

Washington State Local Government Investment Pool
as of 05/31/2022
Settlement Date Basis

Par	Description	CUSIP	Amortized Value	Effective Maturity	Final Maturity	Fair Value	Category
400,000,000	Repurchase Agreements, Cantor Fitzgerald and Co., 0.7600%	523-41085	400,000,000	06/01/2022	6/1/2022	400,000,000	Repurchase Agreement
800,000,000	Repurchase Agreements, Societe Generale, 0.7600%	523-41086	800,000,000	06/01/2022	6/1/2022	800,000,000	Repurchase Agreement
1,200,000,000	Repurchase Agreements, Daiwa Capital Markets America Inc, 0.7600%	523-41087	1,200,000,000	06/01/2022	6/1/2022	1,200,000,000	Repurchase Agreement
1,550,000,000	Repurchase Agreements, FICC (Northern Trust), 0.7500%	523-41088	1,550,000,000	06/01/2022	6/1/2022	1,550,000,000	Repurchase Agreement
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0860%	912796Q44	99,999,761	06/02/2022	6/2/2022	99,998,556	U.S. Treasury Bills
200,000,000	U.S. Treasury Bills, U.S. Treasury, 0.3600%	912796Q44	199,998,000	06/02/2022	6/2/2022	199,997,112	U.S. Treasury Bills
400,000,000	U.S. Treasury Bills, U.S. Treasury, 0.3600%	912796Q44	399,996,000	06/02/2022	6/2/2022	399,994,224	U.S. Treasury Bills
600,000,000	Term Repurchase Agreements, Societe Generale, 0.7700%	523-41008	600,000,000	06/03/2022	6/3/2022	600,000,000	Repurchase Agreement
200,000,000	Supra - Discount Notes, IBRD, 0.3900%	459053XT6	199,989,167	06/06/2022	6/6/2022	199,977,316	Supranational
110,000,000	Agency Floating Rate Notes, FFCB, 0.8000%	3133EMZ62	109,999,510	06/01/2022	6/9/2022	109,999,979	Government Agency
230,430,000	U.S. Treasury Bills, U.S. Treasury, 0.3800%	912796R35	230,410,541	06/09/2022	6/9/2022	230,402,604	U.S. Treasury Bills
300,000,000	Agency Discount Notes, FHLB, 0.5750%	313385XX9	299,956,875	06/10/2022	6/10/2022	299,938,758	Government Agency
250,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4300%	912796V97	249,961,181	06/14/2022	6/14/2022	249,951,138	U.S. Treasury Bills
100,000,000	Supra - Discount Notes, IADB, 0.4700%	45818LYB0	99,983,028	06/14/2022	6/14/2022	99,970,514	Supranational
200,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4370%	912796J42	199,963,583	06/16/2022	6/16/2022	199,951,354	U.S. Treasury Bills
400,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4500%	912796J42	399,925,000	06/16/2022	6/16/2022	399,902,708	U.S. Treasury Bills
82,000,000	Agency Discount Notes, FHLB, 0.6200%	313385YE0	81,977,404	06/17/2022	6/17/2022	81,970,243	Government Agency
100,000,000	Supra - Discount Notes, IADB, 0.5800%	45818LYJ3	99,967,778	06/21/2022	6/21/2022	99,954,640	Supranational
500,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4800%	912796R43	499,853,334	06/23/2022	6/23/2022	499,824,685	U.S. Treasury Bills
200,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4975%	912796R43	199,939,194	06/23/2022	6/23/2022	199,929,874	U.S. Treasury Bills
300,000,000	Agency Discount Notes, FHLB, 0.5200%	313385YR1	299,883,000	06/28/2022	6/28/2022	299,816,310	Government Agency
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.7100%	912796W39	99,946,750	06/28/2022	6/28/2022	99,946,187	U.S. Treasury Bills
150,000,000	U.S. Treasury Bills, U.S. Treasury, 0.7350%	912796W39	149,917,312	06/28/2022	6/28/2022	149,919,281	U.S. Treasury Bills
300,000,000	Agency Discount Notes, FHLB, 0.8400%	313385YS9	299,803,995	06/29/2022	6/29/2022	299,809,506	Government Agency
300,000,000	Agency Discount Notes, FHLB, 0.5200%	313385YT7	299,874,332	06/30/2022	6/30/2022	299,801,964	Government Agency
300,000,000	U.S. Treasury Bills, U.S. Treasury, 0.6050%	912796R50	299,853,791	06/30/2022	6/30/2022	299,834,457	U.S. Treasury Bills
4,765	IB Bank Deposit, U.S. Bank National Association, 0.0100%	523-14483	4,765	06/01/2022		4,765	Bank Deposits
241,333,464	IB Bank Deposit, KeyBank National Association, 0.8500%	523-16378	241,333,464	06/01/2022		241,333,464	Bank Deposits
902,547	IB Bank Deposit, Umpqua Bank, 0.5000%	523-21425	902,547	06/01/2022		902,547	Bank Deposits
101,167,008	IB Bank Deposit, Washington Federal, N.A., 0.8500%	523-25454	101,167,008	06/01/2022		101,167,008	Bank Deposits
13,877	IB Bank Deposit, Heritage Bank, 0.8500%	523-27328	13,877	06/01/2022		13,877	Bank Deposits
224,604,963	IB Bank Deposit, HomeStreet Bank, 0.8000%	523-33596	224,604,963	06/01/2022		224,604,963	Bank Deposits
2,684,345	IB Bank Deposit, Bank of America, N.A., 0.2400%	523-34574	2,684,345	06/01/2022		2,684,345	Bank Deposits

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as of 05/31/2022
Settlement Date Basis

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77,649,930	IB Bank Deposit, Wells Fargo, 0.8500%	523-35670	77,649,930	06/01/2022		77,649,930	Bank Deposits
102,411,605	IB Bank Deposit, JP Morgan/Chase, 0.7997%	523-36302	102,411,605	06/01/2022		102,411,605	Bank Deposits
401,168,217	NOW accounts, Columbia State Bank, 0.8500%	523-36706	401,168,217	06/01/2022		401,168,217	Bank Deposits
200,952,914	NOW accounts, Pacific Premier Bank, 0.8800%	523-38602	200,952,914	06/01/2022		200,952,914	Bank Deposits
60,203,404	IB Bank Deposit, Cathay Bank, 0.8500%	523-39746	60,203,404	06/01/2022		60,203,404	Bank Deposits
150,000,000	U.S. Treasury Bills, U.S. Treasury, 0.5350%	912796W88	149,924,208	07/05/2022	7/5/2022	149,903,667	U.S. Treasury Bills
900,000,000	U.S. Treasury Bills, U.S. Treasury, 0.7100%	912796W88	899,396,502	07/05/2022	7/5/2022	899,422,002	U.S. Treasury Bills
300,000,000	Agency Discount Notes, FHLB, 0.6930%	313385YZ3	299,797,875	07/06/2022	7/6/2022	299,721,465	Government Agency
400,000,000	U.S. Treasury Bills, U.S. Treasury, 0.6700%	912796R68	399,732,000	07/07/2022	7/7/2022	399,707,000	U.S. Treasury Bills
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
250,000,000	U.S. Treasury Bills, U.S. Treasury, 0.5500%	912796W96	249,843,403	07/12/2022	7/12/2022	249,774,358	U.S. Treasury Bills
1,000,000,000	U.S. Treasury Bills, U.S. Treasury, 0.7550%	912796W96	999,140,142	07/12/2022	7/12/2022	999,097,430	U.S. Treasury Bills
65,000,000	3Agency Floating Rate Notes, FFCB, 0.9700%	3133ELU28	65,000,000	06/01/2022	7/14/2022	65,015,746	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0750%	912796K57	49,995,521	07/14/2022	7/14/2022	49,950,272	U.S. Treasury Bills
300,000,000	U.S. Treasury Bills, U.S. Treasury, 0.7850%	912796K57	299,718,708	07/14/2022	7/14/2022	299,701,629	U.S. Treasury Bills
150,000,000	3Agency Floating Rate Notes, FFCB, 1.0400%	3133ELU69	150,000,000	06/01/2022	7/15/2022	150,043,067	Government Agency
100,000,000	Supra - Discount Notes, IFC, 0.7900%	459515ZJ4	99,903,444	07/15/2022	7/15/2022	99,883,294	Supranational
200,000,000	Agency Discount Notes, FHLB, 0.9270%	313385ZJ8	199,773,400	07/15/2022	7/15/2022	199,765,608	Government Agency
250,000,000	3Agency Floating Rate Notes, FHLB, 0.7850%	3130AR3H2	250,000,000	06/01/2022	7/18/2022	249,999,935	Government Agency
400,000,000	U.S. Treasury Bills, U.S. Treasury, 0.6650%	912796X20	399,645,333	07/19/2022	7/19/2022	399,551,332	U.S. Treasury Bills
300,000,000	3Agency Floating Rate Notes, FHLB, 0.7800%	3130ARSN2	300,000,000	06/01/2022	7/19/2022	299,999,850	Government Agency
800,000,000	U.S. Treasury Bills, U.S. Treasury, 0.9000%	912796X20	799,040,000	07/19/2022	7/19/2022	799,102,664	U.S. Treasury Bills
300,000,000	Agency Discount Notes, FHLB, 0.9540%	313385ZP4	299,610,450	07/20/2022	7/20/2022	299,610,123	Government Agency
200,000,000	U.S. Treasury Bills, U.S. Treasury, 0.8600%	912796S42	199,761,111	07/21/2022	7/21/2022	199,765,278	U.S. Treasury Bills
223,000,000	U.S. Treasury Bills, U.S. Treasury, 0.7100%	912796X38	222,758,107	07/26/2022	7/26/2022	222,712,114	U.S. Treasury Bills
700,000,000	U.S. Treasury Bills, U.S. Treasury, 0.9150%	912796X38	699,021,461	07/26/2022	7/26/2022	699,096,321	U.S. Treasury Bills
35,000,000	3Agency Floating Rate Notes, FFCB, 0.8200%	3133EMX31	34,999,727	06/01/2022	7/27/2022	35,000,768	Government Agency
200,000,000	U.S. Treasury Bills, U.S. Treasury, 0.8900%	912796S59	199,718,167	07/28/2022	7/28/2022	199,726,916	U.S. Treasury Bills
3,000,000	Certificate of Deposit, First Federal Savings & Loan, 1.2000%	523-40934	3,000,000	07/28/2022	7/28/2022	3,000,000	Certificate of Deposit
50,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 1.1178%	91282CAA9	49,999,834	06/07/2022	7/31/2022	50,016,392	U.S. Treasury FRN
50,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 1.1178%	91282CAA9	49,999,834	06/07/2022	7/31/2022	50,016,392	U.S. Treasury FRN
400,000,000	U.S. Treasury Bills, U.S. Treasury, 0.8050%	912796X46	399,445,444	08/02/2022	8/2/2022	399,371,456	U.S. Treasury Bills
300,000,000	3Agency Floating Rate Notes, FHLB, 0.7900%	3130AR5Z0	300,002,560	06/01/2022	8/2/2022	299,999,418	Government Agency
300,000,000	U.S. Treasury Bills, U.S. Treasury, 0.9100%	912796S67	299,514,666	08/04/2022	8/4/2022	299,483,868	U.S. Treasury Bills

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as of 05/31/2022
Settlement Date Basis

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300,000,000	Supra - Discount Notes, IBRD, 1.1500%	459053B29	299,348,333	08/08/2022	8/8/2022	299,330,397	Supranational
121,580,000	U.S. Treasury Bills, U.S. Treasury, 0.9100%	912796XL8	121,367,944	08/09/2022	8/9/2022	121,344,642	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0800%	912796L64	99,984,222	08/11/2022	8/11/2022	99,795,875	U.S. Treasury Bills
300,000,000	U.S. Treasury Bills, U.S. Treasury, 0.9000%	912796L64	299,467,500	08/11/2022	8/11/2022	299,387,625	U.S. Treasury Bills
200,000,000	U.S. Treasury Bills, U.S. Treasury, 1.0500%	912796T41	199,544,999	08/18/2022	8/18/2022	199,545,542	U.S. Treasury Bills
200,000,000	U.S. Treasury Bills, U.S. Treasury, 1.0700%	912796XN4	199,506,611	08/23/2022	8/23/2022	199,508,916	U.S. Treasury Bills
50,000,000	Agency Discount Notes, FHLB, 1.2150%	313385D29	49,858,250	08/24/2022	8/24/2022	49,862,177	Government Agency
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.0660%	912796T58	99,748,306	08/25/2022	8/25/2022	99,752,910	U.S. Treasury Bills
200,000,000	U.S. Treasury Bills, U.S. Treasury, 1.0600%	912796T58	199,499,445	08/25/2022	8/25/2022	199,505,820	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
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.8200%	912796U49	99,758,555	09/15/2022	9/15/2022	99,656,935	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.8700%	912796U56	99,726,917	09/22/2022	9/22/2022	99,630,134	U.S. Treasury Bills
500,000,000	3Agency Floating Rate Notes, FHLB, 0.7900%	3130AR3W9	500,007,772	06/01/2022	9/22/2022	500,000,380	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0900%	912796M89	49,984,125	10/06/2022	10/6/2022	49,774,340	U.S. Treasury Bills
200,000,000	3Agency Floating Rate Notes, FHLB, 0.7850%	3130ARTS0	200,000,000	06/01/2022	10/21/2022	200,000,326	Government Agency
300,000,000	3Agency Floating Rate Notes, FHLB, 0.7900%	3130APA54	300,006,020	06/01/2022	10/24/2022	300,007,527	Government Agency
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
50,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 1.1178%	91282CAS0	49,997,893	06/07/2022	10/31/2022	50,040,100	U.S. Treasury FRN
100,000,000	3Agency Floating Rate Notes, FFCB, 0.9000%	3133EMJH6	100,000,000	06/01/2022	12/2/2022	100,040,189	Government Agency
140,000,000	3Agency Floating Rate Notes, FFCB, 0.7950%	3133ENRA0	139,991,412	06/01/2022	1/9/2023	140,000,965	Government Agency
100,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 1.1118%	91282CBK6	100,000,000	06/07/2022	1/31/2023	100,111,106	U.S. Treasury FRN
50,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 1.1118%	91282CBK6	50,000,000	06/07/2022	1/31/2023	50,055,553	U.S. Treasury FRN
70,000,000	3Agency Floating Rate Notes, FFCB, 0.8750%	3133EMNZ1	70,000,000	06/01/2022	2/1/2023	70,021,900	Government Agency
100,000,000	3Agency Floating Rate Notes, FFCB, 0.8300%	3133EMZ47	99,992,983	06/01/2022	2/9/2023	99,992,953	Government Agency
200,000,000	3Agency Floating Rate Notes, FFCB, 0.8300%	3133EMZ47	199,985,966	06/01/2022	2/9/2023	199,985,906	Government Agency
50,000,000	3Agency Floating Rate Notes, FFCB, 0.8400%	3133EM3P5	50,000,000	06/01/2022	2/27/2023	50,000,232	Government Agency
150,000,000	3Agency Floating Rate Notes, FFCB, 0.8700%	3133ENGY0	150,000,000	06/01/2022	3/15/2023	150,000,531	Government Agency
100,000,000	3Agency Floating Rate Notes, FFCB, 0.8400%	3133ENSG6	99,990,897	06/01/2022	3/21/2023	100,000,713	Government Agency
97,510,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 1.0968%	91282CBY6	97,513,605	06/07/2022	4/30/2023	97,635,300	U.S. Treasury FRN
50,000,000	3Agency Floating Rate Notes, FFCB, 0.8400%	3133EMZV7	49,997,561	06/01/2022	5/18/2023	49,997,543	Government Agency
100,000,000	3Agency Floating Rate Notes, FFCB, 0.7950%	3133ENPQ7	99,983,602	06/01/2022	6/23/2023	100,048,127	Government Agency
225,000,000	3Agency Floating Rate Notes, FFCB, 0.8425%	3133EM3G5	224,996,079	06/01/2022	7/24/2023	224,978,519	Government Agency
50,000,000	3Agency Floating Rate Notes, FFCB, 0.8500%	3133EMX23	50,000,000	06/01/2022	7/27/2023	49,999,408	Government Agency
62,000,000	3Agency Floating Rate Notes, FFCB, 0.8450%	3133EM4U3	61,997,994	06/01/2022	9/8/2023	61,992,391	Government Agency

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as of 05/31/2022
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100,000,000	3Agency Floating Rate Notes, FFCB, 0.8450%	3133ENAR1	99,993,080	06/01/2022	10/12/2023	99,982,798	Government Agency
50,000,000	3Agency Floating Rate Notes, FFCB, 0.8250%	3133ENKT6	50,000,000	06/01/2022	10/16/2023	50,007,610	Government Agency
150,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 1.0978%	91282CDE8	150,000,000	06/07/2022	10/31/2023	150,294,353	U.S. Treasury FRN
100,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 1.0978%	91282CDE8	99,995,695	06/07/2022	10/31/2023	100,196,235	U.S. Treasury FRN
100,000,000	3Agency Floating Rate Notes, FFCB, 0.8900%	3133ENLV0	100,000,000	06/01/2022	11/21/2023	100,043,166	Government Agency
50,000,000	3Agency Floating Rate Notes, FFCB, 0.9100%	3133ENGV6	50,000,000	06/01/2022	12/13/2023	50,036,464	Government Agency
50,000,000	3Agency Floating Rate Notes, FFCB, 0.9100%	3133ENGV6	50,000,000	06/01/2022	12/13/2023	50,036,464	Government Agency
100,000,000	3Agency Floating Rate Notes, FFCB, 0.8600%	3133ENWR7	100,000,000	06/01/2022	1/16/2024	100,009,192	Government Agency
100,000,000	3Agency Floating Rate Notes, FFCB, 0.8600%	3133ENWR7	100,000,000	06/01/2022	1/16/2024	100,009,192	Government Agency
51,000,000	3Agency Floating Rate Notes, FFCB, 0.8200%	3133ENNK2	51,000,000	06/01/2022	2/9/2024	50,996,530	Government Agency
130,000,000	3Agency Floating Rate Notes, FFCB, 0.8250%	3133ENQU7	130,000,000	06/01/2022	3/8/2024	129,999,905	Government Agency
150,000,000	3Agency Floating Rate Notes, FFCB, 0.8700%	3133ENQZ6	149,973,006	06/01/2022	3/11/2024	150,001,961	Government Agency
150,000,000	3Agency Floating Rate Notes, FFCB, 0.8500%	3133ENVB3	149,986,238	06/01/2022	3/25/2024	149,985,278	Government Agency
150,000,000	3Agency Floating Rate Notes, FFCB, 0.8800%	3133ENTN0	149,975,292	06/01/2022	4/1/2024	150,021,869	Government Agency
75,000,000	3Agency Floating Rate Notes, FFCB, 0.8800%	3133ENTN0	74,993,059	06/01/2022	4/1/2024	75,010,934	Government Agency
100,000,000	3Agency Floating Rate Notes, FFCB, 0.8450%	3133ENTZ3	99,990,643	06/01/2022	4/8/2024	99,980,363	Government Agency
45,000,000	3Agency Floating Rate Notes, FFCB, 0.8300%	3133ENUG3	45,000,000	06/01/2022	4/12/2024	45,003,049	Government Agency
38,000,000	3Agency Floating Rate Notes, FFCB, 0.8250%	3133ENVA5	38,000,000	06/01/2022	4/25/2024	37,998,632	Government Agency
150,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 0.9878%	91282CEL1	149,783,906	06/07/2022	4/30/2024	150,031,064	U.S. Treasury FRN
50,000,000	3Agency Floating Rate Notes, FFCB, 0.8750%	3133ENWB2	49,995,124	06/01/2022	5/6/2024	49,999,957	Government Agency
100,000,000	3Agency Floating Rate Notes, FFCB, 0.8750%	3133ENWB2	99,990,248	06/01/2022	5/6/2024	99,999,914	Government Agency
100,000,000	3Agency Floating Rate Notes, FFCB, 0.8750%	3133ENWB2	100,000,000	06/01/2022	5/6/2024	99,999,914	Government Agency
65,000,000	3Agency Floating Rate Notes, FFCB, 0.8300%	3133ENWG1	65,000,000	06/01/2022	5/9/2024	65,003,293	Government Agency
100,000,000	3Agency Floating Rate Notes, FFCB, 0.8450%	3133ENWV8	99,995,074	06/01/2022	5/17/2024	100,009,065	Government Agency
50,000,000	3Agency Floating Rate Notes, FFCB, 0.8250%	3133ENXG0	50,000,000	06/01/2022	5/24/2024	50,004,530	Government Agency
50,000,000	3Agency Floating Rate Notes, FFCB, 0.8250%	3133ENXG0	50,000,000	06/01/2022	5/24/2024	50,004,530	Government Agency

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Current Assets: 26,088,242,040

¹ WAM: 22 Days

² WAL: 106 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.