

Washington State Local Government Investment Pool

as of 09/30/2019

Settlement Date Basis

Par	Description	CUSIP	Amortized Value	Effective Maturity	Final Maturity	Fair Value	Category
300,000,000	Repurchase Agreements, Cantor Fitzgerald, 2.2500%	523-37114	300,000,000	10/01/2019	10/1/2019	300,000,000	Repurchase Agreement
550,000,000	Repurchase Agreements, Jefferies and Company, Inc., 2.3000%	523-37115	550,000,000	10/01/2019	10/1/2019	550,000,000	Repurchase Agreement
100,000,000	Repurchase Agreements, Jefferies and Company, Inc., 2.2500%	523-37117	100,000,000	10/01/2019	10/1/2019	100,000,000	Repurchase Agreement
50,000,000	Supra - Discount Notes, IADB, 2.4600%	45818KML3	49,996,583	10/02/2019	10/2/2019	49,997,389	Supranational
250,000,000	Term Repurchase Agreements, Cantor Fitzgerald, 2.0500%	523-37094	250,000,000	10/02/2019	10/2/2019	250,000,000	Repurchase Agreement
100,000,000	Supra - Discount Notes, IFC, 2.2000%	459516MN7	99,981,667	10/04/2019	10/4/2019	99,984,333	Supranational
25,000,000	U.S. Treasury Bills, U.S. Treasury, 2.5830%	912796RF8	24,983,856	10/10/2019	10/10/2019	24,988,953	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.3930%	912796RF8	49,970,088	10/10/2019	10/10/2019	49,977,906	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.3950%	912796RF8	49,970,062	10/10/2019	10/10/2019	49,977,906	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 2.3940%	912796RF8	99,940,150	10/10/2019	10/10/2019	99,955,812	U.S. Treasury Bills
50,000,000	Supra - Bullets, IADB, 1.2500%	4581X0CR7	49,969,035	10/15/2019	10/15/2019	49,979,128	Supranational
300,000,000	Term Repurchase Agreements, Jefferies and Company, Inc., 2.0800%	523-37089	300,000,000	10/15/2019	10/15/2019	300,000,000	Repurchase Agreement
200,000,000	Agency Discount Notes, FHLB, 2.1350%	313384NA3	199,822,083	10/16/2019	10/16/2019	199,843,334	Government Agency
300,000,000	Agency Discount Notes, FHLB, 2.1350%	313384NA3	299,733,125	10/16/2019	10/16/2019	299,765,001	Government Agency
300,000,000	Agency Discount Notes, FHLB, 2.1150%	313384NC9	299,700,375	10/18/2019	10/18/2019	299,733,666	Government Agency
200,000,000	Agency Discount Notes, FHLB, 2.0200%	313384NG0	199,764,333	10/22/2019	10/22/2019	199,780,666	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.9200%	3133EHK28	50,000,000	10/01/2019	10/23/2019	49,997,916	Government Agency
100,000,000	Agency Discount Notes, FHLB, 2.0930%	313384NH8	99,872,094	10/23/2019	10/23/2019	99,885,111	Government Agency
200,000,000	Agency Discount Notes, FHLB, 2.0930%	313384NH8	199,744,189	10/23/2019	10/23/2019	199,770,222	Government Agency
200,000,000	Agency Discount Notes, FHLB, 2.0930%	313384NH8	199,744,189	10/23/2019	10/23/2019	199,770,222	Government Agency
200,000,000	Agency Discount Notes, FHLB, 2.0990%	313384NK1	199,720,133	10/25/2019	10/25/2019	199,749,334	Government Agency
33,000,000	3 Agency Floating Rate Notes, FFCB, 1.8450%	3133EH4U4	33,000,000	10/01/2019	10/28/2019	32,999,116	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
200,000,000	Agency Discount Notes, FHLB, 2.0200%	313384NN5	199,697,000	10/28/2019	10/28/2019	199,718,000	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 2.0700%	3133EJQR3	49,999,617	10/01/2019	10/29/2019	50,007,313	Government Agency
100,000,000	U.S. Treasury Bills, U.S. Treasury, 2.0050%	912796WB1	99,844,056	10/29/2019	10/29/2019	99,854,750	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 2.0000%	912796WB1	99,844,445	10/29/2019	10/29/2019	99,854,750	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 2.0000%	912796WB1	99,844,445	10/29/2019	10/29/2019	99,854,750	U.S. Treasury Bills
50,000,000	SOFR Floating Rate Notes, FNMA, 1.8900%	3135G0U68	50,000,000	10/30/2019	10/30/2019	50,003,719	SOFR Floater - Actual/360 - quarterl
50,000,000	U.S. Treasury Coupons, U.S. Treasury, 1.5000%	912828F62	49,951,388	10/31/2019	10/31/2019	49,975,500	U.S. Treasury
50,000,000	U.S. Treasury Coupons, U.S. Treasury, 1.5000%	912828F62	49,954,449	10/31/2019	10/31/2019	49,975,500	U.S. Treasury
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.3930%	912796SQ3	49,900,292	10/31/2019	10/31/2019	49,926,563	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.3930%	912796SQ3	49,900,292	10/31/2019	10/31/2019	49,926,563	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.3900%	912796SQ3	49,900,417	10/31/2019	10/31/2019	49,926,563	U.S. Treasury Bills

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100,000,000	Agency Discount Notes, FHLB, 1.9900%	313384NR6	99,834,167	10/31/2019	10/31/2019	99,843,333	Government Agency
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.9860%	912796WC9	99,806,917	11/05/2019	11/5/2019	99,828,565	U.S. Treasury Bills
300,000,000	Agency Discount Notes, FHLB, 2.0200%	313384NX3	299,394,000	11/06/2019	11/6/2019	299,436,000	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.6450%	912796RM3	49,864,076	11/07/2019	11/7/2019	49,911,611	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.3850%	912796RM3	49,877,438	11/07/2019	11/7/2019	49,911,611	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.3850%	912796RM3	49,877,438	11/07/2019	11/7/2019	49,911,611	U.S. Treasury Bills
200,000,000	Agency Discount Notes, FHLB, 2.0000%	313384PE3	199,522,222	11/13/2019	11/13/2019	199,550,888	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.3580%	912796SS9	49,855,900	11/14/2019	11/14/2019	49,891,207	U.S. Treasury Bills
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.9200%	3133EHR96	50,000,000	10/01/2019	11/15/2019	49,995,861	Government Agency
24,000,000	Agency Discount Notes, FHLB, 2.3730%	313384PG8	23,928,810	11/15/2019	11/15/2019	23,943,600	Government Agency
24,000,000	Agency Discount Notes, FHLB, 2.3730%	313384PG8	23,928,810	11/15/2019	11/15/2019	23,943,600	Government Agency
24,000,000	Agency Discount Notes, FHLB, 2.3730%	313384PG8	23,928,810	11/15/2019	11/15/2019	23,943,600	Government Agency
50,000,000	Agency Discount Notes, FHLB, 2.3630%	313384PM5	49,835,903	11/20/2019	11/20/2019	49,869,445	Government Agency
50,000,000	Agency Discount Notes, FHLB, 2.3630%	313384PM5	49,835,903	11/20/2019	11/20/2019	49,869,445	Government Agency
100,000,000	Agency Discount Notes, FHLB, 1.9500%	313384PM5	99,729,167	11/20/2019	11/20/2019	99,738,889	Government Agency
100,000,000	Agency Discount Notes, FHLB, 1.9500%	313384PM5	99,729,167	11/20/2019	11/20/2019	99,738,889	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.3330%	912796ST7	49,834,746	11/21/2019	11/21/2019	49,872,925	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 2.3380%	912796ST7	99,668,783	11/21/2019	11/21/2019	99,745,850	U.S. Treasury Bills
50,000,000	Agency Discount Notes, FHLB, 2.3400%	313384PU7	49,814,750	11/27/2019	11/27/2019	49,851,167	Government Agency
50,000,000	Agency Discount Notes, FHLB, 2.3400%	313384PU7	49,814,750	11/27/2019	11/27/2019	49,851,167	Government Agency
50,000,000	Agency Discount Notes, FHLB, 2.3400%	313384PU7	49,814,750	11/27/2019	11/27/2019	49,851,167	Government Agency
100,000,000	Supra - Discount Notes, IBRD, 1.9900%	459052PU4	99,684,917	11/27/2019	11/27/2019	99,702,333	Supranational
200,000,000	Agency Discount Notes, FHLB, 1.9680%	313384PU7	199,376,800	11/27/2019	11/27/2019	199,404,666	Government Agency
200,000,000	Agency Discount Notes, FHLB, 1.9680%	313384PU7	199,376,800	11/27/2019	11/27/2019	199,404,666	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.3110%	912796SU4	49,810,626	11/29/2019	11/29/2019	49,851,476	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.3125%	912796SU4	49,810,503	11/29/2019	11/29/2019	49,851,476	U.S. Treasury Bills
100,000,000	Supra - Discount Notes, IFC, 2.0700%	459516PZ7	99,643,500	12/02/2019	12/2/2019	99,677,944	Supranational
50,000,000	4 Agency Variable Rate Notes, FFCB, 2.0219%	3133EHY80	49,999,771	10/04/2019	12/4/2019	50,002,814	Government Agency
150,000,000	Agency Discount Notes, FHLB, 1.9640%	313384QB8	149,476,267	12/04/2019	12/4/2019	149,501,334	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.2550%	912796RN1	49,796,424	12/05/2019	12/5/2019	49,838,839	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 2.2350%	912796RN1	99,596,458	12/05/2019	12/5/2019	99,677,678	U.S. Treasury Bills
50,000,000	3 Agency Floating Rate Notes, FFCB, 2.0900%	3133EJRK7	49,999,029	10/01/2019	12/11/2019	50,020,544	Government Agency
100,000,000	Agency Discount Notes, FHLB, 1.9410%	313384QJ1	99,617,192	12/11/2019	12/11/2019	99,631,194	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.9300%	3133EH2Z5	49,999,466	10/01/2019	12/18/2019	49,992,698	Government Agency

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50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.1210%	912796SX8	49,767,279	12/19/2019	12/19/2019	49,810,702	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.1210%	912796SX8	49,767,279	12/19/2019	12/19/2019	49,810,702	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.1210%	912796SX8	49,767,279	12/19/2019	12/19/2019	49,810,702	U.S. Treasury Bills
60,000,000	Agency Discount Notes, FHLB, 1.9290%	313384QT9	59,742,800	12/20/2019	12/20/2019	59,750,666	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.9350%	3133EH4P5	49,994,694	10/01/2019	12/26/2019	49,993,253	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.0300%	912796SY6	49,757,528	12/26/2019	12/26/2019	49,786,792	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.0300%	912796SY6	49,757,528	12/26/2019	12/26/2019	49,786,792	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.0230%	912796SY6	49,758,364	12/26/2019	12/26/2019	49,786,792	U.S. Treasury Bills
100,000,000	Agency Discount Notes, FHLB, 1.9300%	313384QZ5	99,538,944	12/26/2019	12/26/2019	99,553,278	Government Agency
100,000,000	Agency Discount Notes, FHLB, 1.8800%	313384RA9	99,545,667	12/27/2019	12/27/2019	99,548,083	Government Agency
200,000,000	Agency Discount Notes, FHLB, 1.8800%	313384RA9	199,091,333	12/27/2019	12/27/2019	199,096,166	Government Agency
20,000,000	Certificate of Deposit, UniBank, 2.1500%	523-37116	20,000,000	12/30/2019	12/30/2019	20,000,000	Certificate of Deposit
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.0480%	912796RT8	49,735,467	01/02/2020	1/2/2020	49,766,110	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.0480%	912796RT8	49,735,467	01/02/2020	1/2/2020	49,766,110	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.0470%	912796RT8	49,735,596	01/02/2020	1/2/2020	49,766,110	U.S. Treasury Bills
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.8750%	3133EH5M1	49,999,359	10/01/2019	1/3/2020	49,996,788	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.9500%	3133EH6D0	49,999,315	10/01/2019	1/9/2020	49,992,859	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.0685%	912796TA7	49,712,708	01/09/2020	1/9/2020	49,749,792	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.0680%	912796TA7	49,712,778	01/09/2020	1/9/2020	49,749,792	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.0750%	912796TA7	49,711,805	01/09/2020	1/9/2020	49,749,792	U.S. Treasury Bills
100,000,000	Supra - Discount Notes, IBRD, 2.3400%	459052RQ1	99,343,500	01/10/2020	1/10/2020	99,480,972	Supranational
100,000,000	Supra - Discount Notes, IBRD, 2.3400%	459052RQ1	99,343,500	01/10/2020	1/10/2020	99,480,972	Supranational
59,250,000	Certificate of Deposit - TCD, Office of the State Treasurer, 2.2500%	523-36733	59,250,000	01/10/2020	1/10/2020	59,250,000	Certificate of Deposit - TCD
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.0275%	912796TB5	49,698,691	01/16/2020	1/16/2020	49,734,085	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.0240%	912796TB5	49,699,211	01/16/2020	1/16/2020	49,734,085	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.0230%	912796TB5	49,699,360	01/16/2020	1/16/2020	49,734,085	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.0230%	912796TB5	49,699,360	01/16/2020	1/16/2020	49,734,085	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.0100%	912796TC3	49,681,750	01/23/2020	1/23/2020	49,716,029	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.9810%	912796TC3	49,686,342	01/23/2020	1/23/2020	49,716,029	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.9780%	912796TC3	49,686,817	01/23/2020	1/23/2020	49,716,029	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.9780%	912796TC3	49,686,817	01/23/2020	1/23/2020	49,716,029	U.S. Treasury Bills
40,000,000	Certificate of Deposit, Cathay Bank, 2.2100%	523-36808	40,000,000	01/27/2020	1/27/2020	40,000,000	Certificate of Deposit
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.5270%	912796RY7	49,575,324	01/30/2020	1/30/2020	49,700,861	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.0420%	912796RY7	49,656,831	01/30/2020	1/30/2020	49,700,861	U.S. Treasury Bills

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50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.0430%	912796RY7	49,656,663	01/30/2020	1/30/2020	49,700,861	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.0430%	912796RY7	49,656,663	01/30/2020	1/30/2020	49,700,861	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.0430%	912796RY7	49,656,663	01/30/2020	1/30/2020	49,700,861	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 2.0015%	912796RY7	99,327,274	01/30/2020	1/30/2020	99,401,722	U.S. Treasury Bills
100,000,000	Supra - Discount Notes, IBRD, 2.4000%	459052SM9	99,186,667	01/31/2020	1/31/2020	99,373,056	Supranational
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.9450%	912796TE9	49,654,222	02/06/2020	2/6/2020	49,681,334	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.9450%	912796TE9	49,654,222	02/06/2020	2/6/2020	49,681,334	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.9500%	912796TE9	49,653,333	02/06/2020	2/6/2020	49,681,334	U.S. Treasury Bills
50,000,000	3Agency Floating Rate Notes, FFCB, 2.0800%	3133EJX8	49,998,206	10/01/2019	2/10/2020	50,012,368	Government Agency
50,000,000	4Agency Variable Rate Notes, FFCB, 2.0090%	3133EHQX4	49,998,479	10/10/2019	2/10/2020	49,993,101	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.8980%	912796TF6	49,644,125	02/13/2020	2/13/2020	49,667,188	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.8970%	912796TF6	49,644,312	02/13/2020	2/13/2020	49,667,188	U.S. Treasury Bills
32,000,000	3Agency Floating Rate Notes, FFCB, 1.9500%	3133EJLJ6	31,998,778	10/01/2019	2/18/2020	32,003,518	Government Agency
27,000,000	3Agency Floating Rate Notes, FFCB, 1.9500%	3133EJLJ6	26,998,969	10/01/2019	2/18/2020	27,002,969	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.8290%	912796TG4	49,639,281	02/20/2020	2/20/2020	49,646,972	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.8280%	912796TG4	49,639,478	02/20/2020	2/20/2020	49,646,972	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.8290%	912796TG4	49,639,281	02/20/2020	2/20/2020	49,646,972	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.8400%	912796TG4	49,637,111	02/20/2020	2/20/2020	49,646,972	U.S. Treasury Bills
50,000,000	4Agency Variable Rate Notes, FFCB, 1.9734%	3133EJL98	49,996,749	10/25/2019	2/25/2020	49,987,321	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.8425%	912796SD2	49,618,705	02/27/2020	2/27/2020	49,630,087	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.8410%	912796SD2	99,238,030	02/27/2020	2/27/2020	99,260,174	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.8410%	912796SD2	49,619,015	02/27/2020	2/27/2020	49,630,087	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.8400%	912796TH2	49,601,333	03/05/2020	3/5/2020	49,613,792	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.8380%	912796TH2	49,601,767	03/05/2020	3/5/2020	49,613,792	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.8300%	912796TK5	49,585,708	03/12/2020	3/12/2020	49,594,198	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.8300%	912796TK5	49,585,708	03/12/2020	3/12/2020	49,594,198	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.8270%	912796TK5	49,586,388	03/12/2020	3/12/2020	49,594,198	U.S. Treasury Bills
50,000,000	3Agency Floating Rate Notes, FFCB, 2.0400%	3133EJGC7	49,997,757	10/01/2019	3/13/2020	50,004,396	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	49,562,014	03/19/2020	3/19/2020	49,573,820	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.8710%	912796TL3	49,558,236	03/19/2020	3/19/2020	49,573,820	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.8650%	912796TL3	49,559,653	03/19/2020	3/19/2020	49,573,820	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.8650%	912796TL3	49,559,653	03/19/2020	3/19/2020	49,573,820	U.S. Treasury Bills
50,000,000	3Agency Floating Rate Notes, FFCB, 1.9700%	3133EJQD4	49,998,814	10/01/2019	3/23/2020	50,011,949	Government Agency

Washington State Local Government Investment Pool

as of 09/30/2019

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, 1.8600%	912796SH3	49,542,750	03/26/2020	3/26/2020	49,563,031	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.8600%	912796SH3	49,542,750	03/26/2020	3/26/2020	49,563,031	U.S. Treasury Bills
50,000,000	U.S. Treasury Coupons, U.S. Treasury, 2.2500%	9128284C1	50,035,253	03/31/2020	3/31/2020	50,087,891	U.S. Treasury
25,000,000	4Agency Variable Rate Notes, FFCB, 2.0094%	3133EJLW7	24,998,585	10/23/2019	4/23/2020	24,977,515	Government Agency
27,000,000	4Agency Variable Rate Notes, FFCB, 2.0094%	3133EJLW7	26,998,472	10/23/2019	4/23/2020	26,975,716	Government Agency
50,000,000	4Agency Variable Rate Notes, FFCB, 1.9886%	3133EJXY0	50,000,000	10/27/2019	4/27/2020	49,959,947	Government Agency
50,000,000	3Agency Floating Rate Notes, FFCB, 2.1200%	3133EJNP0	49,999,106	10/01/2019	5/7/2020	50,027,030	Government Agency
50,000,000	Supra - Bullets, IADB, 1.6250%	4581X0CX4	49,909,027	05/12/2020	5/12/2020	49,903,285	Supranational
25,000,000	Supra - Bullets, IADB, 1.6250%	4581X0CX4	24,941,176	05/12/2020	5/12/2020	24,951,643	Supranational
50,000,000	4Agency Variable Rate Notes, FFCB, 1.9825%	3133EJPA1	50,000,000	10/14/2019	5/14/2020	49,962,189	Government Agency
50,000,000	4Agency Variable Rate Notes, FFCB, 1.9935%	3133EJQL6	49,990,441	10/29/2019	5/29/2020	49,950,994	Government Agency
50,000,000	Supra - Discount Notes, IBRD, 2.2800%	459052XP6	49,227,333	06/01/2020	6/1/2020	49,393,389	Supranational
50,000,000	Supra - Discount Notes, IBRD, 2.2800%	459052XP6	49,227,333	06/01/2020	6/1/2020	49,393,389	Supranational
50,000,000	SOFR Floating Rate Notes, FHLB, 1.9300%	3130AFK30	50,000,000	06/10/2020	6/10/2020	50,015,515	SOFR Floater - Actual/360 - quarterl
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.9975%	912796SV2	49,275,906	06/18/2020	6/18/2020	49,360,913	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.9850%	912796SV2	49,280,437	06/18/2020	6/18/2020	49,360,913	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.9860%	912796SV2	49,280,075	06/18/2020	6/18/2020	49,360,913	U.S. Treasury Bills
50,000,000	3Agency Floating Rate Notes, FFCB, 1.9700%	3133EJTD1	50,000,000	10/01/2019	6/29/2020	50,036,437	Government Agency
4,730	IB Bank Deposit, US Bank, 2.0000%	523-14483	4,730	10/01/2019		4,730	Bank Deposits
354,406,201	IB Bank Deposit, Key Bank, 2.0000%	523-16378	354,406,201	10/01/2019		354,406,201	Bank Deposits
121,968,819	NOW accounts, EastWest Bank, 2.0000%	523-18461	121,968,819	10/01/2019		121,968,819	Bank Deposits
166,436,844	IB Bank Deposit, Umpqua Bank, 2.0000%	523-21425	166,436,844	10/01/2019		166,436,844	Bank Deposits
208,158,251	IB Bank Deposit, Washington Federal, 2.0000%	523-25454	208,158,251	10/01/2019		208,158,251	Bank Deposits
94,636,307	IB Bank Deposit, Heritage Bank, 2.0000%	523-27328	94,636,307	10/01/2019		94,636,307	Bank Deposits
155,640,121	IB Bank Deposit, Homestreet Bank, 2.3300%	523-33596	155,640,121	10/01/2019		155,640,121	Bank Deposits
128,467,436	NOW accounts, Opus Bank, 2.5000%	523-34174	128,467,436	10/01/2019		128,467,436	Bank Deposits
460,897,942	IB Bank Deposit, Bank of America, 2.0000%	523-34574	460,897,942	10/01/2019		460,897,942	Bank Deposits
726,090,751	IB Bank Deposit, Wells Fargo, 2.0000%	523-35670	726,090,751	10/01/2019		726,090,751	Bank Deposits
101,023,966	IB Bank Deposit, JP Morgan/Chase, 2.2500%	523-36302	101,023,966	10/01/2019		101,023,966	Bank Deposits
333,936,273	NOW accounts, Columbia Bank, 2.0000%	523-36706	333,936,273	10/01/2019		333,936,273	Bank Deposits
50,000,000	3Agency Floating Rate Notes, FFCB, 2.0500%	3133EJUY3	49,994,036	10/01/2019	7/20/2020	50,033,991	Government Agency
23,000,000	3Agency Floating Rate Notes, FFCB, 2.0500%	3133EJUY3	22,996,243	10/01/2019	7/20/2020	23,015,636	Government Agency
50,000,000	3Agency Floating Rate Notes, FFCB, 1.9400%	3133EJS42	49,997,846	10/01/2019	8/13/2020	50,025,405	Government Agency
50,000,000	3Agency Floating Rate Notes, FFCB, 1.9600%	3133EJXC8	50,000,000	10/01/2019	8/17/2020	50,034,330	Government Agency

Washington State Local Government Investment Pool

as of 09/30/2019

Settlement Date Basis

Par	Description	CUSIP	Amortized Value	Effective Maturity	Final Maturity	Fair Value	Category
50,000,000	4 Agency Variable Rate Notes, FFCB, 2.0670%	3133EJ3G2	49,984,943	10/19/2019	8/19/2020	49,963,433	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 2.0700%	3133EJXX2	49,995,472	10/01/2019	8/27/2020	50,069,091	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.9550%	3133EJYH6	50,000,000	10/01/2019	9/4/2020	50,032,139	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.7330%	912796TJ8	49,169,604	09/10/2020	9/10/2020	49,180,625	U.S. Treasury Bills
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.9600%	3133EJL23	50,000,000	10/01/2019	10/23/2020	50,034,596	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 2.1085%	3133EJ4D8	50,000,000	10/28/2019	12/28/2020	49,935,790	Government Agency
50,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 2.0292%	9128285Y2	49,979,322	10/01/2019	1/31/2021	49,933,232	U.S. Treasury FRN
50,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 2.0292%	9128285Y2	49,979,216	10/01/2019	1/31/2021	49,933,232	U.S. Treasury FRN
50,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 2.0292%	9128285Y2	49,963,383	10/01/2019	1/31/2021	49,933,232	U.S. Treasury FRN
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.9500%	3133EKGH3	49,996,641	10/01/2019	2/9/2021	50,024,010	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 2.0765%	3133EKCA2	50,000,000	10/01/2019	3/1/2021	49,942,604	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.9550%	3133EKCCQ7	50,000,000	10/01/2019	3/8/2021	50,025,373	Government Agency
15,000,000	SOFR Floating Rate Notes, FFCB, 1.9400%	3133EKDM5	15,000,000	03/18/2021	3/18/2021	15,016,257	SOFR Floater - Actual/360 - quarterl
50,000,000	3 Agency Floating Rate Notes, FFCB, 2.0000%	3133EKQ58	49,999,852	10/01/2019	3/18/2021	49,985,430	Government Agency
50,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 2.0532%	9128286Q8	50,002,235	10/01/2019	4/30/2021	49,922,106	U.S. Treasury FRN

Current Assets: 15,854,917,641

¹ WAM: 47 Days² WAL: 79 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.