

Washington State Local Government Investment Pool
as of 03/31/2023
Settlement Date Basis

Par	Description	CUSIP	Amortized Value	Effective Maturity	Final Maturity	Fair Value	Category
175,000,000	Repurchase Agreements, Cantor Fitzgerald and Co., 4.8200%	523-42911	175,000,000	04/03/2023	4/3/2023	175,000,000	Repurchase Agreement
1,100,000,000	Repurchase Agreements, Daiwa Capital Markets America Inc, 4.8500%	523-42912	1,100,000,000	04/03/2023	4/3/2023	1,100,000,000	Repurchase Agreement
800,000,000	Repurchase Agreements, Jefferies LLC, 4.8200%	523-42913	800,000,000	04/03/2023	4/3/2023	800,000,000	Repurchase Agreement
900,000,000	Repurchase Agreements, Scotia Capital, 4.8500%	523-42914	900,000,000	04/03/2023	4/3/2023	900,000,000	Repurchase Agreement
1,350,000,000	Repurchase Agreements, FICC (Northern Trust), 4.8500%	523-42915	1,350,000,000	04/03/2023	4/3/2023	1,350,000,000	Repurchase Agreement
1,200,000,000	Repurchase Agreements, ASL Capital Markets Inc., 4.8500%	523-42916	1,200,000,000	04/03/2023	4/3/2023	1,200,000,000	Repurchase Agreement
300,000,000	Agency Discount Notes, FHLB, 4.5400%	313384DY2	299,848,667	04/05/2023	4/5/2023	299,924,880	Government Agency
200,000,000	Agency Discount Notes, FHLB, 4.6200%	313384ED7	199,769,000	04/10/2023	4/10/2023	199,824,772	Government Agency
200,000,000	U.S. Treasury Bills, U.S. Treasury, 4.5560%	912796YU7	199,696,000	04/13/2023	4/13/2023	199,743,416	U.S. Treasury Bills
200,000,000	3Agency Floating Rate Notes, FHLB, 4.8800%	3130ATWK9	200,000,000	04/03/2023	4/18/2023	200,000,928	Government Agency
200,000,000	U.S. Treasury Bills, U.S. Treasury, 4.5600%	912796V48	199,518,667	04/20/2023	4/20/2023	199,561,070	U.S. Treasury Bills
150,000,000	Agency Discount Notes, FHLB, 4.6150%	313384EQ8	149,615,416	04/21/2023	4/21/2023	149,654,970	Government Agency
200,000,000	U.S. Treasury Bills, U.S. Treasury, 4.5750%	912796YV5	199,339,167	04/27/2023	4/27/2023	199,386,666	U.S. Treasury Bills
97,510,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 4.7649%	91282CBY6	97,510,314	04/04/2023	4/30/2023	97,515,530	U.S. Treasury FRN
5,000,000	Certificate of Deposit, Liberty Bay Bank, 4.8600%	523-42568	5,000,000	05/02/2023	5/2/2023	5,000,000	Certificate of Deposit
74,860,000	U.S. Treasury Bills, U.S. Treasury, 4.5900%	912796ZE2	74,478,214	05/11/2023	5/11/2023	74,492,615	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 4.5900%	912796ZE2	99,490,000	05/11/2023	5/11/2023	99,509,237	U.S. Treasury Bills
50,000,000	3Agency Floating Rate Notes, FFCB, 4.8400%	3133EMZV7	49,999,673	04/01/2023	5/18/2023	49,997,910	Government Agency
250,000,000	U.S. Treasury Bills, U.S. Treasury, 4.6800%	912796W47	248,472,500	05/18/2023	5/18/2023	248,537,500	U.S. Treasury Bills
200,000,000	Agency Discount Notes, FHLB, 4.7750%	313384FZ7	198,594,028	05/24/2023	5/24/2023	198,712,854	Government Agency
100,000,000	U.S. Treasury Bills, U.S. Treasury, 4.7200%	912796ZF9	99,292,000	05/25/2023	5/25/2023	99,333,389	U.S. Treasury Bills
250,000,000	U.S. Treasury Bills, U.S. Treasury, 4.7500%	912796ZG7	247,987,848	06/01/2023	6/1/2023	248,140,885	U.S. Treasury Bills
250,000,000	Agency Discount Notes, FHLB, 4.7990%	313384GJ2	247,933,764	06/02/2023	6/2/2023	248,052,553	Government Agency
200,000,000	Agency Discount Notes, FHLB, 4.8850%	313384GM5	198,235,972	06/05/2023	6/5/2023	198,364,462	Government Agency
5,000,000	Certificate of Deposit, Liberty Bay Bank, 5.0500%	523-42777	5,000,000	06/06/2023	6/6/2023	5,000,000	Certificate of Deposit
150,000,000	U.S. Treasury Bills, U.S. Treasury, 4.7650%	912796ZP7	148,649,917	06/08/2023	6/8/2023	148,746,344	U.S. Treasury Bills
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
10,000,000	Certificate of Deposit, First Federal Savings & Loan, 5.0500%	523-42809	10,000,000	06/12/2023	6/12/2023	10,000,000	Certificate of Deposit
250,000,000	U.S. Treasury Bills, U.S. Treasury, 4.7500%	912796X53	247,526,043	06/15/2023	6/15/2023	247,647,145	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 4.7950%	912797FP7	98,934,444	06/20/2023	6/20/2023	98,994,396	U.S. Treasury Bills
300,000,000	U.S. Treasury Bills, U.S. Treasury, 4.8000%	912797FP7	296,799,999	06/20/2023	6/20/2023	296,983,188	U.S. Treasury Bills
100,000,000	3Agency Floating Rate Notes, FFCB, 4.8350%	3133ENPQ7	99,996,483	04/01/2023	6/23/2023	100,008,239	Government Agency
186,740,000	U.S. Treasury Bills, U.S. Treasury, 4.8300%	912797FQ5	184,560,277	06/27/2023	6/27/2023	184,722,820	U.S. Treasury Bills

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250,000,000	U.S. Treasury Bills, U.S. Treasury, 4.6750%	912796ZR3	247,110,591	06/29/2023	6/29/2023	247,202,708	U.S. Treasury Bills
4,843	IB Bank Deposit, U.S. Bank National Association, 4.5000%	523-14483	4,843	04/03/2023		4,843	Bank Deposits
850,702,290	IB Bank Deposit, KeyBank National Association, 4.8500%	523-16378	850,702,290	04/03/2023		850,702,290	Bank Deposits
794,008,774	IB Bank Deposit, Umpqua Bank, 4.8500%	523-21425	794,008,774	04/03/2023		794,008,774	Bank Deposits
456,473,082	IB Bank Deposit, Washington Federal, N.A., 4.8750%	523-25454	456,473,082	04/03/2023		456,473,082	Bank Deposits
100,014,210	IB Bank Deposit, Heritage Bank, 4.8500%	523-27328	100,014,210	04/03/2023		100,014,210	Bank Deposits
225,981,415	IB Bank Deposit, HomeStreet Bank, 4.8000%	523-33596	225,981,415	04/03/2023		225,981,415	Bank Deposits
509,591,488	IB Bank Deposit, Bank of America, N.A., 4.8000%	523-34574	509,591,488	04/03/2023		509,591,488	Bank Deposits
5,339	IB Bank Deposit, Wells Fargo, 4.6000%	523-35670	5,339	04/03/2023		5,339	Bank Deposits
104,822,209	IB Bank Deposit, JP Morgan/Chase, 4.7998%	523-36302	104,822,209	04/03/2023		104,822,209	Bank Deposits
0	NOW accounts, Columbia State Bank, 4.5500%	523-36706	0	04/03/2023		0	Bank Deposits
177,658,979	NOW accounts, Pacific Premier Bank, 5.1500%	523-38602	177,658,979	04/03/2023		177,658,979	Bank Deposits
61,646,726	IB Bank Deposit, Cathay Bank, 4.8500%	523-39746	61,646,726	04/03/2023		61,646,726	Bank Deposits
50,720,048	NOW accounts, UniBank, 4.9000%	523-41688	50,720,048	04/03/2023		50,720,048	Bank Deposits
200,000,000	3Agency Floating Rate Notes, FHLB, 4.8900%	3130ATJR9	200,000,000	04/03/2023	7/3/2023	200,008,142	Government Agency
250,000,000	U.S. Treasury Bills, U.S. Treasury, 4.8850%	912797FR3	246,777,258	07/05/2023	7/5/2023	246,968,890	U.S. Treasury Bills
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
150,000,000	U.S. Treasury Bills, U.S. Treasury, 5.0450%	912797FX0	147,876,896	07/11/2023	7/11/2023	148,070,531	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 4.6900%	912797FY8	98,593,000	07/18/2023	7/18/2023	98,628,625	U.S. Treasury Bills
250,000,000	U.S. Treasury Bills, U.S. Treasury, 4.7500%	912797FY8	246,437,500	07/18/2023	7/18/2023	246,571,563	U.S. Treasury Bills
225,000,000	3Agency Floating Rate Notes, FFCB, 4.8425%	3133EM3G5	224,998,931	04/01/2023	7/24/2023	224,988,446	Government Agency
100,000,000	3Agency Floating Rate Notes, FHLB, 4.8700%	3130AUP24	100,000,000	04/03/2023	7/24/2023	99,998,907	Government Agency
150,000,000	U.S. Treasury Bills, U.S. Treasury, 4.7300%	912797FZ5	147,733,542	07/25/2023	7/25/2023	147,800,621	U.S. Treasury Bills
50,000,000	3Agency Floating Rate Notes, FFCB, 4.8500%	3133EMX23	50,000,000	04/01/2023	7/27/2023	49,998,421	Government Agency
100,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 4.7599%	91282CCQ2	99,979,760	04/04/2023	7/31/2023	99,960,658	U.S. Treasury FRN
150,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 4.7599%	91282CCQ2	149,965,861	04/04/2023	7/31/2023	149,940,987	U.S. Treasury FRN
50,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 4.7599%	91282CCQ2	49,984,475	04/04/2023	7/31/2023	49,980,329	U.S. Treasury FRN
100,000,000	U.S. Treasury Bills, U.S. Treasury, 4.8400%	912796Z36	98,144,667	08/17/2023	8/17/2023	98,227,278	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 4.9150%	912796Z44	98,020,347	08/24/2023	8/24/2023	98,136,035	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 4.9400%	912796Z51	97,914,223	08/31/2023	8/31/2023	98,050,347	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 4.9700%	912796YH6	97,804,917	09/07/2023	9/7/2023	97,959,000	U.S. Treasury Bills
62,000,000	3Agency Floating Rate Notes, FFCB, 4.8450%	3133EM4U3	61,999,308	04/01/2023	9/8/2023	61,995,535	Government Agency
250,000,000	Agency Discount Notes, FHLB, 4.9800%	313384LX5	244,086,250	09/19/2023	9/19/2023	244,526,038	Government Agency
100,000,000	3Agency Floating Rate Notes, FFCB, 4.8450%	3133ENAR1	99,997,304	04/01/2023	10/12/2023	99,990,851	Government Agency

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50,000,000	3Agency Floating Rate Notes, FFCB, 4.8650%	3133ENKT6	50,000,000	04/01/2023	10/16/2023	50,006,543	Government Agency
100,000,000	3Agency Floating Rate Notes, FFCB, 4.8800%	3133ENU73	99,999,232	04/01/2023	10/24/2023	99,953,009	Government Agency
150,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 4.7659%	91282CDE8	150,000,000	04/04/2023	10/31/2023	149,968,758	U.S. Treasury FRN
100,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 4.7659%	91282CDE8	99,998,226	04/04/2023	10/31/2023	99,979,172	U.S. Treasury FRN
100,000,000	3Agency Floating Rate Notes, FFCB, 4.8800%	3133ENR44	100,000,000	04/01/2023	11/7/2023	100,006,036	Government Agency
100,000,000	3Agency Floating Rate Notes, FFCB, 4.8900%	3133ENLV0	100,000,000	04/01/2023	11/21/2023	100,014,707	Government Agency
100,000,000	3Agency Floating Rate Notes, FFCB, 4.8475%	3133ENYD6	99,998,276	04/01/2023	12/7/2023	100,019,279	Government Agency
50,000,000	3Agency Floating Rate Notes, FFCB, 4.9100%	3133ENGV6	50,000,000	04/01/2023	12/13/2023	50,014,926	Government Agency
50,000,000	3Agency Floating Rate Notes, FFCB, 4.9100%	3133ENGV6	50,000,000	04/01/2023	12/13/2023	50,014,926	Government Agency
100,000,000	3Agency Floating Rate Notes, FFCB, 4.8600%	3133ENWR7	100,000,000	04/01/2023	1/16/2024	100,002,566	Government Agency
100,000,000	3Agency Floating Rate Notes, FFCB, 4.8600%	3133ENWR7	100,000,000	04/01/2023	1/16/2024	100,002,566	Government Agency
51,000,000	3Agency Floating Rate Notes, FFCB, 4.8600%	3133ENNK2	51,000,000	04/01/2023	2/9/2024	51,015,895	Government Agency
130,000,000	3Agency Floating Rate Notes, FFCB, 4.8650%	3133ENQU7	130,000,000	04/01/2023	3/8/2024	130,042,834	Government Agency
150,000,000	3Agency Floating Rate Notes, FFCB, 4.8700%	3133ENQZ6	149,985,650	04/01/2023	3/11/2024	149,968,536	Government Agency
100,000,000	3Agency Floating Rate Notes, FFCB, 4.8300%	3133ENYZ7	100,000,000	04/01/2023	3/21/2024	100,004,360	Government Agency
150,000,000	3Agency Floating Rate Notes, FFCB, 4.8500%	3133ENVB3	149,992,548	04/01/2023	3/25/2024	149,990,256	Government Agency
150,000,000	3Agency Floating Rate Notes, FFCB, 4.8800%	3133ENTN0	149,986,503	04/01/2023	4/1/2024	149,979,986	Government Agency
75,000,000	3Agency Floating Rate Notes, FFCB, 4.8800%	3133ENTN0	74,996,208	04/01/2023	4/1/2024	74,989,993	Government Agency
100,000,000	3Agency Floating Rate Notes, FFCB, 4.8450%	3133ENTZ3	99,994,845	04/01/2023	4/8/2024	99,988,797	Government Agency
45,000,000	3Agency Floating Rate Notes, FFCB, 4.8700%	3133ENUG3	45,000,000	04/01/2023	4/12/2024	45,015,020	Government Agency
38,000,000	3Agency Floating Rate Notes, FFCB, 4.8650%	3133ENVA5	38,000,000	04/01/2023	4/25/2024	38,009,594	Government Agency
100,000,000	3Agency Floating Rate Notes, FFCB, 4.8700%	3133ENC32	100,000,000	04/01/2023	4/25/2024	99,986,980	Government Agency
125,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 4.6559%	91282CEL1	124,898,239	04/04/2023	4/30/2024	124,798,038	U.S. Treasury FRN
50,000,000	3Agency Floating Rate Notes, FFCB, 4.8750%	3133ENWB2	49,997,227	04/01/2023	5/6/2024	49,985,137	Government Agency
100,000,000	3Agency Floating Rate Notes, FFCB, 4.8750%	3133ENWB2	99,994,453	04/01/2023	5/6/2024	99,970,274	Government Agency
100,000,000	3Agency Floating Rate Notes, FFCB, 4.8750%	3133ENWB2	100,000,000	04/01/2023	5/6/2024	99,970,274	Government Agency
65,000,000	3Agency Floating Rate Notes, FFCB, 4.8700%	3133ENWG1	65,000,000	04/01/2023	5/9/2024	65,018,119	Government Agency
100,000,000	3Agency Floating Rate Notes, FFCB, 4.8450%	3133ENWV8	99,997,166	04/01/2023	5/17/2024	99,950,494	Government Agency
50,000,000	3Agency Floating Rate Notes, FFCB, 4.8650%	3133ENXG0	50,000,000	04/01/2023	5/24/2024	50,009,574	Government Agency
50,000,000	3Agency Floating Rate Notes, FFCB, 4.8650%	3133ENXG0	50,000,000	04/01/2023	5/24/2024	50,009,574	Government Agency
75,000,000	3Agency Floating Rate Notes, FFCB, 4.8650%	3133ENXZ8	75,000,000	04/01/2023	6/3/2024	75,012,785	Government Agency
100,000,000	3Agency Floating Rate Notes, FFCB, 4.9800%	3133ENY53	100,000,000	04/01/2023	6/7/2024	100,082,887	Government Agency
150,000,000	3Agency Floating Rate Notes, FFCB, 4.8650%	3133ENYN4	149,995,502	04/01/2023	6/10/2024	149,924,285	Government Agency
85,000,000	3Agency Floating Rate Notes, FFCB, 4.9150%	3133ENE71	84,976,717	04/01/2023	8/8/2024	84,995,377	Government Agency

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100,000,000	3Agency Floating Rate Notes, FFCB, 4.9350%	3133EPAS4	99,993,338	04/01/2023	8/14/2024	100,090,723	Government Agency
50,000,000	3Agency Floating Rate Notes, FFCB, 4.9000%	3133ENJ27	49,986,133	04/01/2023	8/26/2024	49,984,846	Government Agency
50,000,000	3Agency Floating Rate Notes, FFCB, 4.9000%	3133ENM56	50,000,000	04/01/2023	9/16/2024	49,985,795	Government Agency
85,000,000	3Agency Floating Rate Notes, FFCB, 4.9200%	3133ENR69	85,000,000	04/01/2023	10/7/2024	85,050,940	Government Agency
100,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 4.8709%	91282CFS5	100,000,000	04/04/2023	10/31/2024	99,986,035	U.S. Treasury FRN
100,000,000	3Agency Floating Rate Notes, FFCB, 4.9600%	3133ENY61	100,000,000	04/01/2023	11/7/2024	100,113,000	Government Agency
87,500,000	3Agency Floating Rate Notes, FFCB, 5.0200%	3133EN5P1	87,500,000	04/01/2023	1/9/2025	87,612,364	Government Agency
37,500,000	3Agency Floating Rate Notes, FFCB, 5.0200%	3133EN5P1	37,500,000	04/01/2023	1/9/2025	37,548,156	Government Agency
25,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 4.9309%	91282CGF2	24,989,850	04/04/2023	1/31/2025	25,014,787	U.S. Treasury FRN
50,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 4.9309%	91282CGF2	50,000,000	04/04/2023	1/31/2025	50,029,573	U.S. Treasury FRN

Current Assets: 19,716,739,402

¹ WAM: 22 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.