

Washington State Local Government Investment Pool
as of 04/28/2023
Settlement Date Basis

Par	Description	CUSIP	Amortized Value	Effective Maturity	Final Maturity	Fair Value	Category
97,510,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 5.1647%	91282CBY6	97,510,011	05/02/2023	4/30/2023	97,510,000	U.S. Treasury FRN
400,000,000	Repurchase Agreements, Cantor Fitzgerald and Co., 4.8000%	523-43109	400,000,000	05/01/2023	5/1/2023	400,000,000	Repurchase Agreement
900,000,000	Repurchase Agreements, Jefferies LLC, 4.7800%	523-43110	900,000,000	05/01/2023	5/1/2023	900,000,000	Repurchase Agreement
1,000,000,000	Repurchase Agreements, Daiwa Capital Markets America Inc, 4.7800%	523-43111	1,000,000,000	05/01/2023	5/1/2023	1,000,000,000	Repurchase Agreement
1,500,000,000	Repurchase Agreements, ASL Capital Markets Inc., 4.8200%	523-43112	1,500,000,000	05/01/2023	5/1/2023	1,500,000,000	Repurchase Agreement
800,000,000	Repurchase Agreements, Scotia Capital, 4.7800%	523-43113	800,000,000	05/01/2023	5/1/2023	800,000,000	Repurchase Agreement
1,500,000,000	Repurchase Agreements, FICC (Northern Trust), 4.8100%	523-43115	1,500,000,000	05/01/2023	5/1/2023	1,500,000,000	Repurchase Agreement
5,000,000	Certificate of Deposit, Liberty Bay Bank, 4.8600%	523-42568	5,000,000	05/02/2023	5/2/2023	5,000,000	Certificate of Deposit
70,000,000	Supra - Discount Notes, IADB, 4.8500%	45818KFJ6	69,905,694	05/09/2023	5/9/2023	69,929,334	Supranational
74,860,000	U.S. Treasury Bills, U.S. Treasury, 4.5900%	912796ZE2	74,745,464	05/11/2023	5/11/2023	74,773,183	U.S. Treasury Bills
400,000,000	Term Repurchase Agreements, Societe Generale, 4.9700%	523-43114	400,000,000	05/16/2023	5/16/2023	400,000,000	Repurchase Agreement
50,000,000	Agency Floating Rate Notes, FFCB, 4.8400%	3133EMZV7	49,999,868	04/29/2023	5/18/2023	49,998,778	Government Agency
150,000,000	U.S. Treasury Bills, U.S. Treasury, 4.6800%	912796W47	149,629,500	05/18/2023	5/18/2023	149,692,052	U.S. Treasury Bills
200,000,000	Agency Discount Notes, FHLB, 4.7750%	313384FZ7	199,336,806	05/24/2023	5/24/2023	199,420,076	Government Agency
100,000,000	U.S. Treasury Bills, U.S. Treasury, 4.7200%	912796ZF9	99,659,111	05/25/2023	5/25/2023	99,716,917	U.S. Treasury Bills
150,000,000	U.S. Treasury Bills, U.S. Treasury, 4.7500%	912796ZG7	149,346,875	06/01/2023	6/1/2023	149,447,490	U.S. Treasury Bills
250,000,000	Agency Discount Notes, FHLB, 4.7990%	313384GJ2	248,866,903	06/02/2023	6/2/2023	248,947,645	Government Agency
200,000,000	Agency Discount Notes, FHLB, 4.8850%	313384GM5	198,995,861	06/05/2023	6/5/2023	199,079,372	Government Agency
5,000,000	Certificate of Deposit, Liberty Bay Bank, 5.0500%	523-42777	5,000,000	06/06/2023	6/6/2023	5,000,000	Certificate of Deposit
150,000,000	U.S. Treasury Bills, U.S. Treasury, 4.7650%	912796ZP7	149,205,833	06/08/2023	6/8/2023	149,244,948	U.S. Treasury Bills
10,000,000	Certificate of Deposit, First Federal Savings & Loan, 3.6500%	523-41696	10,000,000	06/12/2023	6/12/2023	10,000,000	Certificate of Deposit
10,000,000	Certificate of Deposit, First Federal Savings & Loan, 5.0500%	523-42809	10,000,000	06/12/2023	6/12/2023	10,000,000	Certificate of Deposit
150,000,000	U.S. Treasury Bills, U.S. Treasury, 4.7500%	912796X53	149,069,792	06/15/2023	6/15/2023	149,114,531	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 4.7950%	912797FP7	99,307,389	06/20/2023	6/20/2023	99,330,556	U.S. Treasury Bills
300,000,000	U.S. Treasury Bills, U.S. Treasury, 4.8000%	912797FP7	297,920,000	06/20/2023	6/20/2023	297,991,668	U.S. Treasury Bills
100,000,000	Agency Floating Rate Notes, FFCB, 4.8250%	3133ENPQ7	99,997,669	04/29/2023	6/23/2023	99,995,240	Government Agency
186,740,000	U.S. Treasury Bills, U.S. Treasury, 4.8300%	912797FQ5	185,261,797	06/27/2023	6/27/2023	185,300,080	U.S. Treasury Bills
150,000,000	U.S. Treasury Bills, U.S. Treasury, 4.6750%	912796ZR3	148,811,771	06/29/2023	6/29/2023	148,792,037	U.S. Treasury Bills
545,808,861	IB Bank Deposit, U.S. Bank National Association, 4.8500%	523-14483	545,808,861	05/01/2023		545,808,861	Bank Deposits
793,737,188	IB Bank Deposit, KeyBank National Association, 4.8500%	523-16378	793,737,188	05/01/2023		793,737,188	Bank Deposits
796,745,410	IB Bank Deposit, Umpqua Bank, 4.8500%	523-21425	796,745,410	05/01/2023		796,745,410	Bank Deposits
458,270,511	IB Bank Deposit, Washington Federal, N.A., 4.8800%	523-25454	458,270,511	05/01/2023		458,270,511	Bank Deposits
100,247,537	IB Bank Deposit, Heritage Bank, 4.8500%	523-27328	100,247,537	05/01/2023		100,247,537	Bank Deposits

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226,880,947	IB Bank Deposit, HomeStreet Bank, 4.8000%	523-33596	226,880,947	05/01/2023		226,880,947	Bank Deposits
511,592,161	IB Bank Deposit, Bank of America, N.A., 4.8000%	523-34574	511,592,161	05/01/2023		511,592,161	Bank Deposits
5,359	IB Bank Deposit, Wells Fargo, 4.6000%	523-35670	5,359	05/01/2023		5,359	Bank Deposits
105,233,720	IB Bank Deposit, JP Morgan/Chase, 4.7998%	523-36302	105,233,720	05/01/2023		105,233,720	Bank Deposits
178,412,041	NOW accounts, Pacific Premier Bank, 5.1500%	523-38602	178,412,041	05/01/2023		178,412,041	Bank Deposits
61,891,370	IB Bank Deposit, Cathay Bank, 4.8500%	523-39746	61,891,370	05/01/2023		61,891,370	Bank Deposits
50,923,484	NOW accounts, UniBank, 4.9000%	523-41688	50,923,484	05/01/2023		50,923,484	Bank Deposits
200,000,000	3Agency Floating Rate Notes, FHLB, 4.8700%	3130ATJR9	200,000,000	05/01/2023	7/3/2023	200,002,276	Government Agency
250,000,000	U.S. Treasury Bills, U.S. Treasury, 4.8850%	912797FR3	247,727,119	07/05/2023	7/5/2023	247,799,780	U.S. Treasury Bills
250,000,000	U.S. Treasury Bills, U.S. Treasury, 4.7800%	912796ZS1	247,742,777	07/06/2023	7/6/2023	247,742,708	U.S. Treasury Bills
169,000,000	Agency Discount Notes, FHLB, 4.7980%	313384HV4	167,445,848	07/07/2023	7/7/2023	167,490,176	Government Agency
60,000,000	Certificate of Deposit - TCD, Office of the State Treasurer, 4.6700%	523-42417	60,000,000	07/10/2023	7/10/2023	60,000,000	Certificate of Deposit - TCD
150,000,000	U.S. Treasury Bills, U.S. Treasury, 5.0450%	912797FX0	148,465,479	07/11/2023	7/11/2023	148,560,032	U.S. Treasury Bills
250,000,000	U.S. Treasury Bills, U.S. Treasury, 4.9700%	912796XQ7	247,411,457	07/13/2023	7/13/2023	247,497,595	U.S. Treasury Bills
300,000,000	U.S. Treasury Bills, U.S. Treasury, 4.9800%	912796XQ7	296,887,501	07/13/2023	7/13/2023	296,997,114	U.S. Treasury Bills
250,000,000	U.S. Treasury Bills, U.S. Treasury, 4.9600%	912796XQ7	247,416,666	07/13/2023	7/13/2023	247,497,595	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 4.6900%	912797FY8	98,957,777	07/18/2023	7/18/2023	98,932,646	U.S. Treasury Bills
250,000,000	U.S. Treasury Bills, U.S. Treasury, 4.7500%	912797FY8	247,361,111	07/18/2023	7/18/2023	247,331,615	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 5.1000%	912796ZZ5	98,838,333	07/20/2023	7/20/2023	98,911,111	U.S. Treasury Bills
181,975,000	U.S. Treasury Bills, U.S. Treasury, 5.0800%	912796ZZ5	179,869,347	07/20/2023	7/20/2023	179,993,494	U.S. Treasury Bills
150,000,000	U.S. Treasury Bills, U.S. Treasury, 5.0430%	912796ZZ5	148,276,975	07/20/2023	7/20/2023	148,366,667	U.S. Treasury Bills
250,000,000	U.S. Treasury Bills, U.S. Treasury, 5.0380%	912796ZZ5	247,131,139	07/20/2023	7/20/2023	247,277,778	U.S. Treasury Bills
150,000,000	U.S. Treasury Bills, U.S. Treasury, 5.0350%	912796ZZ5	148,279,708	07/20/2023	7/20/2023	148,366,667	U.S. Treasury Bills
225,000,000	3Agency Floating Rate Notes, FFCB, 4.8425%	3133EM3G5	224,999,193	04/29/2023	7/24/2023	224,993,387	Government Agency
100,000,000	3Agency Floating Rate Notes, FHLB, 4.8600%	3130AUP24	100,000,000	05/01/2023	7/24/2023	99,999,740	Government Agency
150,000,000	U.S. Treasury Bills, U.S. Treasury, 4.7300%	912797FZ5	148,285,375	07/25/2023	7/25/2023	148,267,535	U.S. Treasury Bills
50,000,000	3Agency Floating Rate Notes, FFCB, 4.8500%	3133EMX23	50,000,000	04/29/2023	7/27/2023	49,999,578	Government Agency
250,000,000	U.S. Treasury Bills, U.S. Treasury, 5.0550%	912796Y29	246,875,728	07/27/2023	7/27/2023	247,012,395	U.S. Treasury Bills
250,000,000	U.S. Treasury Bills, U.S. Treasury, 5.0500%	912796Y29	246,878,819	07/27/2023	7/27/2023	247,012,395	U.S. Treasury Bills
250,000,000	U.S. Treasury Bills, U.S. Treasury, 5.0500%	912796Y29	246,878,819	07/27/2023	7/27/2023	247,012,395	U.S. Treasury Bills
250,000,000	U.S. Treasury Bills, U.S. Treasury, 5.0500%	912796Y29	246,878,819	07/27/2023	7/27/2023	247,012,395	U.S. Treasury Bills
100,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 5.1597%	91282CCQ2	99,984,444	05/02/2023	7/31/2023	99,955,364	U.S. Treasury FRN
150,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 5.1597%	91282CCQ2	149,973,761	05/02/2023	7/31/2023	149,933,046	U.S. Treasury FRN
50,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 5.1597%	91282CCQ2	49,988,067	05/02/2023	7/31/2023	49,977,682	U.S. Treasury FRN

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150,000,000	U.S. Treasury Bills, U.S. Treasury, 4.7475%	912797GF8	148,002,094	08/08/2023	8/8/2023	147,943,172	U.S. Treasury Bills
300,000,000	U.S. Treasury Bills, U.S. Treasury, 4.7500%	912797GF8	296,002,083	08/08/2023	8/8/2023	295,886,343	U.S. Treasury Bills
250,000,000	U.S. Treasury Bills, U.S. Treasury, 4.9800%	912797GG6	246,264,999	08/15/2023	8/15/2023	246,348,890	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 4.8400%	912796Z36	98,521,111	08/17/2023	8/17/2023	98,518,750	U.S. Treasury Bills
700,000,000	U.S. Treasury Bills, U.S. Treasury, 5.0600%	912797GH4	688,685,279	08/22/2023	8/22/2023	689,066,070	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 4.9150%	912796Z44	98,402,625	08/24/2023	8/24/2023	98,411,163	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 4.9400%	912796Z51	98,298,445	08/31/2023	8/31/2023	98,342,833	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 4.9700%	912796YH6	98,191,472	09/07/2023	9/7/2023	98,267,697	U.S. Treasury Bills
62,000,000	3Agency Floating Rate Notes, FFCB, 4.8450%	3133EM4U3	61,999,429	04/29/2023	9/8/2023	61,995,601	Government Agency
250,000,000	Agency Discount Notes, FHLB, 4.9800%	313384LX5	245,054,583	09/19/2023	9/19/2023	245,318,325	Government Agency
100,000,000	3Agency Floating Rate Notes, FFCB, 4.8450%	3133ENAR1	99,997,693	04/29/2023	10/12/2023	99,990,854	Government Agency
50,000,000	3Agency Floating Rate Notes, FFCB, 4.8550%	3133ENKT6	50,000,000	04/29/2023	10/16/2023	50,005,504	Government Agency
250,000,000	Agency Discount Notes, FHLB, 4.9160%	313384NE5	244,059,833	10/20/2023	10/20/2023	244,339,770	Government Agency
100,000,000	3Agency Floating Rate Notes, FFCB, 4.8800%	3133ENU73	99,999,337	04/29/2023	10/24/2023	99,960,717	Government Agency
150,000,000	Agency Discount Notes, FHLB, 4.9250%	313384NK1	146,326,771	10/25/2023	10/25/2023	146,506,296	Government Agency
200,000,000	Agency Discount Notes, FHLB, 4.9400%	313384NM7	195,032,556	10/27/2023	10/27/2023	195,289,718	Government Agency
150,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 5.1657%	91282CDE8	150,000,000	05/02/2023	10/31/2023	149,998,901	U.S. Treasury FRN
100,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 5.1657%	91282CDE8	99,998,460	05/02/2023	10/31/2023	99,999,267	U.S. Treasury FRN
100,000,000	3Agency Floating Rate Notes, FFCB, 4.8800%	3133ENR44	100,000,000	04/29/2023	11/7/2023	100,007,325	Government Agency
100,000,000	3Agency Floating Rate Notes, FFCB, 4.8900%	3133ENLV0	100,000,000	04/29/2023	11/21/2023	100,013,576	Government Agency
100,000,000	3Agency Floating Rate Notes, FFCB, 4.8375%	3133ENYD6	99,998,469	04/29/2023	12/7/2023	100,016,632	Government Agency
50,000,000	3Agency Floating Rate Notes, FFCB, 4.9100%	3133ENGV6	50,000,000	04/29/2023	12/13/2023	50,012,589	Government Agency
50,000,000	3Agency Floating Rate Notes, FFCB, 4.9100%	3133ENGV6	50,000,000	04/29/2023	12/13/2023	50,012,589	Government Agency
100,000,000	3Agency Floating Rate Notes, FFCB, 4.8600%	3133ENWR7	100,000,000	04/29/2023	1/16/2024	100,001,906	Government Agency
100,000,000	3Agency Floating Rate Notes, FFCB, 4.8600%	3133ENWR7	100,000,000	04/29/2023	1/16/2024	100,001,906	Government Agency
51,000,000	3Agency Floating Rate Notes, FFCB, 4.8500%	3133ENNK2	51,000,000	04/29/2023	2/9/2024	51,014,973	Government Agency
130,000,000	3Agency Floating Rate Notes, FFCB, 4.8550%	3133ENQU7	130,000,000	04/29/2023	3/8/2024	130,038,692	Government Agency
150,000,000	3Agency Floating Rate Notes, FFCB, 4.8700%	3133ENQZ6	149,986,815	04/29/2023	3/11/2024	149,969,304	Government Agency
100,000,000	3Agency Floating Rate Notes, FFCB, 4.8300%	3133ENYZ7	100,000,000	04/29/2023	3/21/2024	100,001,968	Government Agency
150,000,000	3Agency Floating Rate Notes, FFCB, 4.8500%	3133ENVB3	149,993,129	04/29/2023	3/25/2024	149,987,355	Government Agency
150,000,000	3Agency Floating Rate Notes, FFCB, 4.8800%	3133ENTN0	149,987,535	04/29/2023	4/1/2024	149,976,923	Government Agency
75,000,000	3Agency Floating Rate Notes, FFCB, 4.8800%	3133ENTN0	74,996,499	04/29/2023	4/1/2024	74,988,461	Government Agency
100,000,000	3Agency Floating Rate Notes, FFCB, 4.8450%	3133ENTZ3	99,995,232	04/29/2023	4/8/2024	99,987,487	Government Agency
45,000,000	3Agency Floating Rate Notes, FFCB, 4.8600%	3133ENUG3	45,000,000	04/29/2023	4/12/2024	45,013,700	Government Agency

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38,000,000	3Agency Floating Rate Notes, FFCB, 4.8550%	3133ENVA5	38,000,000	04/29/2023	4/25/2024	37,960,892	Government Agency
100,000,000	3Agency Floating Rate Notes, FFCB, 4.8700%	3133ENC32	100,000,000	04/29/2023	4/25/2024	99,989,396	Government Agency
125,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 5.0557%	91282CEL1	124,905,453	05/02/2023	4/30/2024	124,906,631	U.S. Treasury FRN
50,000,000	3Agency Floating Rate Notes, FFCB, 4.8750%	3133ENWB2	49,997,420	04/29/2023	5/6/2024	49,987,351	Government Agency
100,000,000	3Agency Floating Rate Notes, FFCB, 4.8750%	3133ENWB2	99,994,841	04/29/2023	5/6/2024	99,974,702	Government Agency
100,000,000	3Agency Floating Rate Notes, FFCB, 4.8750%	3133ENWB2	100,000,000	04/29/2023	5/6/2024	99,974,702	Government Agency
65,000,000	3Agency Floating Rate Notes, FFCB, 4.8600%	3133ENWG1	65,000,000	04/29/2023	5/9/2024	65,017,519	Government Agency
100,000,000	3Agency Floating Rate Notes, FFCB, 4.8450%	3133ENWV8	99,997,358	04/29/2023	5/17/2024	99,954,944	Government Agency
50,000,000	3Agency Floating Rate Notes, FFCB, 4.8550%	3133ENXG0	50,000,000	04/29/2023	5/24/2024	49,943,658	Government Agency
50,000,000	3Agency Floating Rate Notes, FFCB, 4.8550%	3133ENXG0	50,000,000	04/29/2023	5/24/2024	49,943,658	Government Agency
75,000,000	3Agency Floating Rate Notes, FFCB, 4.8550%	3133ENXZ8	75,000,000	04/29/2023	6/3/2024	75,011,747	Government Agency
100,000,000	3Agency Floating Rate Notes, FFCB, 4.9800%	3133ENY53	100,000,000	04/29/2023	6/7/2024	100,076,898	Government Agency
150,000,000	3Agency Floating Rate Notes, FFCB, 4.8650%	3133ENYN4	149,995,791	04/29/2023	6/10/2024	149,927,511	Government Agency
85,000,000	3Agency Floating Rate Notes, FFCB, 4.9150%	3133ENE71	84,978,034	04/29/2023	8/8/2024	84,997,540	Government Agency
100,000,000	3Agency Floating Rate Notes, FFCB, 4.9250%	3133EPAS4	99,993,710	04/29/2023	8/14/2024	100,086,492	Government Agency
50,000,000	3Agency Floating Rate Notes, FFCB, 4.9000%	3133ENJ27	49,986,889	04/29/2023	8/26/2024	49,985,838	Government Agency
50,000,000	3Agency Floating Rate Notes, FFCB, 4.9000%	3133ENM56	50,000,000	04/29/2023	9/16/2024	49,950,970	Government Agency
85,000,000	3Agency Floating Rate Notes, FFCB, 4.9100%	3133ENR69	85,000,000	04/29/2023	10/7/2024	85,047,647	Government Agency
100,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 5.2707%	91282CFS5	100,000,000	05/02/2023	10/31/2024	100,114,328	U.S. Treasury FRN
100,000,000	3Agency Floating Rate Notes, FFCB, 4.9500%	3133ENY61	100,000,000	04/29/2023	11/7/2024	100,108,843	Government Agency
87,500,000	3Agency Floating Rate Notes, FFCB, 5.0200%	3133EN5P1	87,500,000	04/29/2023	1/9/2025	87,605,939	Government Agency
37,500,000	3Agency Floating Rate Notes, FFCB, 5.0200%	3133EN5P1	37,500,000	04/29/2023	1/9/2025	37,545,402	Government Agency
25,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 5.3307%	91282CGF2	24,990,273	05/02/2023	1/31/2025	25,048,616	U.S. Treasury FRN
50,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 5.3307%	91282CGF2	50,000,000	05/02/2023	1/31/2025	50,097,231	U.S. Treasury FRN

Current Assets: 24,360,833,588

¹ WAM: 32 Days

² WAL: 93 Days

¹ WAM = Weighted average maturity, calculated using the Effective maturity based on settlement date

² WAL = Weighted average life, calculated using Final maturity based on settlement date

³ 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

⁴ VRN = Variable Rate Note, which has an established reset date, therefore defining the effective maturity as the next reset date.