2.5100%	3133EJLJ6	31,997,713	06/01/2019	2/18/2020	32,006,624	Government Agency
27,000,000	3 Agency Floating Rate Notes, FFCB, 2.5100%	3133EJLJ6	26,998,071	06/01/2019	2/18/2020	27,005,589	Government Agency

Washington State Local Government Investment Pool

as of 05/31/2019

Settlement Date Basis

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50,000,000	4 Agency Variable Rate Notes, FFCB, 2.3847%	3133EJL98	49,994,050	06/25/2019	2/25/2020	49,983,000	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 2.5400%	3133EJGC7	49,996,088	06/01/2019	3/13/2020	50,007,500	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	3 Agency Floating Rate Notes, FFCB, 2.5300%	3133EJQD4	49,997,983	06/01/2019	3/23/2020	50,020,000	Government Agency
25,000,000	4 Agency Variable Rate Notes, FFCB, 2.3415%	3133EJLW7	24,997,743	07/23/2019	4/23/2020	24,966,000	Government Agency
27,000,000	4 Agency Variable Rate Notes, FFCB, 2.3415%	3133EJLW7	26,997,562	07/23/2019	4/23/2020	26,963,280	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 2.3647%	3133EJXY0	50,000,000	06/27/2019	4/27/2020	49,969,000	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 2.6200%	3133EJNP0	49,998,609	06/01/2019	5/7/2020	50,041,500	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 2.4040%	3133EJPA1	50,000,000	06/14/2019	5/14/2020	49,973,000	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 2.3781%	3133EJQL6	49,985,602	06/29/2019	5/29/2020	49,968,500	Government Agency
50,000,000	SOFR Floating Rate Notes, FHLB, 2.5100%	3130AFK30	50,000,000	06/10/2020	6/10/2020	50,030,500	SOFR Floater - Actual/360 - quarterl
50,000,000	3 Agency Floating Rate Notes, FFCB, 2.5300%	3133EJTD1	50,000,000	06/01/2019	6/29/2020	50,018,000	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 2.5500%	3133EJUY3	49,991,552	06/01/2019	7/20/2020	50,047,500	Government Agency
23,000,000	3 Agency Floating Rate Notes, FFCB, 2.5500%	3133EJUY3	22,994,679	06/01/2019	7/20/2020	23,021,850	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 2.5000%	3133EJS42	49,997,018	06/01/2019	8/13/2020	49,997,000	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 2.5200%	3133EJXC8	50,000,000	06/01/2019	8/17/2020	50,008,500	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 2.4506%	3133EJ3G2	49,979,255	06/19/2019	8/19/2020	49,994,500	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 2.5700%	3133EJXX2	49,993,803	06/01/2019	8/27/2020	50,057,500	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 2.5150%	3133EJYH6	50,000,000	06/01/2019	9/4/2020	50,003,500	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 2.5200%	3133EJL23	50,000,000	06/01/2019	10/23/2020	50,000,500	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 2.4947%	3133EJ4D8	50,000,000	06/28/2019	12/28/2020	50,030,500	Government Agency
50,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 2.4386%	9128285Y2	49,974,152	06/04/2019	1/31/2021	50,003,300	U.S. Treasury FRN
50,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 2.4386%	9128285Y2	49,974,020	06/04/2019	1/31/2021	50,003,300	U.S. Treasury FRN
50,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 2.4386%	9128285Y2	49,954,228	06/04/2019	1/31/2021	50,003,300	U.S. Treasury FRN
50,000,000	3 Agency Floating Rate Notes, FFCB, 2.5100%	3133EKGH3	49,995,816	06/01/2019	2/9/2021	49,979,000	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 2.5309%	3133EKCA2	50,000,000	06/01/2019	3/1/2021	50,002,000	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 2.5150%	3133EKCQ7	50,000,000	06/01/2019	3/8/2021	49,970,000	Government Agency
15,000,000	SOFR Floating Rate Notes, FFCB, 2.5200%	3133EKDM5	15,000,000	03/18/2021	3/18/2021	14,995,560	SOFR Floater - Actual/360 - quarterl
50,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 2.4879%	9128286Q8	50,002,708	06/04/2019	4/30/2021	49,992,700	U.S. Treasury FRN

Washington State Local Government Investment Pool

as of 05/31/2019

Settlement Date Basis

Par	Description	CUSIP	Amortized Value	Effective Maturity	Final Maturity	Fair Value	Category
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Current Assets: 17,901,145,366

¹ WAM: 48 Days² WAL: 90 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.