

Washington State Local Government Investment Pool
as of 07/31/2024
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, 5.2500%	912797JU2	300,000,000	08/01/2024	8/1/2024	300,000,000	U.S. Treasury Bills
1,000,000,000	Repurchase Agreements, Cantor Fitzgerald and Co., 5.3600%	523-45876	1,000,000,000	08/01/2024	8/1/2024	1,000,000,000	Repurchase Agreement
1,500,000,000	Repurchase Agreements, Jefferies LLC, 5.3900%	523-45877	1,500,000,000	08/01/2024	8/1/2024	1,500,000,000	Repurchase Agreement
1,400,000,000	Repurchase Agreements, Daiwa Capital Markets America Inc, 5.3800%	523-45878	1,400,000,000	08/01/2024	8/1/2024	1,400,000,000	Repurchase Agreement
1,000,000,000	Repurchase Agreements, Scotia Capital, 5.3400%	523-45879	1,000,000,000	08/01/2024	8/1/2024	1,000,000,000	Repurchase Agreement
1,000,000,000	Repurchase Agreements, FICC (Northern Trust), 5.3300%	523-45880	1,000,000,000	08/01/2024	8/1/2024	1,000,000,000	Repurchase Agreement
1,500,000,000	Repurchase Agreements, ASL Capital Markets Inc., 5.4000%	523-45881	1,500,000,000	08/01/2024	8/1/2024	1,500,000,000	Repurchase Agreement
200,000,000	Repurchase Agreements, TD Securities, 5.3400%	523-45882	200,000,000	08/01/2024	8/1/2024	200,000,000	Repurchase Agreement
200,000,000	Repurchase Agreements, Cantor Fitzgerald and Co., 5.3800%	523-45883	200,000,000	08/01/2024	8/1/2024	200,000,000	Repurchase Agreement
100,000,000	Supra - Discount Notes, IADB, 5.2700%	45818KA85	99,941,444	08/05/2024	8/5/2024	99,927,014	Supranational
200,000,000	U.S. Treasury Bills, U.S. Treasury, 5.2775%	912797KW6	199,853,403	08/06/2024	8/6/2024	199,853,730	U.S. Treasury Bills
85,000,000	3Agency Floating Rate Notes, FFCB, 5.4150%	3133ENE71	84,999,671	08/01/2024	8/8/2024	85,000,129	Government Agency
200,000,000	U.S. Treasury Bills, U.S. Treasury, 5.0450%	912797GK7	199,803,806	08/08/2024	8/8/2024	199,795,406	U.S. Treasury Bills
300,000,000	U.S. Treasury Bills, U.S. Treasury, 5.2475%	912797GK7	299,693,896	08/08/2024	8/8/2024	299,693,109	U.S. Treasury Bills
100,000,000	3Agency Floating Rate Notes, FFCB, 5.4450%	3133EPAS4	99,999,827	08/01/2024	8/14/2024	100,004,361	Government Agency
100,000,000	U.S. Treasury Bills, U.S. Treasury, 5.0625%	912797KB2	99,803,125	08/15/2024	8/15/2024	99,795,237	U.S. Treasury Bills
300,000,000	U.S. Treasury Bills, U.S. Treasury, 5.2480%	912797KB2	299,387,733	08/15/2024	8/15/2024	299,385,711	U.S. Treasury Bills
50,000,000	Agency Discount Notes, FHLB, 5.2550%	313384C31	49,890,521	08/16/2024	8/16/2024	49,883,222	Government Agency
200,000,000	U.S. Treasury Bills, U.S. Treasury, 5.2325%	912797KY2	199,447,681	08/20/2024	8/20/2024	199,442,386	U.S. Treasury Bills
200,000,000	U.S. Treasury Bills, U.S. Treasury, 5.2430%	912797KY2	199,446,572	08/20/2024	8/20/2024	199,442,386	U.S. Treasury Bills
150,000,000	U.S. Treasury Bills, U.S. Treasury, 5.1040%	912797KC0	149,553,400	08/22/2024	8/22/2024	149,538,416	U.S. Treasury Bills
300,000,000	U.S. Treasury Bills, U.S. Treasury, 5.2480%	912797KC0	299,081,600	08/22/2024	8/22/2024	299,076,831	U.S. Treasury Bills
50,000,000	3Agency Floating Rate Notes, FFCB, 5.4000%	3133ENJ27	49,999,324	08/01/2024	8/26/2024	49,997,435	Government Agency
200,000,000	Supra - Discount Notes, IBRD, 5.2700%	459052D52	199,268,056	08/26/2024	8/26/2024	199,240,944	Supranational
250,000,000	U.S. Treasury Bills, U.S. Treasury, 5.2375%	912797KZ9	249,054,340	08/27/2024	8/27/2024	249,046,125	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 5.1335%	912797KD8	99,600,728	08/29/2024	8/29/2024	99,589,722	U.S. Treasury Bills
300,000,000	U.S. Treasury Bills, U.S. Treasury, 5.2525%	912797KD8	298,774,417	08/29/2024	8/29/2024	298,769,166	U.S. Treasury Bills
200,000,000	Agency Discount Notes, FHLB, 5.2590%	313384D97	199,152,716	08/30/2024	8/30/2024	199,124,166	Government Agency
200,000,000	U.S. Treasury Bills, U.S. Treasury, 5.2425%	912797LA3	199,038,875	09/03/2024	9/3/2024	199,033,650	U.S. Treasury Bills
5,000,000	Certificate of Deposit, Liberty Bay Bank, 5.5500%	523-45546	5,000,000	09/03/2024	9/3/2024	5,000,000	Certificate of Deposit
500,000,000	U.S. Treasury Bills, U.S. Treasury, 5.2750%	912797LA3	497,582,290	09/03/2024	9/3/2024	497,584,125	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 5.0925%	912797GL5	99,504,896	09/05/2024	9/5/2024	99,486,975	U.S. Treasury Bills
250,000,000	U.S. Treasury Bills, U.S. Treasury, 5.2480%	912797GL5	248,724,444	09/05/2024	9/5/2024	248,717,438	U.S. Treasury Bills

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10,000,000	Certificate of Deposit, First Federal Savings & Loan, 5.4600%	523-45033	10,000,000	09/09/2024	9/9/2024	10,000,000	Certificate of Deposit
100,000,000	U.S. Treasury Bills, U.S. Treasury, 5.1025%	912797KK2	99,404,708	09/12/2024	9/12/2024	99,383,781	U.S. Treasury Bills
250,000,000	U.S. Treasury Bills, U.S. Treasury, 5.2480%	912797KK2	248,469,333	09/12/2024	9/12/2024	248,459,453	U.S. Treasury Bills
50,000,000	3Agency Floating Rate Notes, FFCB, 5.4000%	3133ENM56	50,000,000	08/01/2024	9/16/2024	50,000,831	Government Agency
150,000,000	U.S. Treasury Bills, U.S. Treasury, 5.2330%	912797LH8	148,975,204	09/17/2024	9/17/2024	148,967,567	U.S. Treasury Bills
150,000,000	U.S. Treasury Bills, U.S. Treasury, 5.1325%	912797KL0	148,952,115	09/19/2024	9/19/2024	148,928,687	U.S. Treasury Bills
300,000,000	U.S. Treasury Bills, U.S. Treasury, 5.2480%	912797KL0	297,857,066	09/19/2024	9/19/2024	297,857,373	U.S. Treasury Bills
5,000,000	Certificate of Deposit, Liberty Bay Bank, 5.4900%	523-45141	5,000,000	09/23/2024	9/23/2024	5,000,000	Certificate of Deposit
200,000,000	U.S. Treasury Bills, U.S. Treasury, 5.1060%	912797KM8	198,411,466	09/26/2024	9/26/2024	198,363,944	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 5.2320%	912797KM8	99,186,134	09/26/2024	9/26/2024	99,181,972	U.S. Treasury Bills
200,000,000	U.S. Treasury Bills, U.S. Treasury, 5.2325%	912797KM8	198,372,111	09/26/2024	9/26/2024	198,363,944	U.S. Treasury Bills
200,000,000	U.S. Treasury Bills, U.S. Treasury, 5.1270%	912797GW1	198,205,550	10/03/2024	10/3/2024	198,186,416	U.S. Treasury Bills
400,000,000	U.S. Treasury Bills, U.S. Treasury, 5.2380%	912797GW1	396,333,400	10/03/2024	10/3/2024	396,372,832	U.S. Treasury Bills
85,000,000	3Agency Floating Rate Notes, FFCB, 5.4300%	3133ENR69	85,000,000	08/01/2024	10/7/2024	85,019,929	Government Agency
250,000,000	U.S. Treasury Bills, U.S. Treasury, 5.2330%	912797KT3	247,456,181	10/10/2024	10/10/2024	247,489,235	U.S. Treasury Bills
250,000,000	U.S. Treasury Bills, U.S. Treasury, 5.1925%	912797KU0	247,223,454	10/17/2024	10/17/2024	247,246,448	U.S. Treasury Bills
200,000,000	U.S. Treasury Bills, U.S. Treasury, 5.1900%	912797KU0	197,779,833	10/17/2024	10/17/2024	197,797,158	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 5.1600%	912797KV8	98,796,000	10/24/2024	10/24/2024	98,800,900	U.S. Treasury Bills
300,000,000	U.S. Treasury Bills, U.S. Treasury, 5.1930%	912797KV8	296,364,900	10/24/2024	10/24/2024	296,402,700	U.S. Treasury Bills
250,000,000	Agency Discount Notes, FHLB, 5.1800%	313384L98	246,942,361	10/25/2024	10/25/2024	246,942,223	Government Agency
100,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 5.3990%	91282CFS5	100,000,000	08/06/2024	10/31/2024	100,007,093	U.S. Treasury FRN
100,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 5.3990%	91282CFS5	100,024,776	08/06/2024	10/31/2024	100,007,093	U.S. Treasury FRN
100,000,000	U.S. Treasury Bills, U.S. Treasury, 5.1650%	912797HE0	98,694,403	10/31/2024	10/31/2024	98,702,934	U.S. Treasury Bills
250,000,000	U.S. Treasury Bills, U.S. Treasury, 5.2050%	912797MA2	246,529,999	11/05/2024	11/5/2024	246,587,000	U.S. Treasury Bills
100,000,000	3Agency Floating Rate Notes, FFCB, 5.4700%	3133ENY61	100,000,000	08/01/2024	11/7/2024	100,044,135	Government Agency
100,000,000	U.S. Treasury Bills, U.S. Treasury, 5.1575%	912797LC9	98,596,014	11/07/2024	11/7/2024	98,610,169	U.S. Treasury Bills
100,000,000	3Agency Floating Rate Notes, FHLB, 5.4350%	3130AVX64	100,000,000	08/01/2024	11/8/2024	100,034,893	Government Agency
100,000,000	U.S. Treasury Bills, U.S. Treasury, 5.1680%	912797LD7	98,492,667	11/14/2024	11/14/2024	98,514,931	U.S. Treasury Bills
200,000,000	U.S. Treasury Bills, U.S. Treasury, 5.1380%	912797MC8	196,860,112	11/19/2024	11/19/2024	196,881,704	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 5.1630%	912797LE5	98,393,734	11/21/2024	11/21/2024	98,418,519	U.S. Treasury Bills
10,000,000	Certificate of Deposit, First Federal Savings & Loan, 5.5200%	523-45565	10,000,000	12/09/2024	12/9/2024	10,000,000	Certificate of Deposit
87,500,000	3Agency Floating Rate Notes, FFCB, 5.5200%	3133EN5P1	87,500,000	08/01/2024	1/9/2025	87,525,849	Government Agency
37,500,000	3Agency Floating Rate Notes, FFCB, 5.5200%	3133EN5P1	37,500,000	08/01/2024	1/9/2025	37,511,078	Government Agency
100,000,000	U.S. Treasury Bills, U.S. Treasury, 5.0830%	912797LX3	97,726,769	01/09/2025	1/9/2025	97,799,555	U.S. Treasury Bills

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63,250,000	Certificate of Deposit - TCD, Office of the State Treasurer, 5.5300%	523-45748	63,250,000	01/10/2025	1/10/2025	63,250,000	Certificate of Deposit - TCD
25,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 5.4590%	91282CGF2	24,997,232	08/06/2024	1/31/2025	25,007,452	U.S. Treasury FRN
50,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 5.4590%	91282CGF2	50,000,000	08/06/2024	1/31/2025	50,014,904	U.S. Treasury FRN
56,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 5.4590%	91282CGF2	56,029,082	08/06/2024	1/31/2025	56,016,692	U.S. Treasury FRN
25,000,000	Agency Discount Notes, FHLB, 4.7750%	313385BS4	24,360,017	02/10/2025	2/10/2025	24,350,639	Government Agency
100,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 5.4280%	91282CGY1	100,040,758	08/06/2024	4/30/2025	100,044,883	U.S. Treasury FRN
100,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 5.4280%	91282CGY1	100,042,809	08/06/2024	4/30/2025	100,044,883	U.S. Treasury FRN
100,000,000	3Agency Floating Rate Notes, FFCB, 5.4800%	3133EPKN4	100,000,000	08/01/2024	5/23/2025	99,972,423	Government Agency
71,000,000	3Agency Floating Rate Notes, FFCB, 5.5250%	3133EPLU7	71,000,000	08/01/2024	6/2/2025	71,094,009	Government Agency
200,000,000	3Agency Floating Rate Notes, FHLB, 5.4700%	3130AWX39	200,000,000	08/01/2024	6/17/2025	200,180,756	Government Agency
75,000,000	3Agency Floating Rate Notes, FFCB, 5.4600%	3133EPVX0	75,000,000	08/01/2024	6/18/2025	74,986,618	Government Agency
118,311,433	IB Bank Deposit, U.S. Bank National Association, 5.3000%	523-14483	118,311,433	08/01/2024		118,311,433	Bank Deposits
1,250,601,055	IB Bank Deposit, KeyBank National Association, 5.3500%	523-16378	1,250,601,055	08/01/2024		1,250,601,055	Bank Deposits
843,856,147	IB Bank Deposit, Umpqua Bank, 5.3500%	523-21425	843,856,147	08/01/2024		843,856,147	Bank Deposits
489,595,834	IB Bank Deposit, Washington Federal, N.A., 5.3800%	523-25454	489,595,834	08/01/2024		489,595,834	Bank Deposits
107,074,236	IB Bank Deposit, Heritage Bank, 5.3500%	523-27328	107,074,236	08/01/2024		107,074,236	Bank Deposits
242,916,902	IB Bank Deposit, HomeStreet Bank, 5.5000%	523-33596	242,916,902	08/01/2024		242,916,902	Bank Deposits
939,407,657	IB Bank Deposit, Bank of America, N.A., 5.3700%	523-34574	939,407,657	08/01/2024		939,407,657	Bank Deposits
5,706	IB Bank Deposit, Wells Fargo, 5.1000%	523-35670	5,706	08/01/2024		5,706	Bank Deposits
112,430,406	IB Bank Deposit, JP Morgan/Chase, 5.2999%	523-36302	112,430,406	08/01/2024		112,430,406	Bank Deposits
191,278,364	NOW accounts, Pacific Premier Bank, 5.6500%	523-38602	191,278,364	08/01/2024		191,278,364	Bank Deposits
66,101,636	IB Bank Deposit, Cathay Bank, 5.3500%	523-39746	66,101,636	08/01/2024		66,101,636	Bank Deposits
54,283,754	NOW accounts, UniBank, 5.4000%	523-41688	54,283,754	08/01/2024		54,283,754	Bank Deposits
150,000,000	3Agency Floating Rate Notes, FFCB, 5.5150%	3133EPQE8	150,000,000	08/01/2024	7/17/2025	149,995,982	Government Agency
30,000,000	3Agency Floating Rate Notes, FFCB, 5.4900%	3133EPQQ1	30,000,000	08/01/2024	7/21/2025	30,033,444	Government Agency
150,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 5.3840%	91282CHS3	149,947,015	08/06/2024	7/31/2025	149,981,085	U.S. Treasury FRN
50,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 5.3840%	91282CHS3	49,981,148	08/06/2024	7/31/2025	49,993,695	U.S. Treasury FRN
35,000,000	3Agency Floating Rate Notes, FFCB, 5.4900%	3133EPRW7	35,000,000	08/01/2024	8/4/2025	35,040,692	Government Agency
150,000,000	3Agency Floating Rate Notes, FHLB, 5.4900%	3130AWTG5	150,000,000	08/01/2024	8/8/2025	150,176,144	Government Agency
100,000,000	3Agency Floating Rate Notes, FFCB, 5.4750%	3133EPD28	100,000,000	08/01/2024	8/14/2025	99,989,962	Government Agency
150,000,000	3Agency Floating Rate Notes, FHLB, 5.4850%	3130AWXD7	150,000,000	08/01/2024	8/22/2025	150,173,172	Government Agency
130,000,000	3Agency Floating Rate Notes, FFCB, 5.4850%	3133EPXS9	130,000,000	08/01/2024	10/6/2025	130,181,597	Government Agency
100,000,000	3Agency Floating Rate Notes, FFCB, 5.4900%	3133EPH99	100,000,000	08/01/2024	10/6/2025	100,019,106	Government Agency
100,000,000	3Agency Floating Rate Notes, FFCB, 5.4750%	3133EPZF5	100,000,000	08/01/2024	10/23/2025	99,974,375	Government Agency

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50,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 5.4290%	91282CJD4	49,998,513	08/06/2024	10/31/2025	50,026,712	U.S. Treasury FRN
100,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 5.4290%	91282CJD4	99,995,240	08/06/2024	10/31/2025	100,053,424	U.S. Treasury FRN
100,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 5.4290%	91282CJD4	99,901,263	08/06/2024	10/31/2025	100,053,424	U.S. Treasury FRN
125,000,000	3Agency Floating Rate Notes, FFCB, 5.4700%	3133EP3H6	125,000,000	08/01/2024	11/20/2025	125,052,235	Government Agency
30,000,000	3Agency Floating Rate Notes, FFCB, 5.4850%	3133EPH24	30,000,000	08/01/2024	11/28/2025	30,042,988	Government Agency
100,000,000	3Agency Floating Rate Notes, FFCB, 5.4800%	3133EPM69	100,000,000	08/01/2024	12/15/2025	100,140,863	Government Agency
100,000,000	3Agency Floating Rate Notes, FFCB, 5.4450%	3133EP4B8	100,000,000	08/01/2024	12/26/2025	100,043,117	Government Agency
60,000,000	3Agency Floating Rate Notes, FFCB, 5.4750%	3133EPU52	60,000,000	08/01/2024	1/12/2026	60,044,125	Government Agency
150,000,000	3Agency Floating Rate Notes, FHLB, 5.4700%	3130AYJ80	150,000,000	08/01/2024	1/16/2026	150,093,096	Government Agency
100,000,000	3Agency Floating Rate Notes, FHLMC, 5.4200%	3134HABP7	100,000,000	08/01/2024	1/26/2026	100,014,019	Government Agency
100,000,000	3Agency Floating Rate Notes, FFCB, 5.4500%	3133EP3T0	100,000,000	08/01/2024	1/27/2026	100,089,327	Government Agency
75,000,000	3Agency Floating Rate Notes, FFCB, 5.4650%	3133EPZ40	75,000,000	08/01/2024	1/29/2026	75,042,908	Government Agency
100,000,000	3Agency Floating Rate Notes, FFCB, 5.4200%	3133ERDN8	100,000,000	08/01/2024	2/2/2026	100,015,515	Government Agency
100,000,000	3Agency Floating Rate Notes, FFCB, 5.4600%	3133EP2S3	100,000,000	08/01/2024	2/13/2026	100,042,261	Government Agency
150,000,000	3Agency Floating Rate Notes, FFCB, 5.4100%	3133ERET4	150,000,000	08/01/2024	2/17/2026	150,035,567	Government Agency
30,000,000	3Agency Floating Rate Notes, FFCB, 5.4600%	3133EP3F0	30,000,000	08/01/2024	2/20/2026	30,029,891	Government Agency
150,000,000	3Agency Floating Rate Notes, FHLB, 5.4600%	3130AYZW9	150,000,000	08/01/2024	2/20/2026	150,071,097	Government Agency
100,000,000	3Agency Floating Rate Notes, FFCB, 5.4600%	3133EP3F0	100,065,138	08/01/2024	2/20/2026	100,099,636	Government Agency
150,000,000	3Agency Floating Rate Notes, FHLB, 5.4300%	3130B1WF0	150,000,000	08/01/2024	4/6/2026	149,996,051	Government Agency
50,000,000	3Agency Floating Rate Notes, FHLB, 5.4300%	3130B1BG1	50,000,000	08/01/2024	5/7/2026	50,022,654	Government Agency
100,000,000	3Agency Floating Rate Notes, FFCB, 5.4150%	3133ERGK1	100,000,000	08/01/2024	5/7/2026	99,947,883	Government Agency
100,000,000	3Agency Floating Rate Notes, FFCB, 5.4250%	3133EREA5	100,000,000	08/01/2024	5/8/2026	99,973,160	Government Agency
23,000,000	3Agency Floating Rate Notes, FFCB, 5.4200%	3133EREL1	23,000,000	08/01/2024	5/14/2026	23,006,411	Government Agency
190,000,000	3Agency Floating Rate Notes, FFCB, 5.4200%	3133ERFG1	190,000,000	08/01/2024	5/21/2026	190,052,634	Government Agency
100,000,000	3Agency Floating Rate Notes, FHLB, 5.4200%	3130B1HG5	100,000,000	08/01/2024	5/22/2026	100,027,911	Government Agency
20,000,000	3Agency Floating Rate Notes, FFCB, 5.4600%	3133ERFN6	20,000,000	08/01/2024	5/28/2026	19,999,196	Government Agency
90,000,000	3Agency Floating Rate Notes, FFCB, 5.4200%	3133ERFM8	90,000,000	08/01/2024	5/28/2026	90,024,879	Government Agency
100,000,000	3Agency Floating Rate Notes, FHLB, 5.4250%	3130B1R74	100,000,000	08/01/2024	6/17/2026	100,019,151	Government Agency
50,000,000	3Agency Floating Rate Notes, FNMA, 5.4300%	3135G07G2	50,000,000	08/01/2024	6/18/2026	50,013,864	Government Agency
100,000,000	3Agency Floating Rate Notes, FHLB, 5.4450%	3130B1Z26	100,000,000	08/01/2024	7/16/2026	99,997,112	Government Agency
25,000,000	3Agency Floating Rate Notes, FNMA, 5.4500%	3135G07H0	25,000,000	08/01/2024	7/29/2026	24,999,792	Government Agency
25,000,000	3Agency Floating Rate Notes, FNMA, 5.4500%	3135G07H0	25,000,000	08/01/2024	7/29/2026	24,999,792	Government Agency

Washington State Local Government Investment Pool
as of 07/31/2024
Settlement Date Basis

Par	Description	CUSIP	Amortized Value	Effective Maturity	Final Maturity	Fair Value	Category
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Current Assets: 26,844,113,131

¹ WAM: 17 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.