

Washington State Local Government Investment Pool
as of 07/31/2022
Settlement Date Basis

Par	Description	CUSIP	Amortized Value	Effective Maturity	Final Maturity	Fair Value	Category
50,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 2.5912%	91282CAA9	50,000,000	08/02/2022	7/31/2022	50,000,000	U.S. Treasury FRN
50,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 2.5912%	91282CAA9	50,000,000	08/02/2022	7/31/2022	50,000,000	U.S. Treasury FRN
300,000,000	Repurchase Agreements, Cantor Fitzgerald and Co., 2.2500%	523-41432	300,000,000	08/01/2022	8/1/2022	300,000,000	Repurchase Agreement
950,000,000	Repurchase Agreements, FICC (Northern Trust), 2.2500%	523-41433	950,000,000	08/01/2022	8/1/2022	950,000,000	Repurchase Agreement
800,000,000	Repurchase Agreements, Societe Generale, 2.2500%	523-41434	800,000,000	08/01/2022	8/1/2022	800,000,000	Repurchase Agreement
1,300,000,000	Repurchase Agreements, Daiwa Capital Markets America Inc, 2.2600%	523-41435	1,300,000,000	08/01/2022	8/1/2022	1,300,000,000	Repurchase Agreement
700,000,000	Repurchase Agreements, Jefferies LLC, 2.2400%	523-41436	700,000,000	08/01/2022	8/1/2022	700,000,000	Repurchase Agreement
250,000,000	Repurchase Agreements, Scotia Capital, 2.2500%	523-41437	250,000,000	08/01/2022	8/1/2022	250,000,000	Repurchase Agreement
500,000,000	Repurchase Agreements, FICC (Northern Trust), 2.2200%	523-41438	500,000,000	08/01/2022	8/1/2022	500,000,000	Repurchase Agreement
400,000,000	U.S. Treasury Bills, U.S. Treasury, 0.8050%	912796X46	399,991,056	08/02/2022	8/2/2022	399,980,276	U.S. Treasury Bills
300,000,000	Agency Floating Rate Notes, FHLB, 2.2900%	3130AR5Z0	300,000,041	08/01/2022	8/2/2022	300,005,778	Government Agency
300,000,000	U.S. Treasury Bills, U.S. Treasury, 0.9100%	912796S67	299,977,250	08/04/2022	8/4/2022	299,952,624	U.S. Treasury Bills
300,000,000	Supra - Discount Notes, IBRD, 1.1500%	459053B29	299,932,917	08/08/2022	8/8/2022	299,873,085	Supranational
121,580,000	U.S. Treasury Bills, U.S. Treasury, 0.9100%	912796XL8	121,555,414	08/09/2022	8/9/2022	121,525,390	U.S. Treasury Bills
100,000,000	Agency Discount Notes, FHLB, 1.4000%	313385B39	99,968,889	08/09/2022	8/9/2022	99,951,653	Government Agency
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0800%	912796L64	99,997,778	08/11/2022	8/11/2022	99,943,472	U.S. Treasury Bills
300,000,000	U.S. Treasury Bills, U.S. Treasury, 0.9000%	912796L64	299,925,000	08/11/2022	8/11/2022	299,830,416	U.S. Treasury Bills
300,000,000	Agency Discount Notes, FHLB, 1.6500%	313385C20	299,793,750	08/16/2022	8/16/2022	299,725,251	Government Agency
200,000,000	U.S. Treasury Bills, U.S. Treasury, 1.0500%	912796T41	199,900,833	08/18/2022	8/18/2022	199,805,208	U.S. Treasury Bills
200,000,000	U.S. Treasury Bills, U.S. Treasury, 1.0700%	912796XN4	199,869,222	08/23/2022	8/23/2022	199,747,458	U.S. Treasury Bills
262,320,000	U.S. Treasury Bills, U.S. Treasury, 1.5000%	912796XN4	262,079,540	08/23/2022	8/23/2022	261,988,766	U.S. Treasury Bills
50,000,000	Agency Discount Notes, FHLB, 1.2150%	313385D29	49,961,188	08/24/2022	8/24/2022	49,929,821	Government Agency
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.0660%	912796T58	99,928,933	08/25/2022	8/25/2022	99,863,333	U.S. Treasury Bills
200,000,000	U.S. Treasury Bills, U.S. Treasury, 1.0600%	912796T58	199,858,667	08/25/2022	8/25/2022	199,726,666	U.S. Treasury Bills
300,000,000	Agency Discount Notes, FHLB, 1.7200%	313385D45	299,641,661	08/26/2022	8/26/2022	299,542,365	Government Agency
200,000,000	U.S. Treasury Bills, U.S. Treasury, 1.6300%	912796XP9	199,737,388	08/30/2022	8/30/2022	199,656,834	U.S. Treasury Bills
500,000,000	U.S. Treasury Bills, U.S. Treasury, 1.6500%	912796XP9	499,335,416	08/30/2022	8/30/2022	499,142,085	U.S. Treasury Bills
200,000,000	Agency Discount Notes, FHLB, 1.7650%	313385D94	199,705,833	08/31/2022	8/31/2022	199,637,638	Government Agency
129,120,000	U.S. Treasury Bills, U.S. Treasury, 1.1200%	912796T66	128,995,471	09/01/2022	9/1/2022	128,883,172	U.S. Treasury Bills
150,000,000	Supra - Discount Notes, IBRD, 1.8500%	459053E75	149,722,500	09/06/2022	9/6/2022	149,659,295	Supranational
250,000,000	U.S. Treasury Bills, U.S. Treasury, 1.8400%	912796XU8	249,540,000	09/06/2022	9/6/2022	249,477,918	U.S. Treasury Bills
100,000,000	Agency Discount Notes, FHLB, 2.0000%	313385E85	99,794,444	09/07/2022	9/7/2022	99,764,169	Government Agency
105,000,000	Agency Discount Notes, FHLB, 2.2500%	313385F27	104,744,063	09/09/2022	9/9/2022	104,741,657	Government Agency

Washington State Local Government Investment Pool
as of 07/31/2022
Settlement Date Basis

Par	Description	CUSIP	Amortized Value	Effective Maturity	Final Maturity	Fair Value	Category
267,000,000	Agency Discount Notes, FHLB, 2.2500%	313385F27	266,349,188	09/09/2022	9/9/2022	266,343,071	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	149,595,750	09/14/2022	9/14/2022	149,583,689	Government Agency
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.8200%	912796U49	99,897,500	09/15/2022	9/15/2022	99,736,406	U.S. Treasury Bills
300,000,000	U.S. Treasury Bills, U.S. Treasury, 1.6400%	912796U49	299,384,999	09/15/2022	9/15/2022	299,209,218	U.S. Treasury Bills
300,000,000	3Agency Floating Rate Notes, FHLB, 2.2900%	3130ASHD4	300,000,000	08/01/2022	9/16/2022	300,001,476	Government Agency
100,000,000	Agency Discount Notes, FHLB, 2.2500%	313385G42	99,693,750	09/19/2022	9/19/2022	99,690,969	Government Agency
500,000,000	U.S. Treasury Bills, U.S. Treasury, 2.2300%	912796XW4	498,451,388	09/20/2022	9/20/2022	498,561,630	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 2.2430%	912796XW4	99,688,472	09/20/2022	9/20/2022	99,712,326	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.8700%	912796U56	99,874,333	09/22/2022	9/22/2022	99,702,806	U.S. Treasury Bills
500,000,000	3Agency Floating Rate Notes, FHLB, 2.2900%	3130AR3W9	500,003,577	08/01/2022	9/22/2022	500,001,920	Government Agency
161,000,000	Agency Discount Notes, FHLB, 1.8400%	313385G83	160,563,869	09/23/2022	9/23/2022	160,461,912	Government Agency
250,000,000	Agency Discount Notes, FHLB, 2.0170%	313385J49	249,089,549	10/05/2022	10/5/2022	248,918,585	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0900%	912796M89	49,991,750	10/06/2022	10/6/2022	49,793,521	U.S. Treasury Bills
50,000,000	Agency Discount Notes, FHLB, 2.2400%	313385K39	49,776,001	10/12/2022	10/12/2022	49,760,481	Government Agency
100,000,000	Agency Discount Notes, FHLB, 2.2400%	313385K39	99,552,000	10/12/2022	10/12/2022	99,520,962	Government Agency
250,000,000	Agency Discount Notes, FHLB, 2.5280%	313385K54	248,700,889	10/14/2022	10/14/2022	248,769,220	Government Agency
75,000,000	Agency Discount Notes, FHLB, 2.5280%	313385K54	74,610,267	10/14/2022	10/14/2022	74,630,766	Government Agency
350,000,000	U.S. Treasury Bills, U.S. Treasury, 2.4700%	912796V63	348,078,889	10/20/2022	10/20/2022	348,199,446	U.S. Treasury Bills
200,000,000	3Agency Floating Rate Notes, FHLB, 2.2850%	3130ARTS0	200,000,000	08/01/2022	10/21/2022	200,002,606	Government Agency
250,000,000	Agency Discount Notes, FHLB, 2.4970%	313385L46	248,595,438	10/21/2022	10/21/2022	248,653,110	Government Agency
300,000,000	3Agency Floating Rate Notes, FHLB, 2.2900%	3130APA54	300,003,487	08/01/2022	10/24/2022	300,007,572	Government Agency
150,000,000	U.S. Treasury Bills, U.S. Treasury, 2.0600%	912796YF0	149,270,417	10/25/2022	10/25/2022	149,155,313	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, 2.2900%	3130AR4W8	55,001,293	08/01/2022	10/27/2022	54,997,722	Government Agency
250,000,000	U.S. Treasury Bills, U.S. Treasury, 2.5200%	912796V71	248,477,500	10/27/2022	10/27/2022	248,584,235	U.S. Treasury Bills
50,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 2.5912%	91282CAS0	49,998,739	08/02/2022	10/31/2022	50,058,583	U.S. Treasury FRN
250,000,000	Supra - Discount Notes, IBRD, 2.5500%	459053M68	248,388,542	10/31/2022	10/31/2022	248,487,330	Supranational
400,000,000	U.S. Treasury Bills, U.S. Treasury, 2.1850%	912796YG8	397,766,444	11/01/2022	11/1/2022	397,562,000	U.S. Treasury Bills
250,000,000	U.S. Treasury Bills, U.S. Treasury, 2.2300%	912796YP8	248,466,875	11/08/2022	11/8/2022	248,322,500	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 2.6000%	912796YQ6	49,617,222	11/15/2022	11/15/2022	49,618,695	U.S. Treasury Bills
31,680,000	U.S. Treasury Bills, U.S. Treasury, 2.7200%	912796YR4	31,409,523	11/22/2022	11/22/2022	31,424,638	U.S. Treasury Bills
100,000,000	3Agency Floating Rate Notes, FFCB, 2.4000%	3133EMJH6	100,000,000	08/01/2022	12/2/2022	100,026,080	Government Agency

Washington State Local Government Investment Pool
as of 07/31/2022
Settlement Date Basis

Par	Description	CUSIP	Amortized Value	Effective Maturity	Final Maturity	Fair Value	Category
200,000,000	3Agency Floating Rate Notes, FHLB, 2.3000%	3130ASHQ5	200,000,000	08/01/2022	12/16/2022	199,991,422	Government Agency
150,000,000	U.S. Treasury Bills, U.S. Treasury, 2.5000%	912796R27	148,437,500	12/29/2022	12/29/2022	148,319,453	U.S. Treasury Bills
250,000,000	U.S. Treasury Bills, U.S. Treasury, 2.5000%	912796X95	247,274,305	01/05/2023	1/5/2023	247,040,805	U.S. Treasury Bills
140,000,000	3Agency Floating Rate Notes, FFCB, 2.2850%	3133ENRA0	139,993,772	08/01/2022	1/9/2023	140,003,898	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	246,942,083	01/12/2023	1/12/2023	246,869,953	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 2.9100%	912796XS3	98,617,750	01/19/2023	1/19/2023	98,672,296	U.S. Treasury Bills
100,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 2.5852%	91282CBK6	100,000,000	08/02/2022	1/31/2023	100,216,840	U.S. Treasury FRN
50,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 2.5852%	91282CBK6	50,000,000	08/02/2022	1/31/2023	50,108,420	U.S. Treasury FRN
70,000,000	3Agency Floating Rate Notes, FFCB, 1.6250%	3133EMNZ1	70,000,000	08/01/2022	2/1/2023	70,016,450	Government Agency
100,000,000	3Agency Floating Rate Notes, FFCB, 2.3300%	3133EMZ47	99,994,675	08/01/2022	2/9/2023	99,994,470	Government Agency
200,000,000	3Agency Floating Rate Notes, FFCB, 2.3300%	3133EMZ47	199,989,350	08/01/2022	2/9/2023	199,988,940	Government Agency
50,000,000	3Agency Floating Rate Notes, FFCB, 2.3400%	3133EM3P5	50,000,000	08/01/2022	2/27/2023	49,999,826	Government Agency
150,000,000	3Agency Floating Rate Notes, FFCB, 2.3700%	3133ENGY0	150,000,000	08/01/2022	3/15/2023	149,999,123	Government Agency
100,000,000	3Agency Floating Rate Notes, FFCB, 2.3400%	3133ENSG6	99,992,792	08/01/2022	3/21/2023	99,999,745	Government Agency
97,510,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 2.5702%	91282CBY6	97,512,945	08/02/2022	4/30/2023	97,778,946	U.S. Treasury FRN
50,000,000	3Agency Floating Rate Notes, FFCB, 2.3400%	3133EMZV7	49,997,985	08/01/2022	5/18/2023	49,997,738	Government Agency
100,000,000	3Agency Floating Rate Notes, FFCB, 2.2850%	3133ENPQ7	99,986,186	08/01/2022	6/23/2023	100,000,219	Government Agency
4,765	IB Bank Deposit, U.S. Bank National Association, 0.0100%	523-14483	4,765	08/01/2022		4,765	Bank Deposits
335,407,588	IB Bank Deposit, KeyBank National Association, 2.2500%	523-16378	335,407,588	08/01/2022		335,407,588	Bank Deposits
125,903,462	IB Bank Deposit, Umpqua Bank, 2.3500%	523-21425	125,903,462	08/01/2022		125,903,462	Bank Deposits
101,383,597	IB Bank Deposit, Washington Federal, N.A., 2.3000%	523-25454	101,383,597	08/01/2022		101,383,597	Bank Deposits
13,900	IB Bank Deposit, Heritage Bank, 2.3500%	523-27328	13,900	08/01/2022		13,900	Bank Deposits
275,017,486	IB Bank Deposit, HomeStreet Bank, 2.3000%	523-33596	275,017,486	08/01/2022		275,017,486	Bank Deposits
2,685,422	IB Bank Deposit, Bank of America, N.A., 0.2400%	523-34574	2,685,422	08/01/2022		2,685,422	Bank Deposits
97,058,458	IB Bank Deposit, Wells Fargo, 2.3000%	523-35670	97,058,458	08/01/2022		97,058,458	Bank Deposits
102,574,497	IB Bank Deposit, JP Morgan/Chase, 2.2999%	523-36302	102,574,497	08/01/2022		102,574,497	Bank Deposits
401,840,031	NOW accounts, Columbia State Bank, 2.3500%	523-36706	401,840,031	08/01/2022		401,840,031	Bank Deposits
201,297,169	NOW accounts, Pacific Premier Bank, 1.9028%	523-38602	201,297,169	08/01/2022		201,297,169	Bank Deposits
60,305,545	IB Bank Deposit, Cathay Bank, 2.3500%	523-39746	60,305,545	08/01/2022		60,305,545	Bank Deposits
225,000,000	3Agency Floating Rate Notes, FFCB, 2.3425%	3133EM3G5	224,996,651	08/01/2022	7/24/2023	224,981,348	Government Agency
50,000,000	3Agency Floating Rate Notes, FFCB, 2.3500%	3133EMX23	50,000,000	08/01/2022	7/27/2023	49,999,452	Government Agency
62,000,000	3Agency Floating Rate Notes, FFCB, 2.3450%	3133EM4U3	61,998,258	08/01/2022	9/8/2023	61,992,920	Government Agency
100,000,000	3Agency Floating Rate Notes, FFCB, 2.3450%	3133ENAR1	99,993,928	08/01/2022	10/12/2023	99,981,502	Government Agency

Washington State Local Government Investment Pool
as of 07/31/2022
Settlement Date Basis

Par	Description	CUSIP	Amortized Value	Effective Maturity	Final Maturity	Fair Value	Category
50,000,000	3Agency Floating Rate Notes, FFCB, 2.3150%	3133ENKT6	50,000,000	08/01/2022	10/16/2023	50,002,059	Government Agency
150,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 2.5712%	91282CDE8	150,000,000	08/02/2022	10/31/2023	150,506,249	U.S. Treasury FRN
100,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 2.5712%	91282CDE8	99,996,203	08/02/2022	10/31/2023	100,337,499	U.S. Treasury FRN
100,000,000	3Agency Floating Rate Notes, FFCB, 2.3900%	3133ENLV0	100,000,000	08/01/2022	11/21/2023	100,037,271	Government Agency
100,000,000	3Agency Floating Rate Notes, FFCB, 2.2975%	3133ENYD6	99,996,599	08/01/2022	12/7/2023	100,010,438	Government Agency
50,000,000	3Agency Floating Rate Notes, FFCB, 2.4100%	3133ENGV6	50,000,000	08/01/2022	12/13/2023	50,031,732	Government Agency
50,000,000	3Agency Floating Rate Notes, FFCB, 2.4100%	3133ENGV6	50,000,000	08/01/2022	12/13/2023	50,031,732	Government Agency
100,000,000	3Agency Floating Rate Notes, FFCB, 2.3600%	3133ENWR7	100,000,000	08/01/2022	1/16/2024	100,007,659	Government Agency
100,000,000	3Agency Floating Rate Notes, FFCB, 2.3600%	3133ENWR7	100,000,000	08/01/2022	1/16/2024	100,007,659	Government Agency
51,000,000	3Agency Floating Rate Notes, FFCB, 2.3100%	3133ENNK2	51,000,000	08/01/2022	2/9/2024	50,956,469	Government Agency
130,000,000	3Agency Floating Rate Notes, FFCB, 2.3150%	3133ENQU7	130,000,000	08/01/2022	3/8/2024	130,011,505	Government Agency
150,000,000	3Agency Floating Rate Notes, FFCB, 2.3700%	3133ENQZ6	149,975,543	08/01/2022	3/11/2024	149,998,053	Government Agency
100,000,000	3Agency Floating Rate Notes, FFCB, 2.3200%	3133ENYZ7	100,000,000	08/01/2022	3/21/2024	100,009,926	Government Agency
150,000,000	3Agency Floating Rate Notes, FFCB, 2.3400%	3133ENVB3	149,987,504	08/01/2022	3/25/2024	149,985,941	Government Agency
150,000,000	3Agency Floating Rate Notes, FFCB, 2.3800%	3133ENTN0	149,977,541	08/01/2022	4/1/2024	150,018,543	Government Agency
75,000,000	3Agency Floating Rate Notes, FFCB, 2.3800%	3133ENTN0	74,993,691	08/01/2022	4/1/2024	75,009,272	Government Agency
100,000,000	3Agency Floating Rate Notes, FFCB, 2.3350%	3133ENTZ3	99,991,486	08/01/2022	4/8/2024	99,981,940	Government Agency
45,000,000	3Agency Floating Rate Notes, FFCB, 2.3200%	3133ENUG3	45,000,000	08/01/2022	4/12/2024	45,007,132	Government Agency
38,000,000	3Agency Floating Rate Notes, FFCB, 2.3150%	3133ENVA5	38,000,000	08/01/2022	4/25/2024	38,002,610	Government Agency
100,000,000	3Agency Floating Rate Notes, FFCB, 2.3600%	3133ENC32	100,000,000	08/01/2022	4/25/2024	99,982,613	Government Agency
125,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 2.4612%	91282CEL1	124,835,637	08/02/2022	4/30/2024	125,132,191	U.S. Treasury FRN
50,000,000	3Agency Floating Rate Notes, FFCB, 2.3750%	3133ENWB2	49,995,546	08/01/2022	5/6/2024	49,999,912	Government Agency
100,000,000	3Agency Floating Rate Notes, FFCB, 2.3750%	3133ENWB2	99,991,092	08/01/2022	5/6/2024	99,999,824	Government Agency
100,000,000	3Agency Floating Rate Notes, FFCB, 2.3750%	3133ENWB2	100,000,000	08/01/2022	5/6/2024	99,999,824	Government Agency
65,000,000	3Agency Floating Rate Notes, FFCB, 2.3200%	3133ENWG1	65,000,000	08/01/2022	5/9/2024	65,009,686	Government Agency
100,000,000	3Agency Floating Rate Notes, FFCB, 2.3350%	3133ENWV8	99,995,494	08/01/2022	5/17/2024	100,007,940	Government Agency
50,000,000	3Agency Floating Rate Notes, FFCB, 2.3150%	3133ENXG0	50,000,000	08/01/2022	5/24/2024	50,009,252	Government Agency
50,000,000	3Agency Floating Rate Notes, FFCB, 2.3150%	3133ENXG0	50,000,000	08/01/2022	5/24/2024	50,009,252	Government Agency
75,000,000	3Agency Floating Rate Notes, FFCB, 2.3150%	3133ENXZ8	75,000,000	08/01/2022	6/3/2024	75,012,361	Government Agency
150,000,000	3Agency Floating Rate Notes, FFCB, 2.3650%	3133ENYN4	149,992,995	08/01/2022	6/10/2024	150,008,489	Government Agency

Washington State Local Government Investment Pool
as of 07/31/2022
Settlement Date Basis

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

Current Assets: 23,196,826,920

¹ WAM: 24 Days

² WAL: 118 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.