

Washington State Local Government Investment Pool
as of 02/28/2022
Settlement Date Basis

Par	Description	CUSIP	Amortized Value	Effective Maturity	Final Maturity	Fair Value	Category
300,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0550%	912796S26	300,000,000	03/01/2022	3/1/2022	300,000,000	U.S. Treasury Bills
200,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0525%	912796S26	200,000,000	03/01/2022	3/1/2022	200,000,000	U.S. Treasury Bills
250,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0525%	912796S26	250,000,000	03/01/2022	3/1/2022	250,000,000	U.S. Treasury Bills
200,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0505%	912796S26	200,000,000	03/01/2022	3/1/2022	200,000,000	U.S. Treasury Bills
800,000,000	Repurchase Agreements, Daiwa Capital Markets America Inc, 0.0500%	523-40584	800,000,000	03/01/2022	3/1/2022	800,000,000	Repurchase Agreement
475,000,000	Repurchase Agreements, FICC (Northern Trust), 0.0300%	523-40585	475,000,000	03/01/2022	3/1/2022	475,000,000	Repurchase Agreement
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0550%	912796L98	99,999,694	03/03/2022	3/3/2022	99,999,917	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0510%	912796L98	99,999,717	03/03/2022	3/3/2022	99,999,917	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0505%	912796L98	99,999,719	03/03/2022	3/3/2022	99,999,917	U.S. Treasury Bills
200,000,000	Term Repurchase Agreements, Societe Generale, 0.0400%	523-40486	200,000,000	03/03/2022	3/3/2022	200,000,000	Repurchase Agreement
300,000,000	Term Repurchase Agreements, Societe Generale, 0.0400%	523-40576	300,000,000	03/03/2022	3/3/2022	300,000,000	Repurchase Agreement
250,000,000	Term Repurchase Agreements, Societe Generale, 0.0400%	523-40556	250,000,000	03/04/2022	3/4/2022	250,000,000	Repurchase Agreement
300,000,000	Agency Discount Notes, FHLB, 0.0450%	313385TY2	299,997,750	03/07/2022	3/7/2022	299,996,001	Government Agency
400,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0550%	912796S75	399,995,722	03/08/2022	3/8/2022	399,997,764	U.S. Treasury Bills
250,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0550%	912796S75	249,997,326	03/08/2022	3/8/2022	249,998,603	U.S. Treasury Bills
200,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0550%	912796S75	199,997,861	03/08/2022	3/8/2022	199,998,882	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1100%	912796S75	49,998,931	03/08/2022	3/8/2022	49,999,721	U.S. Treasury Bills
50,000,000	3Agency Floating Rate Notes, FFCB, 0.2000%	3133ELRQ9	49,998,006	03/01/2022	3/9/2022	50,001,565	Government Agency
300,000,000	Term Repurchase Agreements, Societe Generale, 0.0300%	523-40568	300,000,000	03/09/2022	3/9/2022	300,000,000	Repurchase Agreement
40,000,000	3Agency Floating Rate Notes, FFCB, 0.1300%	3133EL6Q2	40,000,000	03/01/2022	3/10/2022	40,000,724	Government Agency
55,870,000	U.S. Treasury Bills, U.S. Treasury, 0.0500%	912796M97	55,869,302	03/10/2022	3/10/2022	55,869,511	U.S. Treasury Bills
150,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0505%	912796M97	149,998,106	03/10/2022	3/10/2022	149,998,688	U.S. Treasury Bills
150,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0550%	912796M97	149,997,937	03/10/2022	3/10/2022	149,998,688	U.S. Treasury Bills
200,000,000	Term Repurchase Agreements, BMO-Repo, 0.0500%	523-40487	200,000,000	03/10/2022	3/10/2022	200,000,000	Repurchase Agreement
110,300,000	3Agency Floating Rate Notes, FFCB, 0.4500%	3133EKCY0	110,301,588	03/01/2022	3/14/2022	110,313,918	Government Agency
45,000,000	Certificate of Deposit, East West Bank, 0.2100%	523-40296	45,000,000	03/14/2022	3/14/2022	45,000,000	Certificate of Deposit
100,000,000	Agency Discount Notes, FHLB, 0.0450%	313385UF1	99,998,375	03/14/2022	3/14/2022	99,997,112	Government Agency
200,000,000	Term Repurchase Agreements, Societe Generale, 0.0500%	523-40583	200,000,000	03/14/2022	3/14/2022	200,000,000	Repurchase Agreement
150,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0470%	912796S83	149,997,258	03/15/2022	3/15/2022	149,998,397	U.S. Treasury Bills
250,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0500%	912796S83	249,995,139	03/15/2022	3/15/2022	249,997,328	U.S. Treasury Bills
250,000,000	Agency Discount Notes, FHLB, 0.0400%	313385UG9	249,996,111	03/15/2022	3/15/2022	249,992,225	Government Agency
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0485%	912796N21	99,997,844	03/17/2022	3/17/2022	99,998,833	U.S. Treasury Bills
300,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0550%	912796N21	299,992,667	03/17/2022	3/17/2022	299,996,499	U.S. Treasury Bills

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150,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0550%	912796S91	149,995,188	03/22/2022	3/22/2022	149,996,501	U.S. Treasury Bills
500,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0850%	912796S91	499,975,209	03/22/2022	3/22/2022	499,988,335	U.S. Treasury Bills
316,320,000	U.S. Treasury Bills, U.S. Treasury, 0.0800%	912796S91	316,305,239	03/22/2022	3/22/2022	316,312,620	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0425%	912796F38	99,997,285	03/24/2022	3/24/2022	99,995,634	U.S. Treasury Bills
158,800,000	U.S. Treasury Bills, U.S. Treasury, 0.0450%	912796F38	158,795,435	03/24/2022	3/24/2022	158,793,067	U.S. Treasury Bills
300,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0600%	912796F38	299,988,500	03/24/2022	3/24/2022	299,986,902	U.S. Treasury Bills
200,000,000	Agency Discount Notes, FHLB, 0.1000%	313385US3	199,986,667	03/25/2022	3/25/2022	199,989,338	Government Agency
26,000,000	Agency Discount Notes, FHLB, 0.1000%	313385US3	25,998,267	03/25/2022	3/25/2022	25,998,614	Government Agency
200,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0500%	912796N39	199,991,667	03/31/2022	3/31/2022	199,988,124	U.S. Treasury Bills
300,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0850%	912796N39	299,978,750	03/31/2022	3/31/2022	299,982,186	U.S. Treasury Bills
250,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1310%	912796T74	249,968,159	04/05/2022	4/5/2022	249,975,088	U.S. Treasury Bills
250,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1325%	912796T74	249,967,795	04/05/2022	4/5/2022	249,975,088	U.S. Treasury Bills
250,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1480%	912796T74	249,964,028	04/05/2022	4/5/2022	249,975,088	U.S. Treasury Bills
320,880,000	U.S. Treasury Bills, U.S. Treasury, 0.1400%	912796T74	320,836,324	04/05/2022	4/5/2022	320,848,024	U.S. Treasury Bills
200,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0550%	912796N47	199,988,694	04/07/2022	4/7/2022	199,980,986	U.S. Treasury Bills
300,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0900%	912796N47	299,972,250	04/07/2022	4/7/2022	299,971,479	U.S. Treasury Bills
350,000,000	U.S. Treasury Bills, U.S. Treasury, 0.2500%	912796T82	349,897,916	04/12/2022	4/12/2022	349,947,938	U.S. Treasury Bills
250,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0550%	912796P29	249,983,194	04/14/2022	4/14/2022	249,961,043	U.S. Treasury Bills
200,000,000	Agency Discount Notes, FHLB, 0.2450%	313385VS2	199,934,667	04/18/2022	4/18/2022	199,949,346	Government Agency
200,000,000	U.S. Treasury Bills, U.S. Treasury, 0.2410%	912796T90	199,934,394	04/19/2022	4/19/2022	199,959,506	U.S. Treasury Bills
600,000,000	U.S. Treasury Bills, U.S. Treasury, 0.2500%	912796T90	599,795,833	04/19/2022	4/19/2022	599,878,518	U.S. Treasury Bills
200,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0600%	912796G45	199,983,000	04/21/2022	4/21/2022	199,949,000	U.S. Treasury Bills
200,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0600%	912796P37	199,980,667	04/28/2022	4/28/2022	199,940,388	U.S. Treasury Bills
50,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 0.4944%	912828ZK9	50,003,992	03/01/2022	4/30/2022	50,017,976	U.S. Treasury FRN
50,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 0.4944%	912828ZK9	50,005,075	03/01/2022	4/30/2022	50,017,976	U.S. Treasury FRN
100,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 0.4944%	912828ZK9	100,009,651	03/01/2022	4/30/2022	100,035,952	U.S. Treasury FRN
50,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 0.4944%	912828ZK9	50,004,909	03/01/2022	4/30/2022	50,017,976	U.S. Treasury FRN
50,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 0.4944%	912828ZK9	50,005,242	03/01/2022	4/30/2022	50,017,976	U.S. Treasury FRN
200,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0650%	912796P45	199,976,528	05/05/2022	5/5/2022	199,915,590	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0625%	912796Q28	49,993,750	05/12/2022	5/12/2022	49,972,250	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0650%	912796Q28	99,987,000	05/12/2022	5/12/2022	99,944,500	U.S. Treasury Bills
50,000,000	Agency Floating Rate Notes, FHLB, 0.1050%	3130AKG67	50,000,000	03/01/2022	5/13/2022	50,001,989	Government Agency
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0625%	912796H44	99,986,285	05/19/2022	5/19/2022	99,933,216	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4475%	912796H44	99,901,799	05/19/2022	5/19/2022	99,933,216	U.S. Treasury Bills

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100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0660%	912796Q36	99,984,233	05/26/2022	5/26/2022	99,925,347	U.S. Treasury Bills
150,000,000	3Agency Floating Rate Notes, FFCB, 0.2800%	3133ELD35	150,000,000	03/01/2022	5/27/2022	150,068,801	Government Agency
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0860%	912796Q44	99,977,783	06/02/2022	6/2/2022	99,910,100	U.S. Treasury Bills
110,000,000	3Agency Floating Rate Notes, FFCB, 0.0500%	3133EMZ62	109,993,877	03/01/2022	6/9/2022	110,000,197	Government Agency
250,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4300%	912796V97	249,686,458	06/14/2022	6/14/2022	249,673,333	U.S. Treasury Bills
200,000,000	U.S. Treasury Bills, U.S. Treasury, 0.5480%	912796W21	199,659,022	06/21/2022	6/21/2022	199,713,778	U.S. Treasury Bills
79,350,000	U.S. Treasury Bills, U.S. Treasury, 0.5500%	912796W21	79,214,223	06/21/2022	6/21/2022	79,236,441	U.S. Treasury Bills
4,765	IB Bank Deposit, U.S. Bank National Association, 0.0100%	523-14483	4,765	03/01/2022		4,765	Bank Deposits
625,098,266	IB Bank Deposit, KeyBank National Association, 0.1000%	523-16378	625,098,266	03/01/2022		625,098,266	Bank Deposits
11,498,581	NOW accounts, East West Bank, 0.1300%	523-18461	11,498,581	03/01/2022		11,498,581	Bank Deposits
7,900,983	IB Bank Deposit, Umpqua Bank, 0.1300%	523-21425	7,900,983	03/01/2022		7,900,983	Bank Deposits
211,011,587	IB Bank Deposit, Washington Federal, N.A., 0.1700%	523-25454	211,011,587	03/01/2022		211,011,587	Bank Deposits
13,869	IB Bank Deposit, Heritage Bank, 0.1000%	523-27328	13,869	03/01/2022		13,869	Bank Deposits
224,466,827	IB Bank Deposit, HomeStreet Bank, 0.1500%	523-33596	224,466,827	03/01/2022		224,466,827	Bank Deposits
467,548,279	IB Bank Deposit, Bank of America, N.A., 0.2400%	523-34574	467,548,279	03/01/2022		467,548,279	Bank Deposits
97,835,067	IB Bank Deposit, Wells Fargo, 0.2000%	523-35670	97,835,067	03/01/2022		97,835,067	Bank Deposits
102,355,315	IB Bank Deposit, JP Morgan/Chase, 0.1496%	523-36302	102,355,315	03/01/2022		102,355,315	Bank Deposits
400,916,744	NOW accounts, Columbia State Bank, 0.1300%	523-36706	400,916,744	03/01/2022		400,916,744	Bank Deposits
145,856,170	NOW accounts, Pacific Premier Bank, 0.1300%	523-38602	145,856,170	03/01/2022		145,856,170	Bank Deposits
60,133,606	IB Bank Deposit, Cathay Bank, 0.4000%	523-39746	60,133,606	03/01/2022		60,133,606	Bank Deposits
39,625,000	Certificate of Deposit - TCD, Office of the State Treasurer, 0.3700%	523-40393	39,625,000	07/11/2022	7/11/2022	39,625,000	Certificate of Deposit - TCD
65,000,000	3Agency Floating Rate Notes, FFCB, 0.2400%	3133ELU28	65,000,000	03/01/2022	7/14/2022	65,045,496	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0750%	912796K57	49,985,938	07/14/2022	7/14/2022	49,900,860	U.S. Treasury Bills
150,000,000	3Agency Floating Rate Notes, FFCB, 0.2900%	3133ELU69	150,000,000	03/01/2022	7/15/2022	150,134,147	Government Agency
250,000,000	3Agency Floating Rate Notes, FHLB, 0.0550%	3130AR3H2	250,000,000	03/01/2022	7/18/2022	249,999,998	Government Agency
35,000,000	3Agency Floating Rate Notes, FFCB, 0.0700%	3133EMX31	34,999,279	03/01/2022	7/27/2022	35,002,127	Government Agency
50,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 0.4354%	91282CAA9	49,999,578	03/01/2022	7/31/2022	50,013,774	U.S. Treasury FRN
50,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 0.4354%	91282CAA9	49,999,578	03/01/2022	7/31/2022	50,013,774	U.S. Treasury FRN
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0800%	912796L64	99,963,778	08/11/2022	8/11/2022	99,716,901	U.S. Treasury Bills
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
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0900%	912796M89	49,972,625	10/06/2022	10/6/2022	49,786,323	U.S. Treasury Bills
50,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 0.4354%	91282CAS0	49,996,618	03/01/2022	10/31/2022	50,011,953	U.S. Treasury FRN
100,000,000	3Agency Floating Rate Notes, FFCB, 0.1500%	3133EMJH6	100,000,000	03/01/2022	12/2/2022	100,060,348	Government Agency
100,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 0.4294%	91282CBK6	100,000,000	03/01/2022	1/31/2023	100,040,363	U.S. Treasury FRN

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50,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 0.4294%	91282CBK6	50,000,000	03/01/2022	1/31/2023	50,020,182	U.S. Treasury FRN
70,000,000	3Agency Floating Rate Notes, FFCB, 0.1250%	3133EMNZ1	70,000,000	03/01/2022	2/1/2023	70,030,309	Government Agency
100,000,000	3Agency Floating Rate Notes, FFCB, 0.0800%	3133EMZ47	99,990,432	03/01/2022	2/9/2023	99,990,479	Government Agency
200,000,000	3Agency Floating Rate Notes, FFCB, 0.0800%	3133EMZ47	199,980,863	03/01/2022	2/9/2023	199,980,958	Government Agency
50,000,000	3Agency Floating Rate Notes, FFCB, 0.0900%	3133EM3P5	50,000,000	03/01/2022	2/27/2023	50,000,327	Government Agency
150,000,000	3Agency Floating Rate Notes, FFCB, 0.1200%	3133ENGY0	150,000,000	03/01/2022	3/15/2023	150,000,828	Government Agency
97,510,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 0.4144%	91282CBY6	97,514,601	03/01/2022	4/30/2023	97,542,545	U.S. Treasury FRN
50,000,000	3Agency Floating Rate Notes, FFCB, 0.0900%	3133EMZV7	49,996,922	03/01/2022	5/18/2023	50,000,083	Government Agency
225,000,000	3Agency Floating Rate Notes, FFCB, 0.0925%	3133EM3G5	224,995,216	03/01/2022	7/24/2023	225,002,095	Government Agency
50,000,000	3Agency Floating Rate Notes, FFCB, 0.1000%	3133EMX23	50,000,000	03/01/2022	7/27/2023	50,001,907	Government Agency
62,000,000	3Agency Floating Rate Notes, FFCB, 0.0950%	3133EM4U3	61,997,596	03/01/2022	9/8/2023	61,997,601	Government Agency
100,000,000	3Agency Floating Rate Notes, FFCB, 0.0950%	3133ENAR1	99,991,801	03/01/2022	10/12/2023	99,897,654	Government Agency
50,000,000	3Agency Floating Rate Notes, FFCB, 0.0950%	3133ENKT6	50,000,000	03/01/2022	10/16/2023	50,000,244	Government Agency
150,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 0.4154%	91282CDE8	150,000,000	03/01/2022	10/31/2023	150,270,798	U.S. Treasury FRN
100,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 0.4154%	91282CDE8	99,994,929	03/01/2022	10/31/2023	100,180,532	U.S. Treasury FRN
100,000,000	3Agency Floating Rate Notes, FFCB, 0.1400%	3133ENLV0	100,000,000	03/01/2022	11/21/2023	100,000,364	Government Agency
50,000,000	3Agency Floating Rate Notes, FFCB, 0.1600%	3133ENGV6	50,000,000	03/01/2022	12/13/2023	50,000,985	Government Agency
50,000,000	3Agency Floating Rate Notes, FFCB, 0.1600%	3133ENGV6	50,000,000	03/01/2022	12/13/2023	50,000,985	Government Agency

Current Assets: 19,796,295,060

¹ WAM: 21 Days

² WAL: 73 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.