

**Washington State Local Government Investment Pool**  
**as of 06/30/2020**  
**Settlement Date Basis**

Par	Description	CUSIP	Amortized Value	Effective Maturity	Final Maturity	Fair Value	Category
750,000,000	Repurchase Agreements, Jefferies and Company, Inc., 0.1000%	523-38345	750,000,000	07/01/2020	7/1/2020	750,000,000	Repurchase Agreement
600,000,000	Repurchase Agreements, Daiwa Capital Markets, 0.1000%	523-38346	600,000,000	07/01/2020	7/1/2020	600,000,000	Repurchase Agreement
200,000,000	Repurchase Agreements, Cantor Fitzgerald, 0.0900%	523-38347	200,000,000	07/01/2020	7/1/2020	200,000,000	Repurchase Agreement
75,000,000	Repurchase Agreements, Societe Generale, 0.1000%	523-38348	75,000,000	07/01/2020	7/1/2020	75,000,000	Repurchase Agreement
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5500%	912796UB3	99,995,694	07/02/2020	7/2/2020	99,999,743	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5600%	912796UB3	99,995,667	07/02/2020	7/2/2020	99,999,743	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5430%	912796UB3	99,995,714	07/02/2020	7/2/2020	99,999,743	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5480%	912796UB3	99,995,700	07/02/2020	7/2/2020	99,999,743	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	99,998,083	07/07/2020	7/7/2020	99,998,021	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1150%	9127963C1	99,998,083	07/07/2020	7/7/2020	99,998,021	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5320%	912796WW5	99,965,956	07/09/2020	7/9/2020	99,997,444	U.S. Treasury Bills
150,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1250%	912796WW5	149,995,833	07/09/2020	7/9/2020	149,996,166	U.S. Treasury Bills
150,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1200%	912796WW5	149,996,000	07/09/2020	7/9/2020	149,996,166	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	99,996,028	07/14/2020	7/14/2020	99,996,028	U.S. Treasury Bills
250,000,000	U.S. Treasury Bills, U.S. Treasury, 0.2800%	912796SZ3	249,970,833	07/16/2020	7/16/2020	249,986,718	U.S. Treasury Bills
50,000,000	3Agency Floating Rate Notes, FFCB, 0.3000%	3133EJUY3	49,999,613	07/01/2020	7/20/2020	50,003,956	Government Agency
23,000,000	3Agency Floating Rate Notes, FFCB, 0.3000%	3133EJUY3	22,999,756	07/01/2020	7/20/2020	23,001,820	Government Agency
200,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1050%	9127963F4	199,988,334	07/21/2020	7/21/2020	199,986,944	U.S. Treasury Bills
150,000,000	U.S. Treasury Bills, U.S. Treasury, 0.9050%	912796WX3	149,917,042	07/23/2020	7/23/2020	149,988,771	U.S. Treasury Bills
150,000,000	U.S. Treasury Bills, U.S. Treasury, 0.8950%	912796WX3	149,917,958	07/23/2020	7/23/2020	149,988,771	U.S. Treasury Bills
300,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1250%	912796WX3	299,977,083	07/23/2020	7/23/2020	299,977,542	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1300%	912796WX3	99,992,056	07/23/2020	7/23/2020	99,992,514	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1050%	912796WX3	99,993,583	07/23/2020	7/23/2020	99,992,514	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	149,982,000	07/28/2020	7/28/2020	149,985,093	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1610%	9127963G2	99,987,925	07/28/2020	7/28/2020	99,990,062	U.S. Treasury Bills
150,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1570%	9127963G2	149,982,338	07/28/2020	7/28/2020	149,985,093	U.S. Treasury Bills
400,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1350%	9127963G2	399,959,500	07/28/2020	7/28/2020	399,960,248	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5325%	912796WY1	99,876,549	07/30/2020	7/30/2020	99,989,528	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5130%	912796WY1	99,878,119	07/30/2020	7/30/2020	99,989,528	U.S. Treasury Bills
150,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1280%	912796WY1	149,984,533	07/30/2020	7/30/2020	149,984,292	U.S. Treasury Bills
150,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1200%	912796WY1	149,985,500	07/30/2020	7/30/2020	149,984,292	U.S. Treasury Bills

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Par	Description	CUSIP	Amortized Value	Effective Maturity	Final Maturity	Fair Value	Category
500,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1050%	9127963M9	499,950,416	08/04/2020	8/4/2020	499,936,250	U.S. Treasury Bills
400,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1450%	9127963M9	399,945,221	08/04/2020	8/4/2020	399,949,000	U.S. Treasury Bills
139,260,000	U.S. Treasury Bills, U.S. Treasury, 1.5200%	912796WZ8	139,048,325	08/06/2020	8/6/2020	139,243,289	U.S. Treasury Bills
10,740,000	U.S. Treasury Bills, U.S. Treasury, 1.5200%	912796WZ8	10,723,675	08/06/2020	8/6/2020	10,738,711	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5230%	912796WZ8	99,847,700	08/06/2020	8/6/2020	99,988,000	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1800%	912796WZ8	99,982,000	08/06/2020	8/6/2020	99,988,000	U.S. Treasury Bills
134,040,000	U.S. Treasury Bills, U.S. Treasury, 0.1100%	912796WZ8	134,025,255	08/06/2020	8/6/2020	134,023,915	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1580%	9127963N7	99,982,005	08/11/2020	8/11/2020	99,985,194	U.S. Treasury Bills
50,000,000	3Agency Floating Rate Notes, FFCB, 0.1900%	3133EJS42	49,999,708	07/01/2020	8/13/2020	50,000,412	Government Agency
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1750%	912796TD1	99,979,097	08/13/2020	8/13/2020	99,983,875	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1260%	912796TD1	99,984,950	08/13/2020	8/13/2020	99,983,875	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1250%	912796TD1	99,985,070	08/13/2020	8/13/2020	99,983,875	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1250%	912796TD1	99,985,070	08/13/2020	8/13/2020	99,983,875	U.S. Treasury Bills
50,000,000	3Agency Floating Rate Notes, FFCB, 0.2100%	3133EJXC8	50,000,000	07/01/2020	8/17/2020	50,001,655	Government Agency
138,260,000	U.S. Treasury Bills, U.S. Treasury, 0.1150%	9127963P2	138,238,800	08/18/2020	8/18/2020	138,234,653	U.S. Treasury Bills
50,000,000	4Agency Variable Rate Notes, FFCB, 0.2039%	3133EJ3G2	49,997,716	07/19/2020	8/19/2020	49,999,629	Government Agency
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5120%	912796XF1	99,790,000	08/20/2020	8/20/2020	99,981,944	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1300%	912796XF1	99,981,945	08/20/2020	8/20/2020	99,981,944	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1275%	912796XF1	99,982,292	08/20/2020	8/20/2020	99,981,944	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1225%	912796XF1	99,982,986	08/20/2020	8/20/2020	99,981,944	U.S. Treasury Bills
150,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1300%	9127963Q0	149,970,209	08/25/2020	8/25/2020	149,967,917	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1330%	9127963Q0	99,979,680	08/25/2020	8/25/2020	99,978,611	U.S. Treasury Bills
50,000,000	3Agency Floating Rate Notes, FFCB, 0.3200%	3133EJXX2	49,999,220	07/01/2020	8/27/2020	50,013,201	Government Agency
102,585,000	U.S. Treasury Bills, U.S. Treasury, 1.4400%	912796XG9	102,351,106	08/27/2020	8/27/2020	102,562,260	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.2550%	912796XG9	99,801,292	08/27/2020	8/27/2020	99,977,833	U.S. Treasury Bills
150,000,000	U.S. Treasury Bills, U.S. Treasury, 1.2510%	912796XG9	149,702,888	08/27/2020	8/27/2020	149,966,750	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1330%	912796XG9	99,978,942	08/27/2020	8/27/2020	99,977,833	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1350%	912796XG9	99,978,625	08/27/2020	8/27/2020	99,977,833	U.S. Treasury Bills
150,000,000	Agency Discount Notes, FHLB, 1.3200%	313384D71	149,681,002	08/28/2020	8/28/2020	149,963,750	Government Agency
150,000,000	U.S. Treasury Bills, U.S. Treasury, 1.2500%	912796XH7	149,666,667	09/03/2020	9/3/2020	149,962,001	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.0100%	912796XH7	99,820,444	09/03/2020	9/3/2020	99,974,667	U.S. Treasury Bills
200,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1300%	912796XH7	199,953,778	09/03/2020	9/3/2020	199,949,334	U.S. Treasury Bills
150,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1500%	912796XH7	149,960,000	09/03/2020	9/3/2020	149,962,001	U.S. Treasury Bills
50,000,000	3Agency Floating Rate Notes, FFCB, 0.2050%	3133EJYH6	50,000,000	07/01/2020	9/4/2020	50,002,783	Government Agency

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150,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1500%	9127963X5	149,956,875	09/08/2020	9/8/2020	149,962,625	U.S. Treasury Bills
200,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1400%	9127963X5	199,946,334	09/08/2020	9/8/2020	199,950,166	U.S. Treasury Bills
100,000,000	Agency Discount Notes, FHLB, 0.4400%	313384F38	99,914,446	09/09/2020	9/9/2020	99,972,778	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.7330%	912796TJ8	49,829,107	09/10/2020	9/10/2020	49,986,688	U.S. Treasury Bills
100,000,000	Supra - Discount Notes, IFC, 0.5200%	459516F47	99,897,445	09/10/2020	9/10/2020	99,972,389	Supranational
150,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1450%	912796TJ8	149,957,104	09/10/2020	9/10/2020	149,960,063	U.S. Treasury Bills
150,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1700%	912796TJ8	149,949,709	09/10/2020	9/10/2020	149,960,063	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1560%	9127963Y3	99,967,067	09/15/2020	9/15/2020	99,970,444	U.S. Treasury Bills
150,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1650%	9127963Y3	149,947,750	09/15/2020	9/15/2020	149,955,666	U.S. Treasury Bills
150,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1650%	9127963Y3	149,947,750	09/15/2020	9/15/2020	149,955,666	U.S. Treasury Bills
200,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1400%	9127962G3	199,939,333	09/17/2020	9/17/2020	199,937,166	U.S. Treasury Bills
150,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1775%	9127962G3	149,942,313	09/17/2020	9/17/2020	149,952,875	U.S. Treasury Bills
75,000,000	Supra - Discount Notes, IFC, 0.6000%	459516G79	74,897,500	09/21/2020	9/21/2020	74,976,083	Supranational
100,000,000	Supra - Discount Notes, IBRD, 0.5100%	459052G83	99,882,417	09/22/2020	9/22/2020	99,967,722	Supranational
150,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1600%	9127963Z0	149,944,667	09/22/2020	9/22/2020	149,954,004	U.S. Treasury Bills
150,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1220%	9127963Z0	149,957,808	09/22/2020	9/22/2020	149,954,004	U.S. Treasury Bills
150,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1250%	9127963Z0	149,956,771	09/22/2020	9/22/2020	149,954,004	U.S. Treasury Bills
150,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1250%	9127963Z0	149,956,771	09/22/2020	9/22/2020	149,954,004	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1315%	9127963Z0	99,969,682	09/22/2020	9/22/2020	99,969,336	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1700%	9127963Z0	99,960,806	09/22/2020	9/22/2020	99,969,336	U.S. Treasury Bills
100,000,000	Supra - Discount Notes, IADB, 0.6500%	45818KG97	99,848,333	09/23/2020	9/23/2020	99,967,333	Supranational
150,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1700%	9127962H1	149,939,792	09/24/2020	9/24/2020	149,948,646	U.S. Treasury Bills
150,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1650%	9127962H1	149,941,563	09/24/2020	9/24/2020	149,948,646	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1550%	9127962H1	99,963,402	09/24/2020	9/24/2020	99,965,764	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1550%	9127962H1	49,981,701	09/24/2020	9/24/2020	49,982,882	U.S. Treasury Bills
150,000,000	Agency Discount Notes, FHLB, 0.5200%	313384H93	149,800,667	10/01/2020	10/1/2020	149,942,501	Government Agency
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1650%	9127962J7	99,957,833	10/01/2020	10/1/2020	99,960,389	U.S. Treasury Bills
100,000,000	SOFR Floating Rate Notes, FHLB, 0.1500%	3130AJGP8	100,000,000	10/02/2020	10/2/2020	99,991,010	SOFR Floater - Act/360 - Qtly - N
150,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1700%	9127964G1	149,931,292	10/06/2020	10/6/2020	149,945,438	U.S. Treasury Bills
34,000,000	SOFR Floating Rate Notes, FHLB, 0.2000%	3130AHAP8	34,000,000	10/07/2020	10/7/2020	34,001,303	SOFR Floater - Act/360 - Qtly - N
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1600%	912796TN9	99,956,000	10/08/2020	10/8/2020	99,957,375	U.S. Treasury Bills
150,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1850%	912796TN9	149,923,688	10/08/2020	10/8/2020	149,936,063	U.S. Treasury Bills
150,000,000	U.S. Treasury Bills, U.S. Treasury, 0.2900%	9127962R9	149,871,917	10/15/2020	10/15/2020	149,930,438	U.S. Treasury Bills
150,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1800%	9127962R9	149,920,500	10/15/2020	10/15/2020	149,930,438	U.S. Treasury Bills

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250,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1450%	9127962S7	249,886,215	10/22/2020	10/22/2020	249,874,445	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1450%	9127962S7	99,954,486	10/22/2020	10/22/2020	99,949,778	U.S. Treasury Bills
150,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1330%	9127962S7	149,937,379	10/22/2020	10/22/2020	149,924,667	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1600%	9127962S7	49,974,889	10/22/2020	10/22/2020	49,974,889	U.S. Treasury Bills
50,000,000	3Agency Floating Rate Notes, FFCB, 0.2100%	3133EJL23	50,000,000	07/01/2020	10/23/2020	49,999,929	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	199,901,666	10/27/2020	10/27/2020	199,908,222	U.S. Treasury Bills
115,005,000	U.S. Treasury Bills, U.S. Treasury, 0.1500%	9127962T5	114,947,498	10/29/2020	10/29/2020	114,944,622	U.S. Treasury Bills
150,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1700%	9127964Q9	149,911,458	11/03/2020	11/3/2020	149,908,854	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5650%	912796TP4	49,723,951	11/05/2020	11/5/2020	49,971,778	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5600%	912796TP4	49,724,833	11/05/2020	11/5/2020	49,971,778	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5650%	912796TP4	49,723,951	11/05/2020	11/5/2020	49,971,778	U.S. Treasury Bills
150,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1300%	912796TP4	149,931,209	11/05/2020	11/5/2020	149,915,334	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1260%	912796TP4	99,955,550	11/05/2020	11/5/2020	99,943,556	U.S. Treasury Bills
150,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1800%	9127964R7	149,901,000	11/10/2020	11/10/2020	149,903,750	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1500%	9127962Z1	99,944,167	11/12/2020	11/12/2020	99,941,375	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1460%	9127962Z1	99,945,656	11/12/2020	11/12/2020	99,941,375	U.S. Treasury Bills
150,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1900%	9127964S5	149,889,958	11/17/2020	11/17/2020	149,898,647	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1570%	9127963A5	99,938,509	11/19/2020	11/19/2020	99,936,354	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1580%	9127963A5	99,938,116	11/19/2020	11/19/2020	99,936,354	U.S. Treasury Bills
150,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1850%	9127964T3	149,887,458	11/24/2020	11/24/2020	149,908,751	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1625%	9127963B3	99,932,743	11/27/2020	11/27/2020	99,931,708	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1600%	9127963B3	99,933,778	11/27/2020	11/27/2020	99,931,708	U.S. Treasury Bills
150,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1700%	912796TU3	149,890,209	12/03/2020	12/3/2020	149,899,896	U.S. Treasury Bills
150,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1850%	9127963J6	149,875,125	12/10/2020	12/10/2020	149,892,000	U.S. Treasury Bills
100,000,000	SOFR Floating Rate Notes, FHLB, 0.2000%	3130AJQE2	100,000,000	12/15/2020	12/15/2020	99,998,438	SOFR Floater - Act/360 - Qtly - N
150,000,000	Agency Discount Notes, FHLB, 0.5200%	313384T66	149,633,834	12/17/2020	12/17/2020	149,873,250	Government Agency
150,000,000	Supra - Discount Notes, IFC, 0.4500%	459516T67	149,683,125	12/17/2020	12/17/2020	149,873,250	Supranational
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1880%	9127963K3	99,911,745	12/17/2020	12/17/2020	99,928,997	U.S. Treasury Bills
150,000,000	Agency Discount Notes, FHLB, 0.4800%	313384T74	149,660,000	12/18/2020	12/18/2020	149,872,500	Government Agency
150,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1730%	9127963L1	149,873,133	12/24/2020	12/24/2020	149,879,000	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1600%	9127963L1	99,921,778	12/24/2020	12/24/2020	99,919,333	U.S. Treasury Bills
50,000,000	4Agency Variable Rate Notes, FFCB, 0.2486%	3133EJ4D8	50,000,000	07/28/2020	12/28/2020	50,038,653	Government Agency
25,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5435%	912796TY5	24,803,847	12/31/2020	12/31/2020	24,977,761	U.S. Treasury Bills

**Washington State Local Government Investment Pool**  
**as of 06/30/2020**  
**Settlement Date Basis**

Par	Description	CUSIP	Amortized Value	Effective Maturity	Final Maturity	Fair Value	Category
50,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 0.2651%	9128285Y2	49,990,932	07/07/2020	1/31/2021	50,027,451	U.S. Treasury FRN
50,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 0.2651%	9128285Y2	49,990,886	07/07/2020	1/31/2021	50,027,451	U.S. Treasury FRN
50,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 0.2651%	9128285Y2	49,983,942	07/07/2020	1/31/2021	50,027,451	U.S. Treasury FRN
50,000,000	3Agency Floating Rate Notes, FFCB, 0.2000%	3133EKGH3	49,998,493	07/01/2020	2/9/2021	49,962,958	Government Agency
50,000,000	4Agency Variable Rate Notes, FFCB, 0.2176%	3133EKCA2	50,000,000	07/01/2020	3/1/2021	50,016,051	Government Agency
50,000,000	3Agency Floating Rate Notes, FFCB, 0.2050%	3133EKCC7	50,000,000	07/01/2020	3/8/2021	50,016,442	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, 0.2000%	3133EKDM5	15,000,000	03/18/2021	3/18/2021	14,998,616	SOFR Floater - Act/360 - Qtly - N
50,000,000	3Agency Floating Rate Notes, FFCB, 0.2500%	3133EKQ58	49,999,928	07/01/2020	3/18/2021	50,003,828	Government Agency
50,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 0.2891%	9128286Q8	50,001,174	07/07/2020	4/30/2021	50,045,798	U.S. Treasury FRN
50,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 0.2891%	9128286Q8	49,999,482	07/07/2020	4/30/2021	50,045,798	U.S. Treasury FRN
4,764	IB Bank Deposit, US Bank, 0.0500%	523-14483	4,764	07/01/2020		4,764	Bank Deposits
742,453,857	IB Bank Deposit, Key Bank, 0.2500%	523-16378	742,453,857	07/01/2020		742,453,857	Bank Deposits
126,256,616	NOW accounts, EastWest Bank, 0.2500%	523-18461	126,256,616	07/01/2020		126,256,616	Bank Deposits
67,790,449	IB Bank Deposit, Umpqua Bank, 0.2500%	523-21425	67,790,449	07/01/2020		67,790,449	Bank Deposits
210,325,738	IB Bank Deposit, Washington Federal, 0.2500%	523-25454	210,325,738	07/01/2020		210,325,738	Bank Deposits
95,621,713	IB Bank Deposit, Heritage Bank, 0.2500%	523-27328	95,621,713	07/01/2020		95,621,713	Bank Deposits
248,605,983	IB Bank Deposit, Homestreet Bank, 0.4500%	523-33596	248,605,983	07/01/2020		248,605,983	Bank Deposits
145,314,939	NOW accounts, Opus Bank, 1.1000%	523-34174	145,314,939	07/01/2020		145,314,939	Bank Deposits
465,670,567	IB Bank Deposit, Bank of America, 0.2500%	523-34574	465,670,567	07/01/2020		465,670,567	Bank Deposits
98,238,579	IB Bank Deposit, Wells Fargo, 0.2500%	523-35670	98,238,579	07/01/2020		98,238,579	Bank Deposits
102,061,487	IB Bank Deposit, JP Morgan/Chase, 0.2000%	523-36302	102,061,487	07/01/2020		102,061,487	Bank Deposits
399,747,800	NOW accounts, Columbia Bank, 0.2500%	523-36706	399,747,800	07/01/2020		399,747,800	Bank Deposits
150,000,000	SOFR Floating Rate Notes, FNMA, 0.3100%	3135G02Y8	150,000,000	07/06/2021	7/6/2021	150,160,905	SOFR Floater - Act/360 - Qtly - N
100,000,000	SOFR Floating Rate Notes, FHLB, 0.3500%	3130AJHP7	100,000,000	07/14/2021	7/14/2021	100,122,000	SOFR Floater - Act/360 - Qtly - N
50,000,000	SOFR Floating Rate Notes, FFCB, 0.2700%	3133EK2R6	50,000,000	10/15/2021	10/15/2021	50,015,599	SOFR Floater - Act/360 - Qtly - N
45,000,000	SOFR Floating Rate Notes, FFCB, 0.2900%	3133EK4H6	45,000,000	10/28/2021	10/28/2021	45,025,258	SOFR Floater - Act/360 - Qtly - N
50,000,000	3Agency Floating Rate Notes, FFCB, 0.2900%	3133EK4U7	50,000,000	07/01/2020	10/29/2021	49,991,122	Government Agency
50,000,000	3Agency Floating Rate Notes, FFCB, 0.3100%	3133EK5U6	50,000,000	07/01/2020	11/8/2021	49,917,695	Government Agency
30,000,000	3Agency Floating Rate Notes, FFCB, 0.3100%	3133EK5U6	30,000,000	07/01/2020	11/8/2021	29,950,617	Government Agency
40,000,000	3Agency Floating Rate Notes, FFCB, 0.3100%	3133EK5U6	40,000,000	07/01/2020	11/8/2021	39,934,156	Government Agency
47,000,000	SOFR Floating Rate Notes, FFCB, 0.2700%	3133EK7M2	47,000,000	11/18/2021	11/18/2021	47,012,176	SOFR Floater - Act/360 - Qtly - N
150,000,000	3Agency Floating Rate Notes, FFCB, 0.2900%	3133ELDB7	149,978,387	07/01/2020	12/13/2021	149,945,330	Government Agency
100,000,000	4Agency Variable Rate Notes, FFCB, 0.3001%	3133EJ2Q1	99,862,745	07/07/2020	12/13/2021	99,897,229	Government Agency

**Washington State Local Government Investment Pool**  
**as of 06/30/2020**  
**Settlement Date Basis**

Par	Description	CUSIP	Amortized Value	Effective Maturity	Final Maturity	Fair Value	Category
50,000,000	3Agency Floating Rate Notes, FFCB, 0.2800%	3133ELFU3	50,000,000	07/01/2020	1/3/2022	50,054,339	Government Agency
100,000,000	4Agency Variable Rate Notes, FFCB, 0.4151%	3133ELFT6	100,000,000	07/07/2020	1/3/2022	99,969,900	Government Agency
100,000,000	SOFR Floating Rate Notes, FNMA, 0.4400%	3135G03M3	100,000,000	01/20/2022	1/20/2022	100,322,830	SOFR Floater - Act/360 - Qtly - N
100,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 0.3041%	912828Z45	100,000,000	07/07/2020	1/31/2022	100,130,717	U.S. Treasury FRN
300,000,000	3Agency Floating Rate Notes, FFCB, 0.1950%	3133ELKY9	299,981,441	07/01/2020	2/3/2022	299,975,901	Government Agency
150,000,000	3Agency Floating Rate Notes, FFCB, 0.3800%	3133ELYN8	149,975,714	07/01/2020	2/7/2022	150,049,431	Government Agency
44,000,000	SOFR Floating Rate Notes, FHLB, 0.1950%	3130AJ5K1	44,000,000	02/10/2022	2/10/2022	43,941,703	SOFR Floater - Act/360 - Qtly - N
33,000,000	SOFR Floating Rate Notes, FFCB, 0.2100%	3133ELMT8	33,000,000	02/11/2022	2/11/2022	32,970,360	SOFR Floater - Act/360 - Qtly - N
130,000,000	SOFR Floating Rate Notes, FHLB, 0.2000%	3130AJC49	130,000,000	02/28/2022	2/28/2022	129,828,043	SOFR Floater - Act/360 - Qtly - N
50,000,000	3Agency Floating Rate Notes, FFCB, 0.2000%	3133ELRQ9	49,846,454	07/01/2020	3/9/2022	49,851,215	Government Agency
110,300,000	3Agency Floating Rate Notes, FFCB, 0.4500%	3133EKCY0	110,375,866	07/01/2020	3/14/2022	110,413,222	Government Agency
150,000,000	3Agency Floating Rate Notes, FFCB, 0.2800%	3133ELD35	150,000,000	07/01/2020	5/27/2022	149,899,515	Government Agency

Current Assets: 23,127,282,492

<sup>1</sup> WAM: 50 Days

<sup>2</sup> WAL: 107 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.