

Washington State Local Government Investment Pool

as of 01/31/2019

Settlement Date Basis

Par	Description	CUSIP	Amortized Value	Effective Maturity	Final Maturity	Fair Value	Category
50,000,000	3 Agency Floating Rate Notes, FFCB, 2.3900%	3133EHTG8	50,000,000	02/01/2019	2/1/2019	50,000,000	Government Agency
600,000,000	Repurchase Agreements, Daiwa Capital Markets, 2.6000%	523-36012	600,000,000	02/01/2019	2/1/2019	600,000,000	Repurchase Agreement
500,000,000	Repurchase Agreements, Cantor Fitzgerald, 2.6200%	523-36013	500,000,000	02/01/2019	2/1/2019	500,000,000	Repurchase Agreement
200,000,000	Repurchase Agreements, Jefferies and Company, Inc., 2.6000%	523-36014	200,000,000	02/01/2019	2/1/2019	200,000,000	Repurchase Agreement
450,000,000	Term Repurchase Agreements, Cantor Fitzgerald, 2.4400%	523-35985	450,000,000	02/04/2019	2/4/2019	450,000,000	Repurchase Agreement
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.1830%	912796QW2	49,981,808	02/07/2019	2/7/2019	49,981,100	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.1870%	912796QW2	49,981,775	02/07/2019	2/7/2019	49,981,100	U.S. Treasury Bills
300,000,000	Term Repurchase Agreements, Jefferies and Company, Inc., 2.4800%	523-36010	300,000,000	02/07/2019	2/7/2019	300,000,000	Repurchase Agreement
400,000,000	Term Repurchase Agreements, Cantor Fitzgerald, 2.5000%	523-36011	400,000,000	02/07/2019	2/7/2019	400,000,000	Repurchase Agreement
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.1960%	912796QX0	49,960,350	02/14/2019	2/14/2019	49,958,300	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.1930%	912796QX0	49,960,404	02/14/2019	2/14/2019	49,958,300	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 2.3825%	912796UP2	99,880,875	02/19/2019	2/19/2019	99,882,500	U.S. Treasury Bills
21,000,000	Agency Discount Notes, FHLB, 2.3740%	313384CC1	20,973,688	02/20/2019	2/20/2019	20,973,519	Government Agency
100,000,000	Agency Discount Notes, FHLB, 2.3740%	313384CC1	99,874,706	02/20/2019	2/20/2019	99,873,900	Government Agency
100,000,000	Agency Discount Notes, FHLB, 2.3740%	313384CC1	99,874,706	02/20/2019	2/20/2019	99,873,900	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.1870%	912796QY8	49,939,250	02/21/2019	2/21/2019	49,934,950	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.1850%	912796QY8	49,939,306	02/21/2019	2/21/2019	49,934,950	U.S. Treasury Bills
50,000,000	Agency Discount Notes, FHLB, 2.2200%	313384CK3	49,919,833	02/27/2019	2/27/2019	49,913,700	Government Agency
100,000,000	Agency Discount Notes, FHLB, 2.3850%	313384CK3	99,827,750	02/27/2019	2/27/2019	99,827,400	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.2065%	912796PT0	49,917,256	02/28/2019	2/28/2019	49,911,400	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.2050%	912796PT0	49,917,313	02/28/2019	2/28/2019	49,911,400	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.2050%	912796PT0	49,917,313	02/28/2019	2/28/2019	49,911,400	U.S. Treasury Bills
150,000,000	Supra - Discount Notes, IADB, 2.4250%	45818KCL4	149,727,188	02/28/2019	2/28/2019	149,731,500	Supranational
5,000,000	Certificate of Deposit, UniBank, 2.6500%	523-35723	5,000,000	02/28/2019	2/28/2019	5,000,000	Certificate of Deposit
500,000,000	Term Repurchase Agreements, Cantor Fitzgerald, 2.4800%	523-36009	500,000,000	02/28/2019	2/28/2019	500,000,000	Repurchase Agreement
100,000,000	Agency Discount Notes, FHLB, 2.3850%	313384CM9	99,814,500	03/01/2019	3/1/2019	99,813,300	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.2375%	912796QZ5	49,894,340	03/07/2019	3/7/2019	49,889,050	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.2370%	912796QZ5	49,894,364	03/07/2019	3/7/2019	49,889,050	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.2400%	912796QZ5	49,894,222	03/07/2019	3/7/2019	49,889,050	U.S. Treasury Bills
200,000,000	Agency Discount Notes, FHLB, 2.3900%	313384CT4	199,548,556	03/07/2019	3/7/2019	199,546,000	Government Agency
100,000,000	Supra - Discount Notes, IFC, 2.4700%	459516CU2	99,759,861	03/08/2019	3/8/2019	99,767,000	Supranational
100,000,000	Supra - Discount Notes, IFC, 2.4700%	459516CY4	99,732,417	03/12/2019	3/12/2019	99,740,000	Supranational
100,000,000	U.S. Treasury Bills, U.S. Treasury, 2.3910%	912796US6	99,740,975	03/12/2019	3/12/2019	99,745,400	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.2700%	912796RB7	49,870,736	03/14/2019	3/14/2019	49,866,450	U.S. Treasury Bills

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Par	Description	CUSIP	Amortized Value	Effective Maturity	Final Maturity	Fair Value	Category
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.2700%	912796RB7	49,870,736	03/14/2019	3/14/2019	49,866,450	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.2700%	912796RB7	49,870,736	03/14/2019	3/14/2019	49,866,450	U.S. Treasury Bills
25,000,000	Certificate of Deposit, EastWest Bank, 2.5600%	523-34973	25,000,000	03/18/2019	3/18/2019	25,000,000	Certificate of Deposit
100,000,000	Agency Discount Notes, FHLB, 2.4000%	313384DE6	99,700,000	03/18/2019	3/18/2019	99,700,000	Government Agency
100,000,000	Agency Discount Notes, FHLB, 2.4000%	313384DE6	99,700,000	03/18/2019	3/18/2019	99,700,000	Government Agency
100,000,000	Agency Discount Notes, FHLB, 2.4000%	313384DE6	99,700,000	03/18/2019	3/18/2019	99,700,000	Government Agency
100,000,000	Agency Discount Notes, FHLB, 2.4000%	313384DF3	99,693,333	03/19/2019	3/19/2019	99,693,000	Government Agency
200,000,000	Agency Discount Notes, FHLB, 2.4000%	313384DF3	199,386,667	03/19/2019	3/19/2019	199,386,000	Government Agency
100,000,000	Agency Discount Notes, FHLB, 2.4000%	313384DG1	99,686,667	03/20/2019	3/20/2019	99,686,700	Government Agency
100,000,000	Agency Discount Notes, FHLB, 2.4000%	313384DG1	99,686,667	03/20/2019	3/20/2019	99,686,700	Government Agency
200,000,000	Agency Discount Notes, FHLB, 2.4000%	313384DG1	199,373,333	03/20/2019	3/20/2019	199,373,400	Government Agency
100,000,000	Agency Discount Notes, FHLB, 2.4000%	313384DG1	99,686,667	03/20/2019	3/20/2019	99,686,700	Government Agency
100,000,000	Agency Discount Notes, FHLB, 2.4000%	313384DG1	99,686,667	03/20/2019	3/20/2019	99,686,700	Government Agency
50,000,000	Agency Discount Notes, FHLB, 2.4000%	313384DG1	49,843,333	03/20/2019	3/20/2019	49,843,350	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.2900%	912796RC5	49,847,333	03/21/2019	3/21/2019	49,843,350	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.2900%	912796RC5	49,847,333	03/21/2019	3/21/2019	49,843,350	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.3100%	912796RC5	49,846,000	03/21/2019	3/21/2019	49,843,350	U.S. Treasury Bills
150,000,000	Supra - Discount Notes, IADB, 2.4400%	45818KDH2	149,512,000	03/21/2019	3/21/2019	149,520,000	Supranational
100,000,000	Supra - Discount Notes, IBRD, 2.4700%	459052DH6	99,670,667	03/21/2019	3/21/2019	99,680,000	Supranational
150,000,000	Supra - Discount Notes, IFC, 2.4600%	459516DH0	149,508,000	03/21/2019	3/21/2019	149,520,000	Supranational
100,000,000	Agency Discount Notes, FHLB, 2.4100%	313384DJ5	99,671,972	03/22/2019	3/22/2019	99,673,000	Government Agency
100,000,000	Agency Discount Notes, FHLB, 2.4100%	313384DJ5	99,671,972	03/22/2019	3/22/2019	99,673,000	Government Agency
100,000,000	Agency Discount Notes, FHLB, 2.4100%	313384DJ5	99,671,972	03/22/2019	3/22/2019	99,673,000	Government Agency
50,000,000	Supra - Floating Rate Notes, IBRD, 2.6400%	45905UT38	50,000,000	03/26/2019	3/26/2019	49,998,500	Supra Fed FRN - Act/360 Qtly Next
24,000,000	Certificate of Deposit, UniBank, 2.6200%	523-35856	24,000,000	03/27/2019	3/27/2019	24,000,000	Certificate of Deposit
100,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4650%	912796RD3	99,575,472	04/04/2019	4/4/2019	99,593,300	U.S. Treasury Bills
50,000,000	Supra - Floating Rate Notes, IBRD, 2.5500%	45905UG32	50,000,000	04/05/2019	4/5/2019	49,990,000	Supra Fed FRN - Act/360 - Qtly - Ne
100,000,000	Supra - Discount Notes, IADB, 2.5000%	45818KEB4	99,541,663	04/08/2019	4/8/2019	99,560,000	Supranational
100,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4100%	912796RG6	99,538,084	04/11/2019	4/11/2019	99,547,400	U.S. Treasury Bills
150,000,000	Supra - Discount Notes, IFC, 2.5000%	459516EE6	149,281,251	04/11/2019	4/11/2019	149,310,000	Supranational
50,000,000	Agency Variable Rate Notes, FFCB, 2.5393%	3133EHFF5	49,999,038	02/05/2019	4/12/2019	50,011,500	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.3940%	912796RH4	49,747,300	04/18/2019	4/18/2019	49,750,850	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4050%	912796RH4	49,746,139	04/18/2019	4/18/2019	49,750,850	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4030%	912796RH4	49,746,350	04/18/2019	4/18/2019	49,750,850	U.S. Treasury Bills

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100,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4060%	912796RH4	99,492,067	04/18/2019	4/18/2019	99,501,700	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 2.3930%	912796QC6	99,448,281	04/25/2019	4/25/2019	99,460,500	U.S. Treasury Bills
25,000,000	Certificate of Deposit, Cathay Bank, 2.6800%	523-35179	25,000,000	04/29/2019	4/29/2019	25,000,000	Certificate of Deposit
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4350%	912796RJ0	49,695,625	05/02/2019	5/2/2019	49,705,300	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 2.3850%	912796RJ0	99,403,750	05/02/2019	5/2/2019	99,410,600	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4530%	912796RP6	49,669,526	05/09/2019	5/9/2019	49,679,350	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4530%	912796RP6	49,669,526	05/09/2019	5/9/2019	49,679,350	U.S. Treasury Bills
50,000,000	Supra - Floating Rate Notes, IBRD, 2.6500%	45905U7K4	50,000,000	05/10/2019	5/10/2019	50,016,000	Supra Fed FRN - Act/360 - Qtly - Ne
50,000,000	4Supra - Variables, IBRD, 2.5200%	45905UU28	50,000,000	05/13/2019	5/13/2019	49,994,600	Supranational
100,000,000	Supra - Bullets, IADB, 1.0000%	458182DX7	99,545,173	05/13/2019	5/13/2019	99,568,600	Supranational
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4730%	912796RQ4	49,642,789	05/16/2019	5/16/2019	49,655,850	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4730%	912796RQ4	49,642,789	05/16/2019	5/16/2019	49,655,850	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4750%	912796RR2	49,594,375	05/30/2019	5/30/2019	49,609,300	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4750%	912796RR2	49,594,375	05/30/2019	5/30/2019	49,609,300	U.S. Treasury Bills
50,000,000	3Agency Floating Rate Notes, FFCB, 2.4100%	3133EHTK9	49,999,039	02/01/2019	6/3/2019	49,984,000	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4930%	912796RS0	49,567,188	06/06/2019	6/6/2019	49,586,550	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4930%	912796RS0	49,567,188	06/06/2019	6/6/2019	49,586,550	U.S. Treasury Bills
50,000,000	Agency Discount Notes, FHLB, 2.5000%	313384GP8	49,562,500	06/07/2019	6/7/2019	49,575,000	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4875%	912796RU5	49,543,958	06/13/2019	6/13/2019	49,562,950	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4870%	912796RU5	49,544,050	06/13/2019	6/13/2019	49,562,950	U.S. Treasury Bills
15,000,000	Certificate of Deposit, First Federal Savings & Loan, 2.5200%	523-34481	15,000,000	06/17/2019	6/17/2019	15,000,000	Certificate of Deposit
50,000,000	3Agency Floating Rate Notes, FFCB, 2.4200%	3133EHPR8	50,000,000	02/01/2019	6/27/2019	49,981,000	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4910%	912796RV3	49,494,881	06/27/2019	6/27/2019	49,515,850	U.S. Treasury Bills
4,675	IB Bank Deposit, US Bank, 1.4500%	523-14483	4,675	02/01/2019		4,675	Bank Deposits
691,728,520	IB Bank Deposit, Key Bank, 2.5000%	523-16378	691,728,520	02/01/2019		691,728,520	Bank Deposits
119,983,907	NOW accounts, EastWest Bank, 2.5000%	523-18461	119,983,907	02/01/2019		119,983,907	Bank Deposits
163,706,639	IB Bank Deposit, Umpqua Bank, 2.5000%	523-21425	163,706,639	02/01/2019		163,706,639	Bank Deposits
204,767,902	IB Bank Deposit, Washington Federal, 2.5000%	523-25454	204,767,902	02/01/2019		204,767,902	Bank Deposits
93,094,047	IB Bank Deposit, Heritage Bank, 2.5000%	523-27328	93,094,047	02/01/2019		93,094,047	Bank Deposits
152,984,843	IB Bank Deposit, Homestreet Bank, 2.5200%	523-33596	152,984,843	02/01/2019		152,984,843	Bank Deposits
101,418,825	NOW accounts, Opus Bank, 2.5000%	523-34174	101,418,825	02/01/2019		101,418,825	Bank Deposits
453,373,432	IB Bank Deposit, Bank of America, 2.5000%	523-34574	453,373,432	02/01/2019		453,373,432	Bank Deposits
564,439,891	IB Bank Deposit, Wells Fargo, 2.5000%	523-35670	564,439,891	02/01/2019		564,439,891	Bank Deposits
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4950%	912796RW1	49,466,347	07/05/2019	7/5/2019	49,489,050	U.S. Treasury Bills

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54,250,000	Certificate of Deposit - TCD, Office of the State Treasurer, 2.6900%	523-35912	54,250,000	07/10/2019	7/10/2019	54,250,000	Certificate of Deposit - TCD
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4600%	912796RZ4	49,453,333	07/11/2019	7/11/2019	49,465,850	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4620%	912796RZ4	49,452,889	07/11/2019	7/11/2019	49,465,850	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4710%	912796RZ4	49,450,889	07/11/2019	7/11/2019	49,465,850	U.S. Treasury Bills
50,000,000	3 Agency Floating Rate Notes, FFCB, 2.4200%	3133EHRH8	49,997,722	02/01/2019	7/17/2019	49,976,500	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.3330%	912796QR3	49,458,874	07/18/2019	7/18/2019	49,439,850	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4625%	912796QR3	49,428,837	07/18/2019	7/18/2019	49,439,850	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4610%	912796QR3	49,429,185	07/18/2019	7/18/2019	49,439,850	U.S. Treasury Bills
50,000,000	4 Supra - Variables, IBRD, 2.6426%	45905UK78	49,994,894	07/19/2019	7/19/2019	49,984,000	Supranational
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4525%	912796SA8	49,407,313	07/25/2019	7/25/2019	49,417,600	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4530%	912796SA8	49,407,192	07/25/2019	7/25/2019	49,417,600	U.S. Treasury Bills
50,000,000	Supra - Bullets, IBRD, 1.2500%	459058EV1	49,665,402	07/26/2019	7/26/2019	49,683,000	Supranational
40,000,000	Certificate of Deposit, Cathay Bank, 2.6700%	523-35983	40,000,000	07/29/2019	7/29/2019	40,000,000	Certificate of Deposit
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4620%	912796SB6	49,381,080	08/01/2019	8/1/2019	49,396,650	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4630%	912796SB6	49,380,829	08/01/2019	8/1/2019	49,396,650	U.S. Treasury Bills
100,000,000	4 Agency Variable Rate Notes, FHLB, 2.4510%	3130AFCQ8	100,000,000	02/09/2019	8/9/2019	99,976,000	Government Agency
50,000,000	Supra - Bullets, IBRD, 0.8760%	459058FK4	49,498,448	08/15/2019	8/15/2019	49,534,450	Supranational
50,000,000	3 Agency Floating Rate Notes, FFCB, 2.4200%	3133EHVD2	50,000,000	02/01/2019	8/16/2019	49,969,000	Government Agency
25,000,000	4 Supra - Variables, IBRD, 2.4600%	45905UL51	24,987,635	08/21/2019	8/21/2019	24,989,000	Supranational
25,000,000	4 Supra - Variables, IBRD, 2.4545%	45905UL28	24,986,055	08/23/2019	8/23/2019	25,004,000	Supranational
50,000,000	3 Agency Floating Rate Notes, FFCB, 2.4200%	3133EHYK3	49,998,465	02/01/2019	9/13/2019	49,963,000	Government Agency
25,000,000	U.S. Treasury Bills, U.S. Treasury, 2.5830%	912796RF8	24,549,769	10/10/2019	10/10/2019	24,577,300	U.S. Treasury Bills
50,000,000	Supra - Bullets, IADB, 1.2500%	4581X0CR7	49,433,788	10/15/2019	10/15/2019	49,516,500	Supranational
50,000,000	3 Agency Floating Rate Notes, FFCB, 2.4200%	3133EHK28	50,000,000	02/01/2019	10/23/2019	49,948,500	Government Agency
33,000,000	3 Agency Floating Rate Notes, FFCB, 2.4150%	3133EH4U4	33,000,000	02/01/2019	10/28/2019	32,987,130	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 2.5700%	3133EJQR3	49,996,310	02/01/2019	10/29/2019	50,018,500	Government Agency
50,000,000	SOFR Floating Rate Notes, FNMA, 2.4600%	3135G0U68	50,000,000	10/30/2019	10/30/2019	50,013,500	SOFR Floater - Actual/360 - quarterl
50,000,000	U.S. Treasury Coupons, U.S. Treasury, 1.5000%	912828F62	49,559,247	10/31/2019	10/31/2019	49,615,250	U.S. Treasury
50,000,000	U.S. Treasury Coupons, U.S. Treasury, 1.5000%	912828F62	49,587,002	10/31/2019	10/31/2019	49,615,250	U.S. Treasury
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.6450%	912796RM3	48,975,062	11/07/2019	11/7/2019	49,049,350	U.S. Treasury Bills
50,000,000	3 Agency Floating Rate Notes, FFCB, 2.4200%	3133EHR96	50,000,000	02/01/2019	11/15/2019	49,928,000	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 2.4471%	3133EHY80	49,998,907	02/04/2019	12/4/2019	49,985,000	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 2.5900%	3133EJRK7	49,995,719	02/01/2019	12/11/2019	50,017,000	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 2.4300%	3133EH2Z5	49,997,810	02/01/2019	12/18/2019	49,920,500	Government Agency

Washington State Local Government Investment Pool
as of 01/31/2019
Settlement Date Basis

Par	Description	CUSIP	Amortized Value	Effective Maturity	Final Maturity	Fair Value	Category
50,000,000	3 Agency Floating Rate Notes, FFCB, 2.4350%	3133EH4P5	49,979,765	02/01/2019	12/26/2019	49,919,500	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 2.4250%	3133EH5M1	49,997,707	02/01/2019	1/3/2020	49,988,400	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 2.4500%	3133EH6D0	49,997,658	02/01/2019	1/9/2020	49,957,500	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.5270%	912796RY7	48,725,971	01/30/2020	1/30/2020	48,753,600	U.S. Treasury Bills
50,000,000	3 Agency Floating Rate Notes, FFCB, 2.5800%	3133EJXX8	49,994,918	02/01/2019	2/10/2020	50,016,500	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 2.4755%	3133EHQX4	49,995,689	02/10/2019	2/10/2020	49,988,000	Government Agency
32,000,000	3 Agency Floating Rate Notes, FFCB, 2.5200%	3133EJLJ6	31,996,666	02/01/2019	2/18/2020	31,999,904	Government Agency
27,000,000	3 Agency Floating Rate Notes, FFCB, 2.5200%	3133EJLJ6	26,997,187	02/01/2019	2/18/2020	26,999,919	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 2.4650%	3133EJL98	49,991,396	02/25/2019	2/25/2020	49,983,000	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 2.5400%	3133EJGC7	49,994,446	02/01/2019	3/13/2020	49,992,500	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 2.5400%	3133EJQD4	49,997,166	02/01/2019	3/23/2020	50,056,500	Government Agency
25,000,000	4 Agency Variable Rate Notes, FFCB, 2.5224%	3133EJLW7	24,996,914	04/23/2019	4/23/2020	24,978,000	Government Agency
27,000,000	4 Agency Variable Rate Notes, FFCB, 2.5224%	3133EJLW7	26,996,667	04/23/2019	4/23/2020	26,976,240	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 2.4369%	3133EJXY0	50,000,000	02/27/2019	4/27/2020	49,961,000	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 2.6200%	3133EJNP0	49,998,119	02/01/2019	5/7/2020	50,024,500	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 2.4692%	3133EJPA1	50,000,000	02/14/2019	5/14/2020	49,969,500	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 2.4500%	3133EJQL6	49,980,843	02/28/2019	5/29/2020	49,973,500	Government Agency
50,000,000	SOFR Floating Rate Notes, FHLB, 2.5000%	3130AFK30	50,000,000	06/10/2020	6/10/2020	49,979,500	SOFR Floater - Actual/360 - quarterl
50,000,000	3 Agency Floating Rate Notes, FFCB, 2.5400%	3133EJTD1	50,000,000	02/01/2019	6/29/2020	49,979,000	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 2.5500%	3133EJUY3	49,989,110	02/01/2019	7/20/2020	49,985,500	Government Agency
23,000,000	3 Agency Floating Rate Notes, FFCB, 2.5500%	3133EJUY3	22,993,140	02/01/2019	7/20/2020	22,993,330	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 2.5100%	3133EJS42	49,996,202	02/01/2019	8/13/2020	49,977,000	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 2.5300%	3133EJXC8	50,000,000	02/01/2019	8/17/2020	49,977,000	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 2.5130%	3133EJ3G2	49,973,661	02/19/2019	8/19/2020	49,993,500	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 2.5700%	3133EJXX2	49,992,161	02/01/2019	8/27/2020	49,976,500	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 2.5250%	3133EJYH6	50,000,000	02/01/2019	9/4/2020	49,972,500	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 2.5300%	3133EJL23	50,000,000	02/01/2019	10/23/2020	49,974,500	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 2.5669%	3133EJ4D8	50,000,000	02/28/2019	12/28/2020	49,985,500	Government Agency

Washington State Local Government Investment Pool

as of 01/31/2019

Settlement Date Basis

Par	Description	CUSIP	Amortized Value	Effective Maturity	Final Maturity	Fair Value	Category
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Current Assets: 14,696,752,682

¹ WAM: 41 Days² WAL: 91 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.