

Washington State Local Government Investment Pool
as of 01/31/2023
Settlement Date Basis

Par	Description	CUSIP	Amortized Value	Effective Maturity	Final Maturity	Fair Value	Category
70,000,000	3Agency Floating Rate Notes, FFCB, 4.3750%	3133EMNZ1	70,000,000	02/01/2023	2/1/2023	70,000,000	Government Agency
5,000,000	Certificate of Deposit, Liberty Bay Bank, 4.2800%	523-42037	5,000,000	02/01/2023	2/1/2023	5,000,000	Certificate of Deposit
575,000,000	Repurchase Agreements, FICC (Northern Trust), 4.3000%	523-42557	575,000,000	02/01/2023	2/1/2023	575,000,000	Repurchase Agreement
900,000,000	Repurchase Agreements, Scotia Capital, 4.3000%	523-42558	900,000,000	02/01/2023	2/1/2023	900,000,000	Repurchase Agreement
600,000,000	Repurchase Agreements, FICC (Northern Trust), 4.3200%	523-42559	600,000,000	02/01/2023	2/1/2023	600,000,000	Repurchase Agreement
1,000,000,000	Repurchase Agreements, Daiwa Capital Markets America Inc, 4.3000%	523-42560	1,000,000,000	02/01/2023	2/1/2023	1,000,000,000	Repurchase Agreement
900,000,000	Repurchase Agreements, Jefferies LLC, 4.3200%	523-42561	900,000,000	02/01/2023	2/1/2023	900,000,000	Repurchase Agreement
1,200,000,000	Repurchase Agreements, ASL Capital Markets Inc., 4.3200%	523-42562	1,200,000,000	02/01/2023	2/1/2023	1,200,000,000	Repurchase Agreement
100,000,000	Supra - Discount Notes, IFC, 4.0500%	459516BJ8	99,988,750	02/02/2023	2/2/2023	99,987,535	Supranational
100,000,000	U.S. Treasury Bills, U.S. Treasury, 4.0700%	912796XT1	99,988,694	02/02/2023	2/2/2023	99,988,911	U.S. Treasury Bills
150,000,000	Supra - Discount Notes, IBRD, 4.2300%	459052BK1	149,964,750	02/03/2023	2/3/2023	149,962,607	Supranational
100,000,000	3Agency Floating Rate Notes, FFCB, 4.3300%	3133EMZ47	99,999,778	02/01/2023	2/9/2023	99,998,805	Government Agency
200,000,000	3Agency Floating Rate Notes, FFCB, 4.3300%	3133EMZ47	199,999,556	02/01/2023	2/9/2023	199,997,610	Government Agency
100,000,000	Supra - Discount Notes, IADB, 4.2600%	45818KBV3	99,858,000	02/13/2023	2/13/2023	99,850,519	Supranational
100,000,000	Supra - Discount Notes, IADB, 4.5500%	45818KBV3	99,848,333	02/13/2023	2/13/2023	99,850,519	Supranational
150,000,000	Agency Discount Notes, FHLB, 4.2150%	313384BX6	149,754,125	02/15/2023	2/15/2023	149,738,442	Government Agency
150,000,000	Agency Discount Notes, FHLB, 4.2150%	313384BX6	149,754,125	02/15/2023	2/15/2023	149,738,442	Government Agency
100,000,000	Supra - Discount Notes, IADB, 4.5500%	45818KBX9	99,823,056	02/15/2023	2/15/2023	99,825,628	Supranational
100,000,000	U.S. Treasury Bills, U.S. Treasury, 4.1550%	912796YA1	99,826,875	02/16/2023	2/16/2023	99,820,937	U.S. Treasury Bills
200,000,000	Agency Discount Notes, FHLB, 4.2360%	313384BZ1	199,623,467	02/17/2023	2/17/2023	199,601,484	Government Agency
100,000,000	U.S. Treasury Bills, U.S. Treasury, 4.1400%	912796Y60	99,770,000	02/21/2023	2/21/2023	99,754,514	U.S. Treasury Bills
250,000,000	Agency Discount Notes, FHLB, 4.3100%	313384CE7	249,371,458	02/22/2023	2/22/2023	249,332,413	Government Agency
50,000,000	3Agency Floating Rate Notes, FFCB, 4.3400%	3133EM3P5	50,000,000	02/01/2023	2/27/2023	49,998,781	Government Agency
250,000,000	U.S. Treasury Bills, U.S. Treasury, 4.1800%	912796Y78	249,216,250	02/28/2023	2/28/2023	249,166,563	U.S. Treasury Bills
250,000,000	Supra - Discount Notes, IBRD, 4.3000%	459052CL8	249,193,750	02/28/2023	2/28/2023	249,159,958	Supranational
200,000,000	U.S. Treasury Bills, U.S. Treasury, 4.5000%	912796Y78	199,325,000	02/28/2023	2/28/2023	199,333,250	U.S. Treasury Bills
250,000,000	U.S. Treasury Bills, U.S. Treasury, 4.2850%	912796YB9	249,137,048	03/02/2023	3/2/2023	249,110,365	U.S. Treasury Bills
135,000,000	Agency Discount Notes, FHLB, 4.3780%	313384CP2	134,507,475	03/03/2023	3/3/2023	134,475,210	Government Agency
250,000,000	Supra - Discount Notes, IBRD, 4.4200%	459052CS3	248,987,083	03/06/2023	3/6/2023	248,953,380	Supranational
95,225,000	U.S. Treasury Bills, U.S. Treasury, 4.2800%	912796Y86	94,840,079	03/07/2023	3/7/2023	94,819,493	U.S. Treasury Bills
5,000,000	Certificate of Deposit, Liberty Bay Bank, 4.5500%	523-42228	5,000,000	03/08/2023	3/8/2023	5,000,000	Certificate of Deposit
250,000,000	U.S. Treasury Bills, U.S. Treasury, 4.3000%	912796Z69	248,775,694	03/14/2023	3/14/2023	248,734,410	U.S. Treasury Bills
150,000,000	3Agency Floating Rate Notes, FFCB, 4.3700%	3133ENGY0	150,000,000	02/01/2023	3/15/2023	149,995,659	Government Agency

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200,000,000	Agency Discount Notes, FHLB, 4.4300%	313384DB2	198,966,333	03/15/2023	3/15/2023	198,934,960	Government Agency
100,000,000	Supra - Discount Notes, IBRD, 4.4500%	459052DG8	99,419,028	03/20/2023	3/20/2023	99,404,274	Supranational
50,000,000	Supra - Discount Notes, IBRD, 4.4500%	459052DG8	49,709,514	03/20/2023	3/20/2023	49,702,137	Supranational
100,000,000	3Agency Floating Rate Notes, FFCB, 4.3400%	3133ENSG6	99,998,509	02/01/2023	3/21/2023	99,997,217	Government Agency
250,000,000	U.S. Treasury Bills, U.S. Treasury, 4.3200%	912796Z77	248,560,000	03/21/2023	3/21/2023	248,503,333	U.S. Treasury Bills
200,000,000	U.S. Treasury Bills, U.S. Treasury, 4.5200%	912796Z77	198,794,667	03/21/2023	3/21/2023	198,802,666	U.S. Treasury Bills
250,000,000	Agency Discount Notes, FHLB, 4.4340%	313384DJ5	248,491,208	03/22/2023	3/22/2023	248,447,508	Government Agency
50,000,000	Agency Discount Notes, FHLB, 4.4600%	313384DL0	49,684,083	03/24/2023	3/24/2023	49,676,869	Government Agency
150,000,000	Supra - Discount Notes, IBRD, 4.5100%	459052DP8	148,985,250	03/27/2023	3/27/2023	148,973,780	Supranational
248,530,000	U.S. Treasury Bills, U.S. Treasury, 4.4000%	912796Z85	246,859,327	03/28/2023	3/28/2023	246,817,559	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 4.3500%	912796YM5	99,311,250	03/30/2023	3/30/2023	99,287,896	U.S. Treasury Bills
200,000,000	Agency Discount Notes, FHLB, 4.4780%	313384DT3	198,557,089	03/31/2023	3/31/2023	198,530,724	Government Agency
100,000,000	U.S. Treasury Bills, U.S. Treasury, 4.4300%	912796Z93	99,237,056	04/04/2023	4/4/2023	99,231,889	U.S. Treasury Bills
300,000,000	Agency Discount Notes, FHLB, 4.5400%	313384DY2	297,616,500	04/05/2023	4/5/2023	297,554,643	Government Agency
100,000,000	U.S. Treasury Bills, U.S. Treasury, 3.8515%	912796YN3	99,315,289	04/06/2023	4/6/2023	99,204,444	U.S. Treasury Bills
200,000,000	Agency Discount Notes, FHLB, 4.6200%	313384ED7	198,254,667	04/10/2023	4/10/2023	198,240,950	Government Agency
100,000,000	U.S. Treasury Bills, U.S. Treasury, 4.0160%	912796YU7	99,207,956	04/13/2023	4/13/2023	99,107,816	U.S. Treasury Bills
200,000,000	U.S. Treasury Bills, U.S. Treasury, 4.5560%	912796YU7	198,201,333	04/13/2023	4/13/2023	198,215,632	U.S. Treasury Bills
200,000,000	3Agency Floating Rate Notes, FHLB, 4.3600%	3130ATWK9	200,000,000	02/01/2023	4/18/2023	200,012,444	Government Agency
200,000,000	U.S. Treasury Bills, U.S. Treasury, 4.5600%	912796V48	198,024,000	04/20/2023	4/20/2023	198,034,562	U.S. Treasury Bills
150,000,000	Agency Discount Notes, FHLB, 4.6150%	313384EQ8	148,480,895	04/21/2023	4/21/2023	148,440,338	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 4.3900%	912796YV5	49,481,736	04/27/2023	4/27/2023	49,469,104	U.S. Treasury Bills
200,000,000	U.S. Treasury Bills, U.S. Treasury, 4.5750%	912796YV5	197,839,583	04/27/2023	4/27/2023	197,876,416	U.S. Treasury Bills
97,510,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 4.6625%	91282CBY6	97,510,953	02/07/2023	4/30/2023	97,562,499	U.S. Treasury FRN
150,000,000	U.S. Treasury Bills, U.S. Treasury, 4.6650%	912797FE2	147,978,500	05/16/2023	5/16/2023	148,020,750	U.S. Treasury Bills
50,000,000	3Agency Floating Rate Notes, FFCB, 4.3400%	3133EMZV7	49,999,264	02/01/2023	5/18/2023	49,998,332	Government Agency
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
100,000,000	3Agency Floating Rate Notes, FFCB, 4.3150%	3133ENPQ7	99,993,983	02/01/2023	6/23/2023	100,003,021	Government Agency
4,811	IB Bank Deposit, U.S. Bank National Association, 4.0000%	523-14483	4,811	02/01/2023		4,811	Bank Deposits
941,489,515	IB Bank Deposit, KeyBank National Association, 4.3500%	523-16378	941,489,515	02/01/2023		941,489,515	Bank Deposits
380,255,472	IB Bank Deposit, Umpqua Bank, 4.3500%	523-21425	380,255,472	02/01/2023		380,255,472	Bank Deposits
353,912,059	IB Bank Deposit, Washington Federal, N.A., 4.3500%	523-25454	353,912,059	02/01/2023		353,912,059	Bank Deposits
14,108	IB Bank Deposit, Heritage Bank, 4.3500%	523-27328	14,108	02/01/2023		14,108	Bank Deposits
274,077,112	IB Bank Deposit, HomeStreet Bank, 4.3000%	523-33596	274,077,112	02/01/2023		274,077,112	Bank Deposits

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505,977,374	IB Bank Deposit, Bank of America, N.A., 4.3000%	523-34574	505,977,374	02/01/2023		505,977,374	Bank Deposits
5,303	IB Bank Deposit, Wells Fargo, 4.1000%	523-35670	5,303	02/01/2023		5,303	Bank Deposits
104,078,268	IB Bank Deposit, JP Morgan/Chase, 4.2997%	523-36302	104,078,268	02/01/2023		104,078,268	Bank Deposits
407,680,556	NOW accounts, Columbia State Bank, 4.3000%	523-36706	407,680,556	02/01/2023		407,680,556	Bank Deposits
101,761,251	NOW accounts, Pacific Premier Bank, 4.6000%	523-38602	101,761,251	02/01/2023		101,761,251	Bank Deposits
61,204,252	IB Bank Deposit, Cathay Bank, 4.3500%	523-39746	61,204,252	02/01/2023		61,204,252	Bank Deposits
50,351,947	NOW accounts, UniBank, 4.4000%	523-41688	50,351,947	02/01/2023		50,351,947	Bank Deposits
200,000,000	3Agency Floating Rate Notes, FHLB, 4.3600%	3130ATJR9	200,000,000	02/01/2023	7/3/2023	200,005,994	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
225,000,000	3Agency Floating Rate Notes, FFCB, 4.3425%	3133EM3G5	224,998,377	02/01/2023	7/24/2023	224,989,157	Government Agency
100,000,000	3Agency Floating Rate Notes, FHLB, 4.3500%	3130AUP24	100,000,000	02/01/2023	7/24/2023	99,997,240	Government Agency
50,000,000	3Agency Floating Rate Notes, FFCB, 4.3500%	3133EMX23	50,000,000	02/01/2023	7/27/2023	49,999,470	Government Agency
100,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 4.6575%	91282CCQ2	99,969,892	02/07/2023	7/31/2023	100,013,670	U.S. Treasury FRN
62,000,000	3Agency Floating Rate Notes, FFCB, 4.3450%	3133EM4U3	61,999,053	02/01/2023	9/8/2023	61,994,743	Government Agency
100,000,000	3Agency Floating Rate Notes, FFCB, 4.3450%	3133ENAR1	99,996,484	02/01/2023	10/12/2023	99,987,670	Government Agency
50,000,000	3Agency Floating Rate Notes, FFCB, 4.3450%	3133ENKT6	50,000,000	02/01/2023	10/16/2023	50,006,638	Government Agency
100,000,000	3Agency Floating Rate Notes, FFCB, 4.3800%	3133ENU73	99,999,012	02/01/2023	10/24/2023	99,941,577	Government Agency
150,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 4.6635%	91282CDE8	150,000,000	02/07/2023	10/31/2023	150,026,438	U.S. Treasury FRN
100,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 4.6635%	91282CDE8	99,997,735	02/07/2023	10/31/2023	100,017,625	U.S. Treasury FRN
100,000,000	3Agency Floating Rate Notes, FFCB, 4.3800%	3133ENR44	100,000,000	02/01/2023	11/7/2023	100,011,418	Government Agency
100,000,000	3Agency Floating Rate Notes, FFCB, 4.3900%	3133ENLV0	100,000,000	02/01/2023	11/21/2023	100,021,149	Government Agency
100,000,000	3Agency Floating Rate Notes, FFCB, 4.3275%	3133ENYD6	99,997,869	02/01/2023	12/7/2023	100,019,458	Government Agency
50,000,000	3Agency Floating Rate Notes, FFCB, 4.4100%	3133ENGV6	50,000,000	02/01/2023	12/13/2023	50,018,657	Government Agency
50,000,000	3Agency Floating Rate Notes, FFCB, 4.4100%	3133ENGV6	50,000,000	02/01/2023	12/13/2023	50,018,657	Government Agency
100,000,000	3Agency Floating Rate Notes, FFCB, 4.3600%	3133ENWR7	100,000,000	02/01/2023	1/16/2024	100,003,592	Government Agency
100,000,000	3Agency Floating Rate Notes, FFCB, 4.3600%	3133ENWR7	100,000,000	02/01/2023	1/16/2024	100,003,592	Government Agency
51,000,000	3Agency Floating Rate Notes, FFCB, 4.3400%	3133ENNK2	51,000,000	02/01/2023	2/9/2024	50,973,627	Government Agency
130,000,000	3Agency Floating Rate Notes, FFCB, 4.3450%	3133ENQU7	130,000,000	02/01/2023	3/8/2024	130,030,177	Government Agency
150,000,000	3Agency Floating Rate Notes, FFCB, 4.3700%	3133ENQZ6	149,983,196	02/01/2023	3/11/2024	149,995,251	Government Agency
100,000,000	3Agency Floating Rate Notes, FFCB, 4.3300%	3133ENYZ7	100,000,000	02/01/2023	3/21/2024	100,004,320	Government Agency
150,000,000	3Agency Floating Rate Notes, FFCB, 4.3500%	3133ENVB3	149,991,323	02/01/2023	3/25/2024	149,986,661	Government Agency
150,000,000	3Agency Floating Rate Notes, FFCB, 4.3800%	3133ENTN0	149,984,327	02/01/2023	4/1/2024	150,009,644	Government Agency
75,000,000	3Agency Floating Rate Notes, FFCB, 4.3800%	3133ENTN0	74,995,597	02/01/2023	4/1/2024	75,004,822	Government Agency
100,000,000	3Agency Floating Rate Notes, FFCB, 4.3450%	3133ENTZ3	99,994,029	02/01/2023	4/8/2024	99,985,502	Government Agency

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45,000,000	3Agency Floating Rate Notes, FFCB, 4.3500%	3133ENUG3	45,000,000	02/01/2023	4/12/2024	45,013,388	Government Agency
38,000,000	3Agency Floating Rate Notes, FFCB, 4.3450%	3133ENVA5	38,000,000	02/01/2023	4/25/2024	37,967,588	Government Agency
100,000,000	3Agency Floating Rate Notes, FFCB, 4.3700%	3133ENC32	100,000,000	02/01/2023	4/25/2024	99,987,090	Government Agency
125,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 4.5535%	91282CEL1	124,883,039	02/07/2023	4/30/2024	124,838,551	U.S. Treasury FRN
50,000,000	3Agency Floating Rate Notes, FFCB, 4.3750%	3133ENWB2	49,996,819	02/01/2023	5/6/2024	49,999,684	Government Agency
100,000,000	3Agency Floating Rate Notes, FFCB, 4.3750%	3133ENWB2	99,993,637	02/01/2023	5/6/2024	99,999,368	Government Agency
100,000,000	3Agency Floating Rate Notes, FFCB, 4.3750%	3133ENWB2	100,000,000	02/01/2023	5/6/2024	99,999,368	Government Agency
65,000,000	3Agency Floating Rate Notes, FFCB, 4.3500%	3133ENWG1	65,000,000	02/01/2023	5/9/2024	64,909,544	Government Agency
100,000,000	3Agency Floating Rate Notes, FFCB, 4.3450%	3133ENWV8	99,996,760	02/01/2023	5/17/2024	100,004,191	Government Agency
50,000,000	3Agency Floating Rate Notes, FFCB, 4.3450%	3133ENXG0	50,000,000	02/01/2023	5/24/2024	49,950,479	Government Agency
50,000,000	3Agency Floating Rate Notes, FFCB, 4.3450%	3133ENXG0	50,000,000	02/01/2023	5/24/2024	49,950,479	Government Agency
75,000,000	3Agency Floating Rate Notes, FFCB, 4.3450%	3133ENXZ8	75,000,000	02/01/2023	6/3/2024	75,024,726	Government Agency
100,000,000	3Agency Floating Rate Notes, FFCB, 4.4800%	3133ENY53	100,000,000	02/01/2023	6/7/2024	100,027,063	Government Agency
150,000,000	3Agency Floating Rate Notes, FFCB, 4.3650%	3133ENYN4	149,994,893	02/01/2023	6/10/2024	150,002,772	Government Agency
85,000,000	3Agency Floating Rate Notes, FFCB, 4.4150%	3133ENE71	84,973,942	02/01/2023	8/8/2024	84,967,649	Government Agency
50,000,000	3Agency Floating Rate Notes, FFCB, 4.4000%	3133ENJ27	49,984,538	02/01/2023	8/26/2024	49,945,198	Government Agency
50,000,000	3Agency Floating Rate Notes, FFCB, 4.4000%	3133ENM56	50,000,000	02/01/2023	9/16/2024	49,998,513	Government Agency
85,000,000	3Agency Floating Rate Notes, FFCB, 4.4000%	3133ENR69	85,000,000	02/01/2023	10/7/2024	84,943,380	Government Agency
100,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 4.7685%	91282CFS5	100,000,000	02/07/2023	10/31/2024	100,032,004	U.S. Treasury FRN
100,000,000	3Agency Floating Rate Notes, FFCB, 4.4400%	3133ENY61	100,000,000	02/01/2023	11/7/2024	100,050,104	Government Agency
87,500,000	3Agency Floating Rate Notes, FFCB, 4.5200%	3133EN5P1	87,500,000	02/01/2023	1/9/2025	87,497,839	Government Agency
37,500,000	3Agency Floating Rate Notes, FFCB, 4.5200%	3133EN5P1	37,500,000	02/01/2023	1/9/2025	37,499,074	Government Agency
25,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 4.8285%	91282CGF2	24,988,957	02/07/2023	1/31/2025	25,004,055	U.S. Treasury FRN
50,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 4.8285%	91282CGF2	50,000,000	02/07/2023	1/31/2025	50,008,111	U.S. Treasury FRN

Current Assets: 20,943,077,028

¹ WAM: 15 Days

² WAL: 104 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.