

## Washington State Local Government Investment Pool

as of 09/30/2020

Settlement Date Basis

Par	Description	CUSIP	Amortized Value	Effective Maturity	Final Maturity	Fair Value	Category
150,000,000	Agency Discount Notes, FHLB, 0.5200%	313384H93	150,000,000	10/01/2020	10/1/2020	150,000,000	Government Agency
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1650%	9127962J7	100,000,000	10/01/2020	10/1/2020	100,000,000	U.S. Treasury Bills
150,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1470%	9127962J7	150,000,000	10/01/2020	10/1/2020	150,000,000	U.S. Treasury Bills
200,000,000	Repurchase Agreements, Cantor Fitzgerald and Co., 0.0800%	523-38732	200,000,000	10/01/2020	10/1/2020	200,000,000	Repurchase Agreement
700,000,000	Repurchase Agreements, Jefferies LLC, 0.0800%	523-38733	700,000,000	10/01/2020	10/1/2020	700,000,000	Repurchase Agreement
400,000,000	Repurchase Agreements, Societe Generale, 0.0800%	523-38734	400,000,000	10/01/2020	10/1/2020	400,000,000	Repurchase Agreement
100,000,000	Repurchase Agreements, Jefferies LLC, 0.0800%	523-38737	100,000,000	10/01/2020	10/1/2020	100,000,000	Repurchase Agreement
100,000,000	3 Agency Floating Rate Notes, FHLB, 0.1400%	3130AJGP8	100,000,000	10/01/2020	10/2/2020	100,000,230	Government Agency
150,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1700%	9127964G1	149,996,458	10/06/2020	10/6/2020	149,998,620	U.S. Treasury Bills
150,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0960%	9127964G1	149,998,000	10/06/2020	10/6/2020	149,998,620	U.S. Treasury Bills
34,000,000	3 Agency Floating Rate Notes, FHLB, 0.1900%	3130AHAP8	34,000,000	10/01/2020	10/7/2020	34,000,580	Government Agency
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1600%	912796TN9	99,996,889	10/08/2020	10/8/2020	99,998,760	U.S. Treasury Bills
150,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1850%	912796TN9	149,994,604	10/08/2020	10/8/2020	149,998,140	U.S. Treasury Bills
150,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1460%	912796TN9	149,995,742	10/08/2020	10/8/2020	149,998,140	U.S. Treasury Bills
150,000,000	U.S. Treasury Bills, U.S. Treasury, 0.2900%	9127962R9	149,983,083	10/15/2020	10/15/2020	149,995,479	U.S. Treasury Bills
150,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1800%	9127962R9	149,989,500	10/15/2020	10/15/2020	149,995,479	U.S. Treasury Bills
150,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1450%	9127962R9	149,991,542	10/15/2020	10/15/2020	149,995,479	U.S. Treasury Bills
45,050,000	U.S. Treasury Bills, U.S. Treasury, 0.0900%	9127964J5	45,047,860	10/20/2020	10/20/2020	45,048,217	U.S. Treasury Bills
250,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1450%	9127962S7	249,978,854	10/22/2020	10/22/2020	249,987,968	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1450%	9127962S7	99,991,542	10/22/2020	10/22/2020	99,995,187	U.S. Treasury Bills
150,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1330%	9127962S7	149,988,363	10/22/2020	10/22/2020	149,992,781	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1600%	9127962S7	49,995,333	10/22/2020	10/22/2020	49,997,594	U.S. Treasury Bills
50,000,000	3 Agency Floating Rate Notes, FFCB, 0.2200%	3133EJL23	50,000,000	10/01/2020	10/23/2020	50,002,137	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
40,000,000	Certificate of Deposit, Cathay Bank, 0.2700%	523-38431	40,000,000	10/26/2020	10/26/2020	40,000,000	Certificate of Deposit
200,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1500%	9127964K2	199,978,333	10/27/2020	10/27/2020	199,988,806	U.S. Treasury Bills
115,005,000	U.S. Treasury Bills, U.S. Treasury, 0.1500%	9127962T5	114,991,583	10/29/2020	10/29/2020	114,996,727	U.S. Treasury Bills
200,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1550%	9127962T5	199,975,889	10/29/2020	10/29/2020	199,985,612	U.S. Treasury Bills
150,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1700%	9127964Q9	149,976,625	11/03/2020	11/3/2020	149,987,282	U.S. Treasury Bills
150,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1000%	9127964Q9	149,986,250	11/03/2020	11/3/2020	149,987,282	U.S. Treasury Bills
24,900,000	U.S. Treasury Bills, U.S. Treasury, 0.1000%	9127964Q9	24,897,717	11/03/2020	11/3/2020	24,897,889	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5650%	912796TP4	49,923,924	11/05/2020	11/5/2020	49,995,747	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5600%	912796TP4	49,924,167	11/05/2020	11/5/2020	49,995,747	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5650%	912796TP4	49,923,924	11/05/2020	11/5/2020	49,995,747	U.S. Treasury Bills

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150,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1300%	912796TP4	149,981,042	11/05/2020	11/5/2020	149,987,240	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1260%	912796TP4	99,987,750	11/05/2020	11/5/2020	99,991,493	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1000%	912796TP4	99,990,278	11/05/2020	11/5/2020	99,991,493	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0930%	912796TP4	99,990,958	11/05/2020	11/5/2020	99,991,493	U.S. Treasury Bills
150,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1800%	9127964R7	149,970,000	11/10/2020	11/10/2020	149,987,084	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1200%	9127964R7	49,993,333	11/10/2020	11/10/2020	49,995,695	U.S. Treasury Bills
150,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1090%	9127964R7	149,981,833	11/10/2020	11/10/2020	149,987,084	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1500%	9127962Z1	99,982,500	11/12/2020	11/12/2020	99,989,354	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1460%	9127962Z1	99,982,967	11/12/2020	11/12/2020	99,989,354	U.S. Treasury Bills
9,350,000	U.S. Treasury Bills, U.S. Treasury, 0.1450%	9127962Z1	9,348,418	11/12/2020	11/12/2020	9,349,005	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1050%	9127962Z1	99,987,750	11/12/2020	11/12/2020	99,989,354	U.S. Treasury Bills
150,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1900%	9127964S5	149,962,792	11/17/2020	11/17/2020	149,982,375	U.S. Treasury Bills
250,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0950%	9127964S5	249,968,993	11/17/2020	11/17/2020	249,970,625	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1570%	9127963A5	99,978,631	11/19/2020	11/19/2020	99,987,750	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1580%	9127963A5	99,978,494	11/19/2020	11/19/2020	99,987,750	U.S. Treasury Bills
150,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1850%	9127964T3	149,958,375	11/24/2020	11/24/2020	149,980,313	U.S. Treasury Bills
200,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1050%	9127964T3	199,968,500	11/24/2020	11/24/2020	199,973,750	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0870%	9127964T3	99,986,950	11/24/2020	11/24/2020	99,986,875	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1625%	9127963B3	99,974,271	11/27/2020	11/27/2020	99,984,958	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1600%	9127963B3	99,974,667	11/27/2020	11/27/2020	99,984,958	U.S. Treasury Bills
150,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1100%	9127963B3	149,973,875	11/27/2020	11/27/2020	149,977,437	U.S. Treasury Bills
200,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1000%	9127963B3	199,968,333	11/27/2020	11/27/2020	199,969,916	U.S. Treasury Bills
150,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1700%	912796TU3	149,955,375	12/03/2020	12/3/2020	149,975,063	U.S. Treasury Bills
28,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1000%	912796TU3	27,995,100	12/03/2020	12/3/2020	27,995,345	U.S. Treasury Bills
56,480,000	U.S. Treasury Bills, U.S. Treasury, 0.1000%	912796TU3	56,470,116	12/03/2020	12/3/2020	56,470,610	U.S. Treasury Bills
150,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1050%	912796TU3	149,972,437	12/03/2020	12/3/2020	149,975,063	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1550%	9127965B1	99,970,722	12/08/2020	12/8/2020	99,973,556	U.S. Treasury Bills
150,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1850%	9127963J6	149,946,042	12/10/2020	12/10/2020	149,972,292	U.S. Treasury Bills
200,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1100%	9127963J6	199,957,222	12/10/2020	12/10/2020	199,963,056	U.S. Treasury Bills
250,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1150%	9127963J6	249,944,098	12/10/2020	12/10/2020	249,953,820	U.S. Treasury Bills
100,000,000	Agency Floating Rate Notes, FHLB, 0.1900%	3130AJQE2	100,000,000	10/01/2020	12/15/2020	100,021,793	Government Agency
150,000,000	Agency Discount Notes, FHLB, 0.5200%	313384T66	149,833,167	12/17/2020	12/17/2020	149,971,125	Government Agency
150,000,000	Supra - Discount Notes, IFC, 0.4500%	459516T67	149,855,625	12/17/2020	12/17/2020	149,971,125	Supranational
150,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1100%	9127963K3	149,964,708	12/17/2020	12/17/2020	149,970,323	U.S. Treasury Bills

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150,000,000	Agency Discount Notes, FHLB, 0.4800%	313384T74	149,844,000	12/18/2020	12/18/2020	149,970,750	Government Agency
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1150%	9127965D7	99,973,806	12/22/2020	12/22/2020	99,980,639	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1150%	9127965D7	99,973,806	12/22/2020	12/22/2020	99,980,639	U.S. Treasury Bills
20,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1150%	9127965D7	19,994,761	12/22/2020	12/22/2020	19,996,128	U.S. Treasury Bills
150,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1730%	9127963L1	149,939,450	12/24/2020	12/24/2020	149,965,001	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1600%	9127963L1	99,962,667	12/24/2020	12/24/2020	99,976,667	U.S. Treasury Bills
150,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1100%	9127963L1	149,961,500	12/24/2020	12/24/2020	149,965,001	U.S. Treasury Bills
200,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1000%	9127963L1	199,953,333	12/24/2020	12/24/2020	199,953,334	U.S. Treasury Bills
50,000,000	4 Agency Variable Rate Notes, FFCB, 0.2098%	3133EJ4D8	50,000,000	10/28/2020	12/28/2020	50,009,628	Government Agency
150,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1350%	9127965F2	149,949,938	12/29/2020	12/29/2020	149,966,625	U.S. Treasury Bills
25,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5435%	912796TY5	24,902,459	12/31/2020	12/31/2020	24,993,839	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1680%	912796TY5	99,957,534	12/31/2020	12/31/2020	99,975,354	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1650%	912796TY5	99,958,292	12/31/2020	12/31/2020	99,975,354	U.S. Treasury Bills
10,000,000	Certificate of Deposit, First Federal Savings & Loan, 0.3600%	523-38364	10,000,000	01/04/2021	1/4/2021	10,000,000	Certificate of Deposit
250,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1100%	912796A58	249,926,666	01/05/2021	1/5/2021	249,936,668	U.S. Treasury Bills
58,095,000	U.S. Treasury Bills, U.S. Treasury, 0.1000%	912796A58	58,079,508	01/05/2021	1/5/2021	58,080,283	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1575%	9127963T4	99,957,125	01/07/2021	1/7/2021	99,973,799	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1610%	9127963T4	99,956,172	01/07/2021	1/7/2021	99,973,799	U.S. Treasury Bills
200,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1200%	9127963T4	199,934,667	01/07/2021	1/7/2021	199,947,598	U.S. Treasury Bills
58,000,000	Certificate of Deposit - TCD, Office of the State Treasurer, 0.3200%	523-38382	58,000,000	01/11/2021	1/11/2021	58,000,000	Certificate of Deposit - TCD
200,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1100%	912796A66	199,937,055	01/12/2021	1/12/2021	199,957,084	U.S. Treasury Bills
200,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1200%	912796A74	199,926,667	01/19/2021	1/19/2021	199,935,834	U.S. Treasury Bills
200,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1150%	912796A82	199,925,251	01/26/2021	1/26/2021	199,918,750	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1300%	912796UC1	99,957,028	01/28/2021	1/28/2021	99,966,531	U.S. Treasury Bills
15,875,000	U.S. Treasury Bills, U.S. Treasury, 0.1300%	912796UC1	15,868,178	01/28/2021	1/28/2021	15,869,687	U.S. Treasury Bills
50,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 0.2150%	9128285Y2	49,994,830	10/06/2020	1/31/2021	50,016,073	U.S. Treasury FRN
50,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 0.2150%	9128285Y2	49,994,804	10/06/2020	1/31/2021	50,016,073	U.S. Treasury FRN
50,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 0.2150%	9128285Y2	49,990,846	10/06/2020	1/31/2021	50,016,073	U.S. Treasury FRN
250,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1050%	9127963W7	249,908,126	02/04/2021	2/4/2021	249,910,313	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1050%	9127963W7	99,963,250	02/04/2021	2/4/2021	99,964,125	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1151%	9127963W7	99,959,715	02/04/2021	2/4/2021	99,964,125	U.S. Treasury Bills
50,000,000	3 Agency Floating Rate Notes, FFCB, 0.2100%	3133EKGH3	49,999,115	10/01/2020	2/9/2021	50,010,147	Government Agency
200,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1200%	9127964C0	199,911,333	02/11/2021	2/11/2021	199,922,416	U.S. Treasury Bills
229,900,000	U.S. Treasury Bills, U.S. Treasury, 0.1200%	912796B81	229,794,247	02/16/2021	2/16/2021	229,807,465	U.S. Treasury Bills

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150,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1150%	9127964D8	149,932,917	02/18/2021	2/18/2021	149,941,667	U.S. Treasury Bills
150,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1100%	912796B99	149,933,542	02/23/2021	2/23/2021	149,939,583	U.S. Treasury Bills
200,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1200%	912796XE4	199,901,999	02/25/2021	2/25/2021	199,917,312	U.S. Treasury Bills
50,000,000	4 Agency Variable Rate Notes, FFCB, 0.2001%	3133EKCA2	50,000,000	10/01/2020	3/1/2021	50,011,923	Government Agency
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1150%	9127964F3	99,950,805	03/04/2021	3/4/2021	99,957,222	U.S. Treasury Bills
50,000,000	3 Agency Floating Rate Notes, FFCB, 0.2150%	3133EKCCQ7	50,000,000	10/01/2020	3/8/2021	50,013,343	Government Agency
150,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1250%	9127964M8	149,916,146	03/11/2021	3/11/2021	149,931,240	U.S. Treasury Bills
45,000,000	Certificate of Deposit, East West Bank, 0.8500%	523-37949	45,000,000	03/17/2021	3/17/2021	45,000,000	Certificate of Deposit
15,000,000	3 Agency Floating Rate Notes, FFCB, 0.1900%	3133EKDM5	15,000,000	10/01/2020	3/18/2021	15,006,473	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 0.2500%	3133EKQ58	49,999,953	10/01/2020	3/18/2021	50,030,062	Government Agency
150,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1200%	9127964N6	149,916,000	03/18/2021	3/18/2021	149,926,500	U.S. Treasury Bills
80,410,000	U.S. Treasury Bills, U.S. Treasury, 0.1050%	9127962F5	80,368,958	03/25/2021	3/25/2021	80,367,980	U.S. Treasury Bills
50,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 0.2390%	9128286Q8	50,000,817	10/06/2020	4/30/2021	50,038,673	U.S. Treasury FRN
50,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 0.2390%	9128286Q8	49,999,639	10/06/2020	4/30/2021	50,038,673	U.S. Treasury FRN
4,764	IB Bank Deposit, U.S. Bank National Association, 0.0100%	523-14483	4,764	10/01/2020		4,764	Bank Deposits
967,958,595	IB Bank Deposit, KeyBank National Association, 0.2500%	523-16378	967,958,595	10/01/2020		967,958,595	Bank Deposits
111,335,369	NOW accounts, East West Bank, 0.2500%	523-18461	111,335,369	10/01/2020		111,335,369	Bank Deposits
67,833,175	IB Bank Deposit, Umpqua Bank, 0.2500%	523-21425	67,833,175	10/01/2020		67,833,175	Bank Deposits
210,457,938	IB Bank Deposit, Washington Federal, N.A., 0.2500%	523-25454	210,457,938	10/01/2020		210,457,938	Bank Deposits
95,681,822	IB Bank Deposit, Heritage Bank, 0.2500%	523-27328	95,681,822	10/01/2020		95,681,822	Bank Deposits
248,844,859	IB Bank Deposit, HomeStreet Bank, 0.2800%	523-33596	248,844,859	10/01/2020		248,844,859	Bank Deposits
465,959,698	IB Bank Deposit, Bank of America, N.A., 0.2400%	523-34574	465,959,698	10/01/2020		465,959,698	Bank Deposits
79,302,759	IB Bank Deposit, Wells Fargo, 0.2500%	523-35670	79,302,759	10/01/2020		79,302,759	Bank Deposits
102,112,857	IB Bank Deposit, JP Morgan Chase Bank, N.A., 0.1997%	523-36302	102,112,857	10/01/2020		102,112,857	Bank Deposits
399,999,060	NOW accounts, Columbia State Bank, 0.2500%	523-36706	399,999,060	10/01/2020		399,999,060	Bank Deposits
145,535,346	NOW accounts, Pacific Premier Bank, 0.2800%	523-38602	145,535,346	10/01/2020		145,535,346	Bank Deposits
150,000,000	3 Agency Floating Rate Notes, FNMA, 0.3000%	3135G02Y8	150,000,000	10/01/2020	7/6/2021	150,220,422	Government Agency
100,000,000	3 Agency Floating Rate Notes, FHLB, 0.3400%	3130AJHP7	100,000,000	10/01/2020	7/14/2021	100,183,682	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 0.2600%	3133EK2R6	50,000,000	10/01/2020	10/15/2021	50,071,822	Government Agency
150,000,000	3 Agency Floating Rate Notes, FFCB, 0.0709%	3133EL7M0	150,000,000	10/01/2020	10/15/2021	150,002,453	Government Agency
45,000,000	3 Agency Floating Rate Notes, FFCB, 0.2800%	3133EK4H6	45,000,000	10/01/2020	10/28/2021	45,076,020	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 0.2900%	3133EK4U7	50,000,000	10/01/2020	10/29/2021	50,072,868	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 0.3100%	3133EK5U6	50,000,000	10/01/2020	11/8/2021	50,085,390	Government Agency
30,000,000	3 Agency Floating Rate Notes, FFCB, 0.3100%	3133EK5U6	30,000,000	10/01/2020	11/8/2021	30,051,234	Government Agency

## Washington State Local Government Investment Pool

as of 09/30/2020

## Settlement Date Basis

Par	Description	CUSIP	Amortized Value	Effective Maturity	Final Maturity	Fair Value	Category
40,000,000	3 Agency Floating Rate Notes, FFCB, 0.3100%	3133EK5U6	40,000,000	10/01/2020	11/8/2021	40,068,312	Government Agency
47,000,000	3 Agency Floating Rate Notes, FFCB, 0.2600%	3133EK7M2	47,000,000	10/01/2020	11/18/2021	47,071,762	Government Agency
150,000,000	3 Agency Floating Rate Notes, FFCB, 0.2900%	3133ELDB7	149,982,139	10/01/2020	12/13/2021	150,232,370	Government Agency
100,000,000	4 Agency Variable Rate Notes, FFCB, 0.2500%	3133EJ2Q1	99,886,570	10/06/2020	12/13/2021	100,094,390	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 0.2900%	3133ELFU3	50,000,000	10/01/2020	1/3/2022	50,075,273	Government Agency
100,000,000	4 Agency Variable Rate Notes, FFCB, 0.3600%	3133ELFT6	100,000,000	10/06/2020	1/3/2022	100,236,318	Government Agency
100,000,000	3 Agency Floating Rate Notes, FNMA, 0.4300%	3135G03M3	100,000,000	10/01/2020	1/20/2022	100,405,212	Government Agency
100,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 0.2540%	912828Z45	100,000,000	10/06/2020	1/31/2022	100,163,433	U.S. Treasury FRN
50,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 0.2540%	912828Z45	50,068,208	10/06/2020	1/31/2022	50,081,717	U.S. Treasury FRN
50,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 0.2540%	912828Z45	50,070,236	10/06/2020	1/31/2022	50,081,717	U.S. Treasury FRN
300,000,000	3 Agency Floating Rate Notes, FFCB, 0.1950%	3133ELKY9	299,984,375	10/01/2020	2/3/2022	300,104,106	Government Agency
150,000,000	3 Agency Floating Rate Notes, FFCB, 0.3800%	3133ELYN8	149,979,527	10/01/2020	2/7/2022	150,427,904	Government Agency
44,000,000	3 Agency Floating Rate Notes, FHLB, 0.1850%	3130AJ5K1	44,000,000	10/01/2020	2/10/2022	44,032,164	Government Agency
33,000,000	3 Agency Floating Rate Notes, FFCB, 0.2000%	3133ELMT8	33,000,000	10/01/2020	2/11/2022	33,029,574	Government Agency
130,000,000	3 Agency Floating Rate Notes, FHLB, 0.1900%	3130AJC49	130,000,000	10/01/2020	2/28/2022	130,105,248	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 0.2000%	3133ELRQ9	49,869,386	10/01/2020	3/9/2022	50,018,593	Government Agency
40,000,000	3 Agency Floating Rate Notes, FFCB, 0.0708%	3133EL6Q2	40,000,000	10/01/2020	3/10/2022	40,007,110	Government Agency
110,300,000	3 Agency Floating Rate Notes, FFCB, 0.4500%	3133EKCY0	110,364,627	10/01/2020	3/14/2022	110,746,745	Government Agency
50,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 0.2140%	912828ZK9	50,038,327	10/06/2020	4/30/2022	50,048,722	U.S. Treasury FRN
50,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 0.2140%	912828ZK9	50,048,722	10/06/2020	4/30/2022	50,048,722	U.S. Treasury FRN
100,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 0.2140%	912828ZK9	100,092,648	10/06/2020	4/30/2022	100,097,443	U.S. Treasury FRN
50,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 0.2140%	912828ZK9	50,047,123	10/06/2020	4/30/2022	50,048,722	U.S. Treasury FRN
50,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 0.2140%	912828ZK9	50,050,324	10/06/2020	4/30/2022	50,048,722	U.S. Treasury FRN
150,000,000	3 Agency Floating Rate Notes, FFCB, 0.2800%	3133ELD35	150,000,000	10/01/2020	5/27/2022	150,237,026	Government Agency
65,000,000	3 Agency Floating Rate Notes, FFCB, 0.2600%	3133ELU28	65,000,000	10/01/2020	7/14/2022	65,131,578	Government Agency
150,000,000	3 Agency Floating Rate Notes, FFCB, 0.2900%	3133ELU69	150,000,000	10/01/2020	7/15/2022	150,265,379	Government Agency

**Washington State Local Government Investment Pool**

**as of 09/30/2020**

**Settlement Date Basis**

Par	Description	CUSIP	Amortized Value	Effective Maturity	Final Maturity	Fair Value	Category
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Current Assets: 20,224,391,243

<sup>1</sup> WAM: 42 Days

<sup>2</sup> WAL: 116 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.