

## Washington State Local Government Investment Pool

as of 05/29/2020

Settlement Date Basis

Par	Description	CUSIP	Amortized Value	Effective Maturity	Final Maturity	Fair Value	Category
50,000,000	Supra - Discount Notes, IBRD, 2.2800%	459052XP6	49,993,667	06/01/2020	6/1/2020	50,000,000	Supranational
50,000,000	Supra - Discount Notes, IBRD, 2.2800%	459052XP6	49,993,667	06/01/2020	6/1/2020	50,000,000	Supranational
400,000,000	Repurchase Agreements, Daiwa Capital Markets, 0.0500%	523-38243	400,000,000	06/01/2020	6/1/2020	400,000,000	Repurchase Agreement
300,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0950%	9127962P3	299,997,625	06/02/2020	6/2/2020	299,999,313	U.S. Treasury Bills
150,000,000	Agency Discount Notes, FHLB, 1.0100%	313384XR5	149,983,166	06/03/2020	6/3/2020	149,999,084	Government Agency
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5670%	912796TX7	99,978,236	06/04/2020	6/4/2020	99,999,208	U.S. Treasury Bills
150,000,000	U.S. Treasury Bills, U.S. Treasury, 1.1550%	912796TX7	149,975,938	06/04/2020	6/4/2020	149,998,812	U.S. Treasury Bills
200,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1200%	912796TX7	199,996,667	06/04/2020	6/4/2020	199,998,416	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.2710%	9127962U2	99,992,472	06/09/2020	6/9/2020	99,997,667	U.S. Treasury Bills
500,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0950%	9127962U2	499,986,805	06/09/2020	6/9/2020	499,988,335	U.S. Treasury Bills
50,000,000	SOFR Floating Rate Notes, FHLB, 0.1700%	3130AFK30	50,000,000	06/10/2020	6/10/2020	50,000,437	SOFR Floater - Act/360 - Qtly - Next
150,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0850%	912796TZ2	149,995,750	06/11/2020	6/11/2020	149,995,416	U.S. Treasury Bills
150,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1350%	9127962V0	149,990,438	06/16/2020	6/16/2020	149,992,344	U.S. Treasury Bills
245,640,000	U.S. Treasury Bills, U.S. Treasury, 0.1500%	9127962V0	245,622,601	06/16/2020	6/16/2020	245,627,463	U.S. Treasury Bills
400,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0900%	9127962V0	399,983,000	06/16/2020	6/16/2020	399,979,584	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0980%	9127962V0	99,995,372	06/16/2020	6/16/2020	99,994,896	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.9975%	912796SV2	49,947,288	06/18/2020	6/18/2020	49,997,049	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.9850%	912796SV2	49,947,618	06/18/2020	6/18/2020	49,997,049	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.9860%	912796SV2	49,947,592	06/18/2020	6/18/2020	49,997,049	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5505%	912796SV2	99,918,168	06/18/2020	6/18/2020	99,994,097	U.S. Treasury Bills
150,000,000	Supra - Discount Notes, IBRD, 0.7000%	459052YH3	149,941,667	06/19/2020	6/19/2020	149,991,750	Supranational
200,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1200%	9127962W8	199,984,000	06/23/2020	6/23/2020	199,985,028	U.S. Treasury Bills
300,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0900%	9127962W8	299,982,000	06/23/2020	6/23/2020	299,977,542	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5660%	912796UA5	99,886,900	06/25/2020	6/25/2020	99,992,167	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5685%	912796UA5	99,886,719	06/25/2020	6/25/2020	99,992,167	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5540%	912796UA5	99,887,767	06/25/2020	6/25/2020	99,992,167	U.S. Treasury Bills
50,000,000	Agency Floating Rate Notes, FFCB, 0.1900%	3133EJTD1	50,000,000	05/30/2020	6/29/2020	50,002,110	Government Agency
150,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0950%	9127962X6	149,987,729	06/30/2020	6/30/2020	149,984,897	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0975%	9127962X6	99,991,604	06/30/2020	6/30/2020	99,989,931	U.S. Treasury Bills
150,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1000%	9127962X6	149,987,083	06/30/2020	6/30/2020	149,984,897	U.S. Treasury Bills
4,764	IB Bank Deposit, US Bank, 0.0500%	523-14483	4,764	06/01/2020		4,764	Bank Deposits
734,306,291	IB Bank Deposit, Key Bank, 0.2500%	523-16378	734,306,291	06/01/2020		734,306,291	Bank Deposits
126,227,848	NOW accounts, EastWest Bank, 0.2500%	523-18461	126,227,848	06/01/2020		126,227,848	Bank Deposits
67,771,950	IB Bank Deposit, Umpqua Bank, 0.2500%	523-21425	67,771,950	06/01/2020		67,771,950	Bank Deposits

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Par	Description	CUSIP	Amortized Value	Effective Maturity	Final Maturity	Fair Value	Category
210,281,212	IB Bank Deposit, Washington Federal, 0.2500%	523-25454	210,281,212	06/01/2020		210,281,212	Bank Deposits
95,601,467	IB Bank Deposit, Heritage Bank, 0.2500%	523-27328	95,601,467	06/01/2020		95,601,467	Bank Deposits
248,456,220	IB Bank Deposit, Homestreet Bank, 0.7000%	523-33596	248,456,220	06/01/2020		248,456,220	Bank Deposits
145,145,839	NOW accounts, Opus Bank, 1.1000%	523-34174	145,145,839	06/01/2020		145,145,839	Bank Deposits
465,571,983	IB Bank Deposit, Bank of America, 0.2500%	523-34574	465,571,983	06/01/2020		465,571,983	Bank Deposits
98,331,557	IB Bank Deposit, Wells Fargo, 0.2500%	523-35670	98,331,557	06/01/2020		98,331,557	Bank Deposits
102,042,574	IB Bank Deposit, JP Morgan/Chase, 0.2000%	523-36302	102,042,574	06/01/2020		102,042,574	Bank Deposits
399,665,221	NOW accounts, Columbia Bank, 0.2500%	523-36706	399,665,221	06/01/2020		399,665,221	Bank Deposits
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5500%	912796UB3	99,857,917	07/02/2020	7/2/2020	99,987,944	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5600%	912796UB3	99,857,000	07/02/2020	7/2/2020	99,987,944	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5430%	912796UB3	99,858,558	07/02/2020	7/2/2020	99,987,944	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5480%	912796UB3	99,858,100	07/02/2020	7/2/2020	99,987,944	U.S. Treasury Bills
200,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1050%	912796UB3	199,980,750	07/02/2020	7/2/2020	199,975,888	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, 0.1150%	9127963C1	99,987,861	07/07/2020	7/7/2020	99,987,375	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1150%	9127963C1	99,987,861	07/07/2020	7/7/2020	99,987,375	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5320%	912796WW5	99,829,778	07/09/2020	7/9/2020	99,986,014	U.S. Treasury Bills
150,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1250%	912796WW5	149,979,167	07/09/2020	7/9/2020	149,979,021	U.S. Treasury Bills
150,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1200%	912796WW5	149,980,000	07/09/2020	7/9/2020	149,979,021	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, 0.1100%	9127963D9	99,986,250	07/14/2020	7/14/2020	99,984,472	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1100%	9127963D9	99,986,250	07/14/2020	7/14/2020	99,984,472	U.S. Treasury Bills
250,000,000	U.S. Treasury Bills, U.S. Treasury, 0.2800%	912796SZ3	249,908,611	07/16/2020	7/16/2020	249,958,593	U.S. Treasury Bills
50,000,000	3Agency Floating Rate Notes, FFCB, 0.3000%	3133EJUY3	49,998,962	05/30/2020	7/20/2020	50,011,093	Government Agency
23,000,000	3Agency Floating Rate Notes, FFCB, 0.3000%	3133EJUY3	22,999,346	05/30/2020	7/20/2020	23,005,103	Government Agency
200,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1050%	9127963F4	199,969,667	07/21/2020	7/21/2020	199,963,194	U.S. Treasury Bills
150,000,000	U.S. Treasury Bills, U.S. Treasury, 0.9050%	912796WX3	149,796,375	07/23/2020	7/23/2020	149,971,292	U.S. Treasury Bills
150,000,000	U.S. Treasury Bills, U.S. Treasury, 0.8950%	912796WX3	149,798,625	07/23/2020	7/23/2020	149,971,292	U.S. Treasury Bills
300,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1250%	912796WX3	299,943,750	07/23/2020	7/23/2020	299,942,583	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1300%	912796WX3	99,980,500	07/23/2020	7/23/2020	99,980,861	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1050%	912796WX3	99,984,250	07/23/2020	7/23/2020	99,980,861	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
150,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1600%	9127963G2	149,960,667	07/28/2020	7/28/2020	149,968,532	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1610%	9127963G2	99,973,614	07/28/2020	7/28/2020	99,979,021	U.S. Treasury Bills

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150,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1570%	9127963G2	149,961,404	07/28/2020	7/28/2020	149,968,532	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5325%	912796WY1	99,740,326	07/30/2020	7/30/2020	99,977,465	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5130%	912796WY1	99,743,630	07/30/2020	7/30/2020	99,977,465	U.S. Treasury Bills
150,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1280%	912796WY1	149,967,466	07/30/2020	7/30/2020	149,966,198	U.S. Treasury Bills
150,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1200%	912796WY1	149,969,500	07/30/2020	7/30/2020	149,966,198	U.S. Treasury Bills
500,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1050%	9127963M9	499,903,749	08/04/2020	8/4/2020	499,884,445	U.S. Treasury Bills
139,260,000	U.S. Treasury Bills, U.S. Treasury, 1.5200%	912796WZ8	138,860,169	08/06/2020	8/6/2020	139,222,981	U.S. Treasury Bills
10,740,000	U.S. Treasury Bills, U.S. Treasury, 1.5200%	912796WZ8	10,709,164	08/06/2020	8/6/2020	10,737,145	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5230%	912796WZ8	99,712,322	08/06/2020	8/6/2020	99,973,417	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1800%	912796WZ8	99,966,000	08/06/2020	8/6/2020	99,973,417	U.S. Treasury Bills
134,040,000	U.S. Treasury Bills, U.S. Treasury, 0.1100%	912796WZ8	134,012,149	08/06/2020	8/6/2020	134,004,368	U.S. Treasury Bills
50,000,000	3 Agency Floating Rate Notes, FFCB, 0.1600%	3133EJS42	49,999,490	05/30/2020	8/13/2020	50,000,702	Government Agency
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1750%	912796TD1	99,963,542	08/13/2020	8/13/2020	99,972,878	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1260%	912796TD1	99,973,750	08/13/2020	8/13/2020	99,972,878	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1250%	912796TD1	99,973,959	08/13/2020	8/13/2020	99,972,878	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1250%	912796TD1	99,973,959	08/13/2020	8/13/2020	99,972,878	U.S. Treasury Bills
50,000,000	3 Agency Floating Rate Notes, FFCB, 0.1800%	3133EJXC8	50,000,000	05/30/2020	8/17/2020	50,002,714	Government Agency
138,260,000	U.S. Treasury Bills, U.S. Treasury, 0.1150%	9127963P2	138,224,667	08/18/2020	8/18/2020	138,216,563	U.S. Treasury Bills
50,000,000	4 Agency Variable Rate Notes, FFCB, 0.1824%	3133EJ3G2	49,996,224	06/19/2020	8/19/2020	49,999,410	Government Agency
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5120%	912796XF1	99,655,600	08/20/2020	8/20/2020	99,967,222	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1300%	912796XF1	99,970,389	08/20/2020	8/20/2020	99,967,222	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1275%	912796XF1	99,970,958	08/20/2020	8/20/2020	99,967,222	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1225%	912796XF1	99,972,097	08/20/2020	8/20/2020	99,967,222	U.S. Treasury Bills
50,000,000	3 Agency Floating Rate Notes, FFCB, 0.3200%	3133EJXX2	49,998,782	05/30/2020	8/27/2020	50,020,152	Government Agency
102,585,000	U.S. Treasury Bills, U.S. Treasury, 1.4400%	912796XG9	102,219,797	08/27/2020	8/27/2020	102,549,052	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.2550%	912796XG9	99,689,736	08/27/2020	8/27/2020	99,964,958	U.S. Treasury Bills
150,000,000	U.S. Treasury Bills, U.S. Treasury, 1.2510%	912796XG9	149,536,088	08/27/2020	8/27/2020	149,947,437	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1330%	912796XG9	99,967,120	08/27/2020	8/27/2020	99,964,958	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1350%	912796XG9	99,966,625	08/27/2020	8/27/2020	99,964,958	U.S. Treasury Bills
150,000,000	Agency Discount Notes, FHLB, 1.3200%	313384D71	149,505,002	08/28/2020	8/28/2020	149,945,000	Government Agency
150,000,000	U.S. Treasury Bills, U.S. Treasury, 1.2500%	912796XH7	149,500,000	09/03/2020	9/3/2020	149,939,840	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.0100%	912796XH7	99,730,667	09/03/2020	9/3/2020	99,959,893	U.S. Treasury Bills
200,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1300%	912796XH7	199,930,667	09/03/2020	9/3/2020	199,919,786	U.S. Treasury Bills
50,000,000	3 Agency Floating Rate Notes, FFCB, 0.1750%	3133EJYH6	50,000,000	05/30/2020	9/4/2020	50,003,985	Government Agency

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Par	Description	CUSIP	Amortized Value	Effective Maturity	Final Maturity	Fair Value	Category
150,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1500%	9127963X5	149,936,875	09/08/2020	9/8/2020	149,931,938	U.S. Treasury Bills
200,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1400%	9127963X5	199,921,445	09/08/2020	9/8/2020	199,909,250	U.S. Treasury Bills
100,000,000	Agency Discount Notes, FHLB, 0.4400%	313384F38	99,875,335	09/09/2020	9/9/2020	99,955,556	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.7330%	912796TJ8	49,752,085	09/10/2020	9/10/2020	49,977,205	U.S. Treasury Bills
100,000,000	Supra - Discount Notes, IFC, 0.5200%	459516F47	99,851,222	09/10/2020	9/10/2020	99,955,111	Supranational
150,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1450%	912796TJ8	149,937,771	09/10/2020	9/10/2020	149,931,615	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1560%	9127963Y3	99,953,200	09/15/2020	9/15/2020	99,957,306	U.S. Treasury Bills
150,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1650%	9127963Y3	149,925,750	09/15/2020	9/15/2020	149,935,959	U.S. Treasury Bills
200,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1400%	9127962G3	199,914,444	09/17/2020	9/17/2020	199,902,500	U.S. Treasury Bills
75,000,000	Supra - Discount Notes, IFC, 0.6000%	459516G79	74,857,500	09/21/2020	9/21/2020	74,962,667	Supranational
100,000,000	Supra - Discount Notes, IBRD, 0.5100%	459052G83	99,837,083	09/22/2020	9/22/2020	99,949,778	Supranational
150,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1600%	9127963Z0	149,923,333	09/22/2020	9/22/2020	149,891,709	U.S. Treasury Bills
150,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1220%	9127963Z0	149,941,542	09/22/2020	9/22/2020	149,891,709	U.S. Treasury Bills
150,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1250%	9127963Z0	149,940,104	09/22/2020	9/22/2020	149,891,709	U.S. Treasury Bills
150,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1250%	9127963Z0	149,940,104	09/22/2020	9/22/2020	149,891,709	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1315%	9127963Z0	99,957,993	09/22/2020	9/22/2020	99,927,806	U.S. Treasury Bills
100,000,000	Supra - Discount Notes, IADB, 0.6500%	45818KG97	99,790,556	09/23/2020	9/23/2020	99,949,333	Supranational
150,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1700%	9127962H1	149,917,126	09/24/2020	9/24/2020	149,919,740	U.S. Treasury Bills
150,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1650%	9127962H1	149,919,563	09/24/2020	9/24/2020	149,919,740	U.S. Treasury Bills
150,000,000	Agency Discount Notes, FHLB, 0.5200%	313384H93	149,731,333	10/01/2020	10/1/2020	149,913,584	Government Agency
100,000,000	SOFR Floating Rate Notes, FHLB, 0.1300%	3130AJGP8	100,000,000	10/02/2020	10/2/2020	99,990,615	SOFR Floater - Act/360 - Qtly - Next
34,000,000	SOFR Floating Rate Notes, FHLB, 0.1800%	3130AHAP8	34,000,000	10/07/2020	10/7/2020	34,002,526	SOFR Floater - Act/360 - Qtly - Next
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1600%	912796TN9	99,941,778	10/08/2020	10/8/2020	99,941,771	U.S. Treasury Bills
150,000,000	U.S. Treasury Bills, U.S. Treasury, 0.2900%	9127962R9	149,833,250	10/15/2020	10/15/2020	149,909,334	U.S. Treasury Bills
250,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1450%	9127962S7	249,853,992	10/22/2020	10/22/2020	249,833,663	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1450%	9127962S7	99,941,597	10/22/2020	10/22/2020	99,933,465	U.S. Treasury Bills
150,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1330%	9127962S7	149,919,646	10/22/2020	10/22/2020	149,900,198	U.S. Treasury Bills
50,000,000	Agency Floating Rate Notes, FFCB, 0.1800%	3133EJL23	50,000,000	05/30/2020	10/23/2020	49,999,910	Government Agency
35,000,000	Certificate of Deposit, Cathay Bank, 1.1000%	523-38093	35,000,000	10/26/2020	10/26/2020	35,000,000	Certificate of Deposit
200,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1500%	9127964K2	199,874,999	10/27/2020	10/27/2020	199,868,444	U.S. Treasury Bills
115,005,000	U.S. Treasury Bills, U.S. Treasury, 0.1500%	9127962T5	114,932,164	10/29/2020	10/29/2020	114,922,340	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5650%	912796TP4	49,654,396	11/05/2020	11/5/2020	49,963,476	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5600%	912796TP4	49,655,500	11/05/2020	11/5/2020	49,963,476	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5650%	912796TP4	49,654,396	11/05/2020	11/5/2020	49,963,476	U.S. Treasury Bills

## Washington State Local Government Investment Pool

as of 05/29/2020

Settlement Date Basis

Par	Description	CUSIP	Amortized Value	Effective Maturity	Final Maturity	Fair Value	Category
150,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1300%	912796TP4	149,913,875	11/05/2020	11/5/2020	149,890,427	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1260%	912796TP4	99,944,350	11/05/2020	11/5/2020	99,926,951	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1500%	912796Z1	99,930,834	11/12/2020	11/12/2020	99,924,264	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1460%	912796Z1	99,932,678	11/12/2020	11/12/2020	99,924,264	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1570%	9127963A5	99,924,553	11/19/2020	11/19/2020	99,914,500	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1580%	9127963A5	99,924,072	11/19/2020	11/19/2020	99,914,500	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1625%	9127963B3	99,918,299	11/27/2020	11/27/2020	99,915,472	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1600%	9127963B3	99,919,556	11/27/2020	11/27/2020	99,915,472	U.S. Treasury Bills
150,000,000	Agency Discount Notes, FHLB, 0.5200%	313384T66	149,564,500	12/17/2020	12/17/2020	149,850,750	Government Agency
150,000,000	Supra - Discount Notes, IFC, 0.4500%	459516T67	149,623,125	12/17/2020	12/17/2020	149,850,750	Supranational
150,000,000	Agency Discount Notes, FHLB, 0.4800%	313384T74	149,596,000	12/18/2020	12/18/2020	149,850,000	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 0.2345%	3133EJ4D8	50,000,000	06/28/2020	12/28/2020	50,045,200	Government Agency
25,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5435%	912796TY5	24,769,547	12/31/2020	12/31/2020	24,974,300	U.S. Treasury Bills
50,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 0.2450%	912828Y2	49,989,576	06/02/2020	1/31/2021	50,038,955	U.S. Treasury FRN
50,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 0.2450%	912828Y2	49,989,523	06/02/2020	1/31/2021	50,038,955	U.S. Treasury FRN
50,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 0.2450%	912828Y2	49,981,541	06/02/2020	1/31/2021	50,038,955	U.S. Treasury FRN
50,000,000	3 Agency Floating Rate Notes, FFCB, 0.1700%	3133EKGH3	49,998,277	05/30/2020	2/9/2021	49,957,931	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 0.4151%	3133EKCA2	50,000,000	06/01/2020	3/1/2021	50,026,827	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 0.1750%	3133EKCCQ7	50,000,000	05/30/2020	3/8/2021	50,018,294	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, 0.1800%	3133EKDM5	15,000,000	03/18/2021	3/18/2021	14,995,721	SOFR Floater - Act/360 - Qtly - Next
50,000,000	3 Agency Floating Rate Notes, FFCB, 0.2500%	3133EKQ58	49,999,919	05/30/2020	3/18/2021	50,004,241	Government Agency
50,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 0.2690%	9128286Q8	50,001,298	06/02/2020	4/30/2021	50,053,242	U.S. Treasury FRN
50,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 0.2690%	9128286Q8	49,999,427	06/02/2020	4/30/2021	50,053,242	U.S. Treasury FRN
150,000,000	SOFR Floating Rate Notes, FNMA, 0.2900%	3135G02Y8	150,000,000	07/06/2021	7/6/2021	150,152,457	SOFR Floater - Act/360 - Qtly - Next
100,000,000	SOFR Floating Rate Notes, FHLB, 0.3300%	3130AJHP7	100,000,000	07/14/2021	7/14/2021	100,131,392	SOFR Floater - Act/360 - Qtly - Next
50,000,000	SOFR Floating Rate Notes, FFCB, 0.2500%	3133EK2R6	50,000,000	10/15/2021	10/15/2021	49,973,300	SOFR Floater - Act/360 - Qtly - Next
45,000,000	SOFR Floating Rate Notes, FFCB, 0.2700%	3133EK4H6	45,000,000	10/28/2021	10/28/2021	44,985,659	SOFR Floater - Act/360 - Qtly - Next
50,000,000	3 Agency Floating Rate Notes, FFCB, 0.2900%	3133EK4U7	50,000,000	05/30/2020	10/29/2021	49,990,566	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 0.3100%	3133EK5U6	50,000,000	05/30/2020	11/8/2021	49,912,673	Government Agency
30,000,000	3 Agency Floating Rate Notes, FFCB, 0.3100%	3133EK5U6	30,000,000	05/30/2020	11/8/2021	29,947,604	Government Agency
40,000,000	3 Agency Floating Rate Notes, FFCB, 0.3100%	3133EK5U6	40,000,000	05/30/2020	11/8/2021	39,930,138	Government Agency
47,000,000	SOFR Floating Rate Notes, FFCB, 0.2500%	3133EK7M2	47,000,000	11/18/2021	11/18/2021	46,966,079	SOFR Floater - Act/360 - Qtly - Next
150,000,000	3 Agency Floating Rate Notes, FFCB, 0.2900%	3133ELDB7	149,977,082	05/30/2020	12/13/2021	149,942,421	Government Agency

## Washington State Local Government Investment Pool

as of 05/29/2020

## Settlement Date Basis

Par	Description	CUSIP	Amortized Value	Effective Maturity	Final Maturity	Fair Value	Category
100,000,000	4 Agency Variable Rate Notes, FFCB, 0.2800%	3133EJ2Q1	99,854,458	06/02/2020	12/13/2021	99,891,756	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 0.2500%	3133ELFU3	50,000,000	05/30/2020	1/3/2022	50,057,345	Government Agency
100,000,000	4 Agency Variable Rate Notes, FFCB, 0.3900%	3133ELFT6	100,000,000	06/02/2020	1/3/2022	99,968,231	Government Agency
100,000,000	SOFR Floating Rate Notes, FNMA, 0.4200%	3135G03M3	100,000,000	01/20/2022	1/20/2022	100,311,980	SOFR Floater - Act/360 - Qtly - Next
100,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 0.2840%	912828Z45	100,000,000	06/02/2020	1/31/2022	100,112,309	U.S. Treasury FRN
300,000,000	3 Agency Floating Rate Notes, FFCB, 0.1950%	3133ELKY9	299,980,421	05/30/2020	2/3/2022	299,974,641	Government Agency
150,000,000	3 Agency Floating Rate Notes, FFCB, 0.3800%	3133ELYN8	149,974,388	05/30/2020	2/7/2022	150,051,998	Government Agency
44,000,000	SOFR Floating Rate Notes, FHLB, 0.1750%	3130AJ5K1	44,000,000	02/10/2022	2/10/2022	43,941,413	SOFR Floater - Act/360 - Qtly - Next
33,000,000	SOFR Floating Rate Notes, FFCB, 0.1900%	3133ELMT8	33,000,000	02/11/2022	2/11/2022	32,923,932	SOFR Floater - Act/360 - Qtly - Next
130,000,000	SOFR Floating Rate Notes, FHLB, 0.1800%	3130AJC49	130,000,000	02/28/2022	2/28/2022	129,826,592	SOFR Floater - Act/360 - Qtly - Next
50,000,000	3 Agency Floating Rate Notes, FFCB, 0.2000%	3133ELRQ9	49,838,478	05/30/2020	3/9/2022	49,919,606	Government Agency
110,300,000	3 Agency Floating Rate Notes, FFCB, 0.4500%	3133EKCY0	110,379,775	05/30/2020	3/14/2022	110,418,361	Government Agency
150,000,000	3 Agency Floating Rate Notes, FFCB, 0.2800%	3133ELD35	150,000,000	05/30/2020	5/27/2022	149,940,449	Government Agency

Current Assets: 22,589,236,925

<sup>1</sup> WAM: 55 Days<sup>2</sup> WAL: 118 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.