

Washington State Local Government Investment Pool
as of 01/31/2022
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, 0.0510%	912796Q93	300,000,000	02/01/2022	2/1/2022	300,000,000	U.S. Treasury Bills
700,000,000	Repurchase Agreements, Jefferies LLC, 0.0400%	523-40466	700,000,000	02/01/2022	2/1/2022	700,000,000	Repurchase Agreement
400,000,000	Repurchase Agreements, Societe Generale, 0.0300%	523-40467	400,000,000	02/01/2022	2/1/2022	400,000,000	Repurchase Agreement
200,000,000	Repurchase Agreements, Daiwa Capital Markets America Inc, 0.0200%	523-40468	200,000,000	02/01/2022	2/1/2022	200,000,000	Repurchase Agreement
200,000,000	Repurchase Agreements, FICC (Northern Trust), 0.0200%	523-40469	200,000,000	02/01/2022	2/1/2022	200,000,000	Repurchase Agreement
300,000,000	3Agency Floating Rate Notes, FFCB, 0.1950%	3133ELKY9	299,999,936	02/01/2022	2/3/2022	300,001,815	Government Agency
200,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0550%	912796K99	199,999,389	02/03/2022	2/3/2022	199,999,624	U.S. Treasury Bills
269,400,000	U.S. Treasury Bills, U.S. Treasury, 0.0500%	912796K99	269,399,252	02/03/2022	2/3/2022	269,399,494	U.S. Treasury Bills
100,000,000	Agency Discount Notes, FHLB, 0.0500%	313385SR8	99,999,583	02/04/2022	2/4/2022	99,999,833	Government Agency
150,000,000	3Agency Floating Rate Notes, FFCB, 0.3800%	3133ELYN8	149,999,751	02/01/2022	2/7/2022	150,007,380	Government Agency
200,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0550%	912796R76	199,997,861	02/08/2022	2/8/2022	199,998,774	U.S. Treasury Bills
975,000	U.S. Treasury Bills, U.S. Treasury, 0.0500%	912796R76	974,991	02/08/2022	2/8/2022	974,994	U.S. Treasury Bills
200,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0505%	912796R76	199,998,036	02/08/2022	2/8/2022	199,998,774	U.S. Treasury Bills
83,000,000	Agency Discount Notes, FHLB, 0.0490%	313385SW7	82,999,096	02/09/2022	2/9/2022	82,999,631	Government Agency
44,000,000	3Agency Floating Rate Notes, FHLB, 0.1650%	3130AJ5K1	44,000,000	02/01/2022	2/10/2022	44,000,900	Government Agency
100,000,000	Supra - Bullets, IBRD, 1.6260%	459058DY6	100,036,027	02/10/2022	2/10/2022	100,031,000	Supranational
169,080,000	U.S. Treasury Bills, U.S. Treasury, 0.0500%	912796L72	169,077,886	02/10/2022	2/10/2022	169,078,615	U.S. Treasury Bills
300,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0450%	912796L72	299,996,625	02/10/2022	2/10/2022	299,997,543	U.S. Treasury Bills
33,000,000	3Agency Floating Rate Notes, FFCB, 0.1800%	3133ELMT8	33,000,000	02/01/2022	2/11/2022	33,001,183	Government Agency
220,470,000	U.S. Treasury Bills, U.S. Treasury, 0.0500%	912796R84	220,465,713	02/15/2022	2/15/2022	220,466,764	U.S. Treasury Bills
500,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0500%	912796L80	499,988,889	02/17/2022	2/17/2022	499,993,280	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0435%	912796L80	99,998,067	02/17/2022	2/17/2022	99,998,656	U.S. Treasury Bills
300,000,000	Agency Discount Notes, FHLB, 0.0450%	313385TF3	299,993,625	02/18/2022	2/18/2022	299,997,168	Government Agency
50,000,000	Agency Bullets, FHLB, 0.0500%	3130ANRW2	49,999,969	02/22/2022	2/22/2022	49,996,464	Government Agency
500,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0550%	912796R92	499,983,958	02/22/2022	2/22/2022	499,991,540	U.S. Treasury Bills
300,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0505%	912796R92	299,991,163	02/22/2022	2/22/2022	299,994,924	U.S. Treasury Bills
426,540,000	U.S. Treasury Bills, U.S. Treasury, 0.0400%	912796R92	426,530,048	02/22/2022	2/22/2022	426,532,783	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0405%	912796R92	99,997,638	02/22/2022	2/22/2022	99,998,308	U.S. Treasury Bills
200,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0400%	912796R92	199,995,333	02/22/2022	2/22/2022	199,996,616	U.S. Treasury Bills
100,000,000	Supra - Discount Notes, IBRD, 0.0600%	459053TL8	99,996,333	02/23/2022	2/23/2022	99,998,778	Supranational
50,000,000	Agency Discount Notes, FHLB, 0.0500%	313385TL0	49,998,472	02/23/2022	2/23/2022	49,999,389	Government Agency
400,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0500%	912796D30	399,987,222	02/24/2022	2/24/2022	399,990,992	U.S. Treasury Bills
130,000,000	3Agency Floating Rate Notes, FHLB, 0.1700%	3130AJC49	130,000,000	02/01/2022	2/28/2022	130,011,600	Government Agency

Washington State Local Government Investment Pool
as of 01/31/2022
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	299,987,167	03/01/2022	3/1/2022	299,991,543	U.S. Treasury Bills
200,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0525%	912796S26	199,991,833	03/01/2022	3/1/2022	199,994,362	U.S. Treasury Bills
250,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0525%	912796S26	249,989,791	03/01/2022	3/1/2022	249,992,953	U.S. Treasury Bills
200,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0505%	912796S26	199,992,144	03/01/2022	3/1/2022	199,994,362	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0550%	912796L98	99,995,417	03/03/2022	3/3/2022	99,997,083	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0510%	912796L98	99,995,750	03/03/2022	3/3/2022	99,997,083	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0505%	912796L98	99,995,792	03/03/2022	3/3/2022	99,997,083	U.S. Treasury Bills
300,000,000	Agency Discount Notes, FHLB, 0.0450%	313385TY2	299,987,250	03/07/2022	3/7/2022	299,971,683	Government Agency
400,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0550%	912796S75	399,978,611	03/08/2022	3/8/2022	399,987,360	U.S. Treasury Bills
250,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0550%	912796S75	249,986,632	03/08/2022	3/8/2022	249,992,100	U.S. Treasury Bills
200,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0550%	912796S75	199,989,305	03/08/2022	3/8/2022	199,993,680	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.1100%	912796S75	49,994,653	03/08/2022	3/8/2022	49,998,420	U.S. Treasury Bills
50,000,000	3Agency Floating Rate Notes, FFCB, 0.2000%	3133ELRQ9	49,991,027	02/01/2022	3/9/2022	50,005,651	Government Agency
40,000,000	3Agency Floating Rate Notes, FFCB, 0.1300%	3133EL6Q2	40,000,000	02/01/2022	3/10/2022	40,002,977	Government Agency
55,870,000	U.S. Treasury Bills, U.S. Treasury, 0.0500%	912796M97	55,867,129	03/10/2022	3/10/2022	55,868,119	U.S. Treasury Bills
150,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0505%	912796M97	149,992,215	03/10/2022	3/10/2022	149,994,951	U.S. Treasury Bills
150,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0550%	912796M97	149,991,521	03/10/2022	3/10/2022	149,994,951	U.S. Treasury Bills
110,300,000	3Agency Floating Rate Notes, FFCB, 0.4500%	3133EKCY0	110,305,009	02/01/2022	3/14/2022	110,351,037	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	99,994,875	03/14/2022	3/14/2022	99,988,617	Government Agency
150,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0470%	912796S83	149,991,775	03/15/2022	3/15/2022	149,993,831	U.S. Treasury Bills
250,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0500%	912796S83	249,985,416	03/15/2022	3/15/2022	249,989,718	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0485%	912796N21	99,994,072	03/17/2022	3/17/2022	99,996,119	U.S. Treasury Bills
300,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0550%	912796N21	299,979,833	03/17/2022	3/17/2022	299,988,357	U.S. Treasury Bills
150,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0550%	912796S91	149,988,771	03/22/2022	3/22/2022	149,985,198	U.S. Treasury Bills
500,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0850%	912796S91	499,942,154	03/22/2022	3/22/2022	499,950,660	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0425%	912796F38	99,993,979	03/24/2022	3/24/2022	99,989,021	U.S. Treasury Bills
158,800,000	U.S. Treasury Bills, U.S. Treasury, 0.0450%	912796F38	158,789,877	03/24/2022	3/24/2022	158,782,565	U.S. Treasury Bills
300,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0600%	912796F38	299,974,499	03/24/2022	3/24/2022	299,967,063	U.S. Treasury Bills
200,000,000	Agency Discount Notes, FHLB, 0.1000%	313385US3	199,971,111	03/25/2022	3/25/2022	199,971,128	Government Agency
26,000,000	Agency Discount Notes, FHLB, 0.1000%	313385US3	25,996,244	03/25/2022	3/25/2022	25,996,247	Government Agency
200,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0500%	912796N39	199,983,889	03/31/2022	3/31/2022	199,966,166	U.S. Treasury Bills
300,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0850%	912796N39	299,958,917	03/31/2022	3/31/2022	299,949,249	U.S. Treasury Bills
200,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0550%	912796N47	199,980,139	04/07/2022	4/7/2022	199,949,896	U.S. Treasury Bills

Washington State Local Government Investment Pool
as of 01/31/2022
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, 0.0900%	912796N47	299,951,250	04/07/2022	4/7/2022	299,924,844	U.S. Treasury Bills
250,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0550%	912796P29	249,972,500	04/14/2022	4/14/2022	249,932,375	U.S. Treasury Bills
200,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0600%	912796G45	199,973,667	04/21/2022	4/21/2022	199,927,034	U.S. Treasury Bills
200,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0600%	912796P37	199,971,334	04/28/2022	4/28/2022	199,910,416	U.S. Treasury Bills
50,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 0.3041%	912828ZK9	50,005,856	02/01/2022	4/30/2022	50,018,945	U.S. Treasury FRN
50,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 0.3041%	912828ZK9	50,007,444	02/01/2022	4/30/2022	50,018,945	U.S. Treasury FRN
100,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 0.3041%	912828ZK9	100,014,155	02/01/2022	4/30/2022	100,037,890	U.S. Treasury FRN
50,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 0.3041%	912828ZK9	50,007,199	02/01/2022	4/30/2022	50,018,945	U.S. Treasury FRN
50,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 0.3041%	912828ZK9	50,007,688	02/01/2022	4/30/2022	50,018,945	U.S. Treasury FRN
200,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0650%	912796P45	199,966,417	05/05/2022	5/5/2022	199,886,334	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0625%	912796Q28	49,991,319	05/12/2022	5/12/2022	49,968,577	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0650%	912796Q28	99,981,944	05/12/2022	5/12/2022	99,937,153	U.S. Treasury Bills
50,000,000	3Agency Floating Rate Notes, FHLB, 0.1050%	3130AKG67	50,000,000	02/01/2022	5/13/2022	50,002,798	Government Agency
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0625%	912796H44	99,981,424	05/19/2022	5/19/2022	99,920,419	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0660%	912796Q36	99,979,100	05/26/2022	5/26/2022	99,916,083	U.S. Treasury Bills
150,000,000	3Agency Floating Rate Notes, FFCB, 0.2800%	3133ELD35	150,000,000	02/01/2022	5/27/2022	150,092,766	Government Agency
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0860%	912796Q44	99,971,094	06/02/2022	6/2/2022	99,897,822	U.S. Treasury Bills
110,000,000	3Agency Floating Rate Notes, FFCB, 0.0500%	3133EMZ62	109,992,162	02/01/2022	6/9/2022	110,000,252	Government Agency
4,765	IB Bank Deposit, U.S. Bank National Association, 0.0100%	523-14483	4,765	02/01/2022		4,765	Bank Deposits
574,869,425	IB Bank Deposit, KeyBank National Association, 0.1000%	523-16378	574,869,425	02/01/2022		574,869,425	Bank Deposits
11,497,312	NOW accounts, East West Bank, 0.1300%	523-18461	11,497,312	02/01/2022		11,497,312	Bank Deposits
7,900,111	IB Bank Deposit, Umpqua Bank, 0.1300%	523-21425	7,900,111	02/01/2022		7,900,111	Bank Deposits
210,981,125	IB Bank Deposit, Washington Federal, N.A., 0.1700%	523-25454	210,981,125	02/01/2022		210,981,125	Bank Deposits
13,868	IB Bank Deposit, Heritage Bank, 0.1000%	523-27328	13,868	02/01/2022		13,868	Bank Deposits
224,437,837	IB Bank Deposit, HomeStreet Bank, 0.1500%	523-33596	224,437,837	02/01/2022		224,437,837	Bank Deposits
467,452,996	IB Bank Deposit, Bank of America, N.A., 0.2400%	523-34574	467,452,996	02/01/2022		467,452,996	Bank Deposits
97,819,080	IB Bank Deposit, Wells Fargo, 0.2000%	523-35670	97,819,080	02/01/2022		97,819,080	Bank Deposits
102,342,307	IB Bank Deposit, JP Morgan/Chase, 0.1496%	523-36302	102,342,307	02/01/2022		102,342,307	Bank Deposits
400,872,484	NOW accounts, Columbia State Bank, 0.1300%	523-36706	400,872,484	02/01/2022		400,872,484	Bank Deposits
145,840,066	NOW accounts, Pacific Premier Bank, 0.1300%	523-38602	145,840,066	02/01/2022		145,840,066	Bank Deposits
60,113,184	IB Bank Deposit, Cathay Bank, 0.4000%	523-39746	60,113,184	02/01/2022		60,113,184	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	02/01/2022	7/14/2022	65,053,044	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0750%	912796K57	49,983,021	07/14/2022	7/14/2022	49,903,219	U.S. Treasury Bills

Washington State Local Government Investment Pool
as of 01/31/2022
Settlement Date Basis

Par	Description	CUSIP	Amortized Value	Effective Maturity	Final Maturity	Fair Value	Category
150,000,000	3Agency Floating Rate Notes, FFCB, 0.2900%	3133ELU69	150,000,000	02/01/2022	7/15/2022	150,161,700	Government Agency
35,000,000	3Agency Floating Rate Notes, FFCB, 0.0700%	3133EMX31	34,999,142	02/01/2022	7/27/2022	35,002,529	Government Agency
50,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 0.2451%	91282CAA9	49,999,501	02/01/2022	7/31/2022	50,026,367	U.S. Treasury FRN
50,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 0.2451%	91282CAA9	49,999,501	02/01/2022	7/31/2022	50,026,367	U.S. Treasury FRN
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0800%	912796L64	99,957,556	08/11/2022	8/11/2022	99,755,944	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	49,969,125	10/06/2022	10/6/2022	49,815,522	U.S. Treasury Bills
50,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 0.2451%	91282CAS0	49,996,229	02/01/2022	10/31/2022	50,038,430	U.S. Treasury FRN
100,000,000	3Agency Floating Rate Notes, FFCB, 0.1500%	3133EMJH6	100,000,000	02/01/2022	12/2/2022	100,066,492	Government Agency
100,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 0.2391%	91282CBK6	100,000,000	02/01/2022	1/31/2023	100,091,006	U.S. Treasury FRN
50,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 0.2391%	91282CBK6	50,000,000	02/01/2022	1/31/2023	50,045,503	U.S. Treasury FRN
70,000,000	3Agency Floating Rate Notes, FFCB, 0.1250%	3133EMNZ1	70,000,000	02/01/2022	2/1/2023	70,032,843	Government Agency
100,000,000	3Agency Floating Rate Notes, FFCB, 0.0800%	3133EMZ47	99,989,655	02/01/2022	2/9/2023	99,989,638	Government Agency
200,000,000	3Agency Floating Rate Notes, FFCB, 0.0800%	3133EMZ47	199,979,310	02/01/2022	2/9/2023	199,979,276	Government Agency
50,000,000	3Agency Floating Rate Notes, FFCB, 0.0900%	3133EM3P5	50,000,000	02/01/2022	2/27/2023	50,000,354	Government Agency
150,000,000	3Agency Floating Rate Notes, FFCB, 0.1200%	3133ENGY0	150,000,000	02/01/2022	3/15/2023	150,000,887	Government Agency
97,510,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 0.2241%	91282CBY6	97,514,904	02/01/2022	4/30/2023	97,605,048	U.S. Treasury FRN
50,000,000	3Agency Floating Rate Notes, FFCB, 0.0900%	3133EMZV7	49,996,728	02/01/2022	5/18/2023	50,000,089	Government Agency
225,000,000	3Agency Floating Rate Notes, FFCB, 0.0925%	3133EM3G5	224,994,954	02/01/2022	7/24/2023	225,002,210	Government Agency
50,000,000	3Agency Floating Rate Notes, FFCB, 0.1000%	3133EMX23	50,000,000	02/01/2022	7/27/2023	50,002,011	Government Agency
62,000,000	3Agency Floating Rate Notes, FFCB, 0.0950%	3133EM4U3	61,997,475	02/01/2022	9/8/2023	61,997,480	Government Agency
100,000,000	3Agency Floating Rate Notes, FFCB, 0.0950%	3133ENAR1	99,991,412	02/01/2022	10/12/2023	99,892,804	Government Agency
50,000,000	3Agency Floating Rate Notes, FFCB, 0.0950%	3133ENKT6	50,000,000	02/01/2022	10/16/2023	50,000,255	Government Agency
150,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 0.2251%	91282CDE8	150,000,000	02/01/2022	10/31/2023	150,195,326	U.S. Treasury FRN
100,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 0.2251%	91282CDE8	99,994,696	02/01/2022	10/31/2023	100,130,217	U.S. Treasury FRN
100,000,000	3Agency Floating Rate Notes, FFCB, 0.1400%	3133ENLV0	100,000,000	02/01/2022	11/21/2023	100,000,382	Government Agency
50,000,000	3Agency Floating Rate Notes, FFCB, 0.1600%	3133ENGV6	50,000,000	02/01/2022	12/13/2023	50,001,026	Government Agency
50,000,000	3Agency Floating Rate Notes, FFCB, 0.1600%	3133ENGV6	50,000,000	02/01/2022	12/13/2023	50,001,026	Government Agency

Washington State Local Government Investment Pool
as of 01/31/2022
Settlement Date Basis

Par	Description	CUSIP	Amortized Value	Effective Maturity	Final Maturity	Fair Value	Category
-----	-------------	-------	--------------------	-----------------------	-------------------	---------------	----------

Current Assets: 20,480,714,561

¹ WAM: 26 Days

² WAL: 79 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.