

Washington State Local Government Investment Pool
as of 08/31/2022
Settlement Date Basis

Par	Description	CUSIP	Amortized Value	Effective Maturity	Final Maturity	Fair Value	Category
129,120,000	U.S. Treasury Bills, U.S. Treasury, 1.1200%	912796T66	129,120,000	09/01/2022	9/1/2022	129,120,000	U.S. Treasury Bills
400,000,000	Repurchase Agreements, Cantor Fitzgerald and Co., 2.2600%	523-41644	400,000,000	09/01/2022	9/1/2022	400,000,000	Repurchase Agreement
500,000,000	Repurchase Agreements, Societe Generale, 2.2600%	523-41645	500,000,000	09/01/2022	9/1/2022	500,000,000	Repurchase Agreement
1,200,000,000	Repurchase Agreements, Daiwa Capital Markets America Inc, 2.2600%	523-41646	1,200,000,000	09/01/2022	9/1/2022	1,200,000,000	Repurchase Agreement
1,450,000,000	Repurchase Agreements, FICC (Northern Trust), 2.2600%	523-41647	1,450,000,000	09/01/2022	9/1/2022	1,450,000,000	Repurchase Agreement
250,000,000	Repurchase Agreements, Scotia Capital, 2.2600%	523-41648	250,000,000	09/01/2022	9/1/2022	250,000,000	Repurchase Agreement
600,000,000	Term Repurchase Agreements, Societe Generale, 2.2600%	523-41620	600,000,000	09/02/2022	9/2/2022	600,000,000	Repurchase Agreement
150,000,000	Supra - Discount Notes, IBRD, 1.8500%	459053E75	149,961,458	09/06/2022	9/6/2022	149,953,041	Supranational
250,000,000	U.S. Treasury Bills, U.S. Treasury, 1.8400%	912796XU8	249,936,111	09/06/2022	9/6/2022	249,930,288	U.S. Treasury Bills
100,000,000	Agency Discount Notes, FHLB, 2.0000%	313385E85	99,966,667	09/07/2022	9/7/2022	99,962,014	Government Agency
105,000,000	Agency Discount Notes, FHLB, 2.2500%	313385F27	104,947,500	09/09/2022	9/9/2022	104,946,827	Government Agency
267,000,000	Agency Discount Notes, FHLB, 2.2500%	313385F27	266,866,500	09/09/2022	9/9/2022	266,864,789	Government Agency
10,000,000	Certificate of Deposit, First Federal Savings & Loan, 0.3500%	523-40297	10,000,000	09/12/2022	9/12/2022	10,000,000	Certificate of Deposit
150,000,000	Agency Discount Notes, FHLB, 2.2050%	313385F76	149,880,563	09/14/2022	9/14/2022	149,877,936	Government Agency
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.8200%	912796U49	99,968,111	09/15/2022	9/15/2022	99,916,583	U.S. Treasury Bills
300,000,000	U.S. Treasury Bills, U.S. Treasury, 1.6400%	912796U49	299,808,666	09/15/2022	9/15/2022	299,749,749	U.S. Treasury Bills
100,000,000	Supra - Discount Notes, IBRD, 2.3000%	459053F82	99,910,556	09/15/2022	9/15/2022	99,912,367	Supranational
100,000,000	U.S. Treasury Bills, U.S. Treasury, 2.2000%	912796U49	99,914,444	09/15/2022	9/15/2022	99,916,583	U.S. Treasury Bills
300,000,000	Agency Floating Rate Notes, FHLB, 2.3000%	3130ASHD4	300,000,000	09/01/2022	9/16/2022	300,000,021	Government Agency
100,000,000	Agency Discount Notes, FHLB, 2.2500%	313385G42	99,887,500	09/19/2022	9/19/2022	99,887,344	Government Agency
400,000,000	U.S. Treasury Bills, U.S. Treasury, 2.2300%	912796XW4	399,529,222	09/20/2022	9/20/2022	399,546,640	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.8700%	912796U56	99,949,250	09/22/2022	9/22/2022	99,880,125	U.S. Treasury Bills
500,000,000	Agency Floating Rate Notes, FHLB, 2.3000%	3130AR3W9	500,001,444	09/01/2022	9/22/2022	500,000,440	Government Agency
161,000,000	Agency Discount Notes, FHLB, 1.8400%	313385G83	160,818,964	09/23/2022	9/23/2022	160,778,345	Government Agency
50,000,000	Agency Discount Notes, FHLB, 2.2700%	313385H74	49,908,569	09/30/2022	9/30/2022	49,909,281	Government Agency
400,000,000	U.S. Treasury Bills, U.S. Treasury, 2.2800%	912796YC7	399,163,999	10/04/2022	10/4/2022	399,141,448	U.S. Treasury Bills
250,000,000	Agency Discount Notes, FHLB, 2.0170%	313385J49	249,523,764	10/05/2022	10/5/2022	249,390,100	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0900%	912796M89	49,995,625	10/06/2022	10/6/2022	49,892,813	U.S. Treasury Bills
500,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4300%	912796YD5	498,650,000	10/11/2022	10/11/2022	498,677,085	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 2.3875%	912796YD5	99,734,722	10/11/2022	10/11/2022	99,735,417	U.S. Treasury Bills
200,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4170%	912796YD5	199,462,889	10/11/2022	10/11/2022	199,470,834	U.S. Treasury Bills
50,000,000	Agency Discount Notes, FHLB, 2.2400%	313385K39	49,872,445	10/12/2022	10/12/2022	49,852,943	Government Agency
100,000,000	Agency Discount Notes, FHLB, 2.2400%	313385K39	99,744,889	10/12/2022	10/12/2022	99,705,886	Government Agency

Washington State Local Government Investment Pool
as of 08/31/2022
Settlement Date Basis

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250,000,000	Agency Discount Notes, FHLB, 2.5280%	313385K54	249,245,111	10/14/2022	10/14/2022	249,220,080	Government Agency
75,000,000	Agency Discount Notes, FHLB, 2.5280%	313385K54	74,773,533	10/14/2022	10/14/2022	74,766,024	Government Agency
500,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4900%	912796YE3	498,374,585	10/18/2022	10/18/2022	498,384,375	U.S. Treasury Bills
350,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4700%	912796V63	348,823,320	10/20/2022	10/20/2022	348,829,275	U.S. Treasury Bills
200,000,000	3Agency Floating Rate Notes, FHLB, 2.2950%	3130ARTS0	200,000,000	09/01/2022	10/21/2022	200,000,940	Government Agency
250,000,000	Agency Discount Notes, FHLB, 2.4970%	313385L46	249,132,986	10/21/2022	10/21/2022	249,093,575	Government Agency
300,000,000	Agency Discount Notes, FHLB, 2.6350%	313385L46	298,902,080	10/21/2022	10/21/2022	298,912,290	Government Agency
300,000,000	3Agency Floating Rate Notes, FHLB, 2.3000%	3130APA54	300,002,200	09/01/2022	10/24/2022	300,003,921	Government Agency
150,000,000	U.S. Treasury Bills, U.S. Treasury, 2.0600%	912796YF0	149,536,500	10/25/2022	10/25/2022	149,410,838	U.S. Treasury Bills
600,000,000	U.S. Treasury Bills, U.S. Treasury, 2.6100%	912796YF0	597,651,000	10/25/2022	10/25/2022	597,643,350	U.S. Treasury Bills
7,000,000	Certificate of Deposit, First Federal Savings & Loan, 1.8500%	523-40935	7,000,000	10/26/2022	10/26/2022	7,000,000	Certificate of Deposit
3,000,000	Certificate of Deposit, First Federal Savings & Loan, 2.6200%	523-41414	3,000,000	10/26/2022	10/26/2022	3,000,000	Certificate of Deposit
55,000,000	3Agency Floating Rate Notes, FHLB, 2.3000%	3130AR4W8	55,000,833	09/01/2022	10/27/2022	54,998,326	Government Agency
250,000,000	U.S. Treasury Bills, U.S. Treasury, 2.5200%	912796V71	249,020,000	10/27/2022	10/27/2022	249,010,278	U.S. Treasury Bills
50,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 2.9561%	91282CAS0	49,999,168	09/07/2022	10/31/2022	50,021,794	U.S. Treasury FRN
250,000,000	Supra - Discount Notes, IBRD, 2.5500%	459053M68	248,937,500	10/31/2022	10/31/2022	248,924,708	Supranational
400,000,000	U.S. Treasury Bills, U.S. Treasury, 2.1850%	912796YG8	398,519,056	11/01/2022	11/1/2022	398,244,556	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4850%	912796N96	99,565,125	11/03/2022	11/3/2022	99,539,721	U.S. Treasury Bills
300,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4900%	912796N96	298,692,749	11/03/2022	11/3/2022	298,619,163	U.S. Treasury Bills
250,000,000	U.S. Treasury Bills, U.S. Treasury, 2.2300%	912796YP8	248,946,944	11/08/2022	11/8/2022	248,785,680	U.S. Treasury Bills
400,000,000	U.S. Treasury Bills, U.S. Treasury, 2.5800%	912796W54	397,993,332	11/10/2022	11/10/2022	397,974,536	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.6000%	912796YQ6	49,729,167	11/15/2022	11/15/2022	49,724,479	U.S. Treasury Bills
300,000,000	U.S. Treasury Bills, U.S. Treasury, 2.6100%	912796W62	298,325,250	11/17/2022	11/17/2022	298,280,334	U.S. Treasury Bills
31,680,000	U.S. Treasury Bills, U.S. Treasury, 2.7200%	912796YR4	31,483,725	11/22/2022	11/22/2022	31,481,091	U.S. Treasury Bills
80,000,000	Agency Discount Notes, FHLB, 2.8000%	313385Q58	79,483,556	11/23/2022	11/23/2022	79,476,235	Government Agency
50,000,000	Agency Discount Notes, FHLB, 2.8000%	313385Q58	49,677,222	11/23/2022	11/23/2022	49,672,647	Government Agency
300,000,000	U.S. Treasury Bills, U.S. Treasury, 2.7400%	912796W70	298,059,167	11/25/2022	11/25/2022	298,013,922	U.S. Treasury Bills
100,000,000	3Agency Floating Rate Notes, FFCB, 2.4000%	3133EMJH6	100,000,000	09/01/2022	12/2/2022	100,020,112	Government Agency
250,000,000	U.S. Treasury Bills, U.S. Treasury, 2.7800%	912796YY9	248,011,528	12/13/2022	12/13/2022	247,911,390	U.S. Treasury Bills
200,000,000	3Agency Floating Rate Notes, FHLB, 2.3100%	3130ASHQ5	200,000,000	09/01/2022	12/16/2022	199,993,938	Government Agency
100,000,000	U.S. Treasury Bills, U.S. Treasury, 2.8860%	912796YZ6	99,118,167	12/20/2022	12/20/2022	99,076,356	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 2.8900%	912796YZ6	99,116,944	12/20/2022	12/20/2022	99,076,356	U.S. Treasury Bills
150,000,000	U.S. Treasury Bills, U.S. Treasury, 2.5000%	912796R27	148,760,417	12/29/2022	12/29/2022	148,516,218	U.S. Treasury Bills
250,000,000	U.S. Treasury Bills, U.S. Treasury, 2.5000%	912796X95	247,812,500	01/05/2023	1/5/2023	247,395,270	U.S. Treasury Bills

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as of 08/31/2022
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140,000,000	3Agency Floating Rate Notes, FFCB, 2.3050%	3133ENRA0	139,994,971	09/01/2022	1/9/2023	140,002,951	Government Agency
17,125,000	Certificate of Deposit - TCD, Office of the State Treasurer, 2.6800%	523-41309	17,125,000	01/10/2023	1/10/2023	17,125,000	Certificate of Deposit - TCD
250,000,000	U.S. Treasury Bills, U.S. Treasury, 2.6850%	912796XR5	247,520,104	01/12/2023	1/12/2023	247,213,928	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 2.9100%	912796XS3	98,868,333	01/19/2023	1/19/2023	98,822,056	U.S. Treasury Bills
100,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 2.9501%	91282CBK6	100,000,000	09/07/2022	1/31/2023	100,089,793	U.S. Treasury FRN
50,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 2.9501%	91282CBK6	50,000,000	09/07/2022	1/31/2023	50,044,897	U.S. Treasury FRN
70,000,000	3Agency Floating Rate Notes, FFCB, 2.3750%	3133EMNZ1	70,000,000	09/01/2022	2/1/2023	70,013,124	Government Agency
100,000,000	3Agency Floating Rate Notes, FFCB, 2.3300%	3133EMZ47	99,995,535	09/01/2022	2/9/2023	99,994,917	Government Agency
200,000,000	3Agency Floating Rate Notes, FFCB, 2.3300%	3133EMZ47	199,991,070	09/01/2022	2/9/2023	199,989,834	Government Agency
50,000,000	3Agency Floating Rate Notes, FFCB, 2.3400%	3133EM3P5	50,000,000	09/01/2022	2/27/2023	50,000,069	Government Agency
150,000,000	3Agency Floating Rate Notes, FFCB, 2.3700%	3133ENGY0	150,000,000	09/01/2022	3/15/2023	149,999,717	Government Agency
100,000,000	3Agency Floating Rate Notes, FFCB, 2.3400%	3133ENSG6	99,993,755	09/01/2022	3/21/2023	99,999,935	Government Agency
97,510,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 2.9351%	91282CBY6	97,512,609	09/07/2022	4/30/2023	97,594,094	U.S. Treasury FRN
50,000,000	3Agency Floating Rate Notes, FFCB, 2.3400%	3133EMZV7	49,998,200	09/01/2022	5/18/2023	49,997,984	Government Agency
100,000,000	3Agency Floating Rate Notes, FFCB, 2.3050%	3133ENPQ7	99,987,500	09/01/2022	6/23/2023	100,000,303	Government Agency
4,766	IB Bank Deposit, U.S. Bank National Association, 0.0100%	523-14483	4,766	09/01/2022		4,766	Bank Deposits
279,910,517	IB Bank Deposit, KeyBank National Association, 2.2500%	523-16378	279,910,517	09/01/2022		279,910,517	Bank Deposits
126,046,441	IB Bank Deposit, Umpqua Bank, 2.3500%	523-21425	126,046,441	09/01/2022		126,046,441	Bank Deposits
101,529,145	IB Bank Deposit, Washington Federal, N.A., 2.3000%	523-25454	101,529,145	09/01/2022		101,529,145	Bank Deposits
13,920	IB Bank Deposit, Heritage Bank, 2.3500%	523-27328	13,920	09/01/2022		13,920	Bank Deposits
275,407,476	IB Bank Deposit, HomeStreet Bank, 2.3000%	523-33596	275,407,476	09/01/2022		275,407,476	Bank Deposits
2,686,146	IB Bank Deposit, Bank of America, N.A., 0.8400%	523-34574	2,686,146	09/01/2022		2,686,146	Bank Deposits
99,196,959	IB Bank Deposit, Wells Fargo, 2.3000%	523-35670	99,196,959	09/01/2022		99,196,959	Bank Deposits
102,717,943	IB Bank Deposit, JP Morgan/Chase, 2.2999%	523-36302	102,717,943	09/01/2022		102,717,943	Bank Deposits
402,419,121	NOW accounts, Columbia State Bank, 2.3000%	523-36706	402,419,121	09/01/2022		402,419,121	Bank Deposits
622,735	NOW accounts, Pacific Premier Bank, 1.9028%	523-38602	622,735	09/01/2022		622,735	Bank Deposits
60,392,451	IB Bank Deposit, Cathay Bank, 2.3500%	523-39746	60,392,451	09/01/2022		60,392,451	Bank Deposits
225,000,000	3Agency Floating Rate Notes, FFCB, 2.3425%	3133EM3G5	224,996,942	09/01/2022	7/24/2023	224,981,559	Government Agency
50,000,000	3Agency Floating Rate Notes, FFCB, 2.3500%	3133EMX23	50,000,000	09/01/2022	7/27/2023	49,999,154	Government Agency
62,000,000	3Agency Floating Rate Notes, FFCB, 2.3450%	3133EM4U3	61,998,392	09/01/2022	9/8/2023	61,993,801	Government Agency
100,000,000	3Agency Floating Rate Notes, FFCB, 2.3450%	3133ENAR1	99,994,358	09/01/2022	10/12/2023	99,982,473	Government Agency
50,000,000	3Agency Floating Rate Notes, FFCB, 2.3350%	3133ENKT6	50,000,000	09/01/2022	10/16/2023	50,001,844	Government Agency
150,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 2.9361%	91282CDE8	150,000,000	09/07/2022	10/31/2023	150,116,516	U.S. Treasury FRN
100,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 2.9361%	91282CDE8	99,996,461	09/07/2022	10/31/2023	100,077,677	U.S. Treasury FRN

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as of 08/31/2022
Settlement Date Basis

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100,000,000	3Agency Floating Rate Notes, FFCB, 2.3900%	3133ENLV0	100,000,000	09/01/2022	11/21/2023	100,035,135	Government Agency
100,000,000	3Agency Floating Rate Notes, FFCB, 2.3175%	3133ENYD6	99,996,813	09/01/2022	12/7/2023	100,010,141	Government Agency
50,000,000	3Agency Floating Rate Notes, FFCB, 2.4100%	3133ENGV6	50,000,000	09/01/2022	12/13/2023	50,030,013	Government Agency
50,000,000	3Agency Floating Rate Notes, FFCB, 2.4100%	3133ENGV6	50,000,000	09/01/2022	12/13/2023	50,030,013	Government Agency
100,000,000	3Agency Floating Rate Notes, FFCB, 2.3600%	3133ENWR7	100,000,000	09/01/2022	1/16/2024	100,006,806	Government Agency
100,000,000	3Agency Floating Rate Notes, FFCB, 2.3600%	3133ENWR7	100,000,000	09/01/2022	1/16/2024	100,006,806	Government Agency
51,000,000	3Agency Floating Rate Notes, FFCB, 2.3300%	3133ENNK2	51,000,000	09/01/2022	2/9/2024	50,958,737	Government Agency
130,000,000	3Agency Floating Rate Notes, FFCB, 2.3350%	3133ENQU7	130,000,000	09/01/2022	3/8/2024	130,011,375	Government Agency
150,000,000	3Agency Floating Rate Notes, FFCB, 2.3700%	3133ENQZ6	149,976,832	09/01/2022	3/11/2024	149,998,907	Government Agency
100,000,000	3Agency Floating Rate Notes, FFCB, 2.3300%	3133ENYZ7	100,000,000	09/01/2022	3/21/2024	100,009,503	Government Agency
150,000,000	3Agency Floating Rate Notes, FFCB, 2.3500%	3133ENVB3	149,988,147	09/01/2022	3/25/2024	149,986,640	Government Agency
150,000,000	3Agency Floating Rate Notes, FFCB, 2.3800%	3133ENTN0	149,978,684	09/01/2022	4/1/2024	150,017,573	Government Agency
75,000,000	3Agency Floating Rate Notes, FFCB, 2.3800%	3133ENTN0	74,994,012	09/01/2022	4/1/2024	75,008,786	Government Agency
100,000,000	3Agency Floating Rate Notes, FFCB, 2.3450%	3133ENTZ3	99,991,914	09/01/2022	4/8/2024	99,982,542	Government Agency
45,000,000	3Agency Floating Rate Notes, FFCB, 2.3400%	3133ENUG3	45,000,000	09/01/2022	4/12/2024	45,006,754	Government Agency
38,000,000	3Agency Floating Rate Notes, FFCB, 2.3350%	3133ENVA5	38,000,000	09/01/2022	4/25/2024	38,002,402	Government Agency
100,000,000	3Agency Floating Rate Notes, FFCB, 2.3700%	3133ENC32	100,000,000	09/01/2022	4/25/2024	99,982,788	Government Agency
125,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 2.8261%	91282CEL1	124,843,623	09/07/2022	4/30/2024	124,730,466	U.S. Treasury FRN
50,000,000	3Agency Floating Rate Notes, FFCB, 2.3750%	3133ENWB2	49,995,760	09/01/2022	5/6/2024	49,999,635	Government Agency
100,000,000	3Agency Floating Rate Notes, FFCB, 2.3750%	3133ENWB2	99,991,521	09/01/2022	5/6/2024	99,999,269	Government Agency
100,000,000	3Agency Floating Rate Notes, FFCB, 2.3750%	3133ENWB2	100,000,000	09/01/2022	5/6/2024	99,999,269	Government Agency
65,000,000	3Agency Floating Rate Notes, FFCB, 2.3400%	3133ENWG1	65,000,000	09/01/2022	5/9/2024	65,009,175	Government Agency
100,000,000	3Agency Floating Rate Notes, FFCB, 2.3450%	3133ENWV8	99,995,707	09/01/2022	5/17/2024	100,007,369	Government Agency
50,000,000	3Agency Floating Rate Notes, FFCB, 2.3350%	3133ENXG0	50,000,000	09/01/2022	5/24/2024	50,008,974	Government Agency
50,000,000	3Agency Floating Rate Notes, FFCB, 2.3350%	3133ENXG0	50,000,000	09/01/2022	5/24/2024	50,008,974	Government Agency
75,000,000	3Agency Floating Rate Notes, FFCB, 2.3350%	3133ENXZ8	75,000,000	09/01/2022	6/3/2024	75,012,133	Government Agency
150,000,000	3Agency Floating Rate Notes, FFCB, 2.3650%	3133ENYN4	149,993,315	09/01/2022	6/10/2024	150,008,907	Government Agency
50,000,000	3Agency Floating Rate Notes, FFCB, 2.4000%	3133ENJ27	49,980,402	09/01/2022	8/26/2024	49,990,179	Government Agency

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Current Assets: 22,690,382,620

¹ WAM: 25 Days

² WAL: 114 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.