

Washington State Local Government Investment Pool
as of 12/29/2023
Settlement Date Basis

Par	Description	CUSIP	Amortized Value	Effective Maturity	Final Maturity	Fair Value	Category
500,000,000	Term Repurchase Agreements, Societe Generale, 5.3900%	523-44540	500,000,000	01/02/2024	1/2/2024	500,000,000	Repurchase Agreement
250,000,000	Repurchase Agreements, Cantor Fitzgerald and Co., 5.4700%	523-44557	250,000,000	01/02/2024	1/2/2024	250,000,000	Repurchase Agreement
1,600,000,000	Repurchase Agreements, Jefferies LLC, 5.3300%	523-44558	1,600,000,000	01/02/2024	1/2/2024	1,600,000,000	Repurchase Agreement
1,200,000,000	Repurchase Agreements, Daiwa Capital Markets America Inc, 5.3300%	523-44559	1,200,000,000	01/02/2024	1/2/2024	1,200,000,000	Repurchase Agreement
700,000,000	Repurchase Agreements, Scotia Capital, 5.3400%	523-44560	700,000,000	01/02/2024	1/2/2024	700,000,000	Repurchase Agreement
500,000,000	Repurchase Agreements, FICC (Northern Trust), 5.3400%	523-44561	500,000,000	01/02/2024	1/2/2024	500,000,000	Repurchase Agreement
2,000,000,000	Repurchase Agreements, ASL Capital Markets Inc., 5.3500%	523-44562	2,000,000,000	01/02/2024	1/2/2024	2,000,000,000	Repurchase Agreement
1,000,000,000	Term Repurchase Agreements, Societe Generale, 5.3700%	523-44442	1,000,000,000	01/03/2024	1/3/2024	1,000,000,000	Repurchase Agreement
100,000,000	U.S. Treasury Bills, U.S. Treasury, 5.2600%	912797FW2	99,926,944	01/04/2024	1/4/2024	99,970,940	U.S. Treasury Bills
600,000,000	U.S. Treasury Bills, U.S. Treasury, 5.2850%	912797HY6	599,119,167	01/09/2024	1/9/2024	599,388,180	U.S. Treasury Bills
120,250,000	Certificate of Deposit - TCD, Office of the State Treasurer, 5.6400%	523-43518	120,250,000	01/10/2024	1/10/2024	120,250,000	Certificate of Deposit - TCD
100,000,000	U.S. Treasury Bills, U.S. Treasury, 5.2700%	912797GC5	99,824,333	01/11/2024	1/11/2024	99,869,329	U.S. Treasury Bills
200,000,000	U.S. Treasury Bills, U.S. Treasury, 5.2800%	912797GC5	199,648,000	01/11/2024	1/11/2024	199,738,658	U.S. Treasury Bills
100,000,000	3Agency Floating Rate Notes, FFCB, 5.3600%	3133ENWR7	100,000,000	12/30/2023	1/16/2024	99,997,806	Government Agency
100,000,000	3Agency Floating Rate Notes, FFCB, 5.3600%	3133ENWR7	100,000,000	12/30/2023	1/16/2024	99,997,806	Government Agency
150,000,000	U.S. Treasury Bills, U.S. Treasury, 5.2800%	912797HZ3	149,626,000	01/16/2024	1/16/2024	149,693,313	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 5.3475%	912797GD3	99,717,771	01/18/2024	1/18/2024	99,765,272	U.S. Treasury Bills
137,580,000	U.S. Treasury Bills, U.S. Treasury, 5.3375%	912797GD3	137,192,435	01/18/2024	1/18/2024	137,257,061	U.S. Treasury Bills
162,420,000	U.S. Treasury Bills, U.S. Treasury, 5.3400%	912797GD3	161,962,246	01/18/2024	1/18/2024	162,038,755	U.S. Treasury Bills
300,000,000	U.S. Treasury Bills, U.S. Treasury, 5.2810%	912797JA6	298,943,800	01/23/2024	1/23/2024	299,078,043	U.S. Treasury Bills
200,000,000	U.S. Treasury Bills, U.S. Treasury, 5.3180%	912796ZY8	199,231,845	01/25/2024	1/25/2024	199,326,260	U.S. Treasury Bills
200,000,000	U.S. Treasury Bills, U.S. Treasury, 5.2775%	912797JB4	199,091,098	01/30/2024	1/30/2024	199,176,644	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 5.2800%	912797JB4	99,545,334	01/30/2024	1/30/2024	99,588,322	U.S. Treasury Bills
200,000,000	U.S. Treasury Bills, U.S. Treasury, 5.3250%	912797GE1	199,023,750	02/01/2024	2/1/2024	199,121,124	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 5.3250%	912797GE1	99,511,875	02/01/2024	2/1/2024	99,560,562	U.S. Treasury Bills
250,000,000	U.S. Treasury Bills, U.S. Treasury, 5.2700%	912797GE1	248,792,292	02/01/2024	2/1/2024	248,901,405	U.S. Treasury Bills
200,000,000	Supra - Discount Notes, IBRD, 5.3300%	459052SS6	198,904,389	02/05/2024	2/5/2024	198,887,444	Supranational
250,000,000	Supra - Discount Notes, IBRD, 5.3200%	459052SU1	248,559,167	02/07/2024	2/7/2024	248,536,110	Supranational
250,000,000	U.S. Treasury Bills, U.S. Treasury, 5.2875%	912797GM3	248,531,251	02/08/2024	2/8/2024	248,646,063	U.S. Treasury Bills
250,000,000	U.S. Treasury Bills, U.S. Treasury, 5.2830%	912797GM3	248,532,500	02/08/2024	2/8/2024	248,646,063	U.S. Treasury Bills
51,000,000	3Agency Floating Rate Notes, FFCB, 5.4400%	3133ENNK2	51,000,000	12/30/2023	2/9/2024	51,000,804	Government Agency
200,000,000	U.S. Treasury Bills, U.S. Treasury, 5.2825%	912797GN1	198,620,680	02/15/2024	2/15/2024	198,718,866	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 5.2855%	912797GN1	99,309,949	02/15/2024	2/15/2024	99,359,433	U.S. Treasury Bills

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150,000,000	U.S. Treasury Bills, U.S. Treasury, 5.3525%	912797JE8	148,840,291	02/20/2024	2/20/2024	148,924,280	U.S. Treasury Bills
200,000,000	U.S. Treasury Bills, U.S. Treasury, 5.2675%	912797JE8	198,478,278	02/20/2024	2/20/2024	198,565,706	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 5.3325%	912797JF5	99,126,063	02/27/2024	2/27/2024	99,178,297	U.S. Treasury Bills
200,000,000	U.S. Treasury Bills, U.S. Treasury, 5.2810%	912797GP6	198,210,328	02/29/2024	2/29/2024	198,303,742	U.S. Treasury Bills
150,000,000	U.S. Treasury Bills, U.S. Treasury, 5.3360%	912797JG3	148,532,600	03/05/2024	3/5/2024	148,635,722	U.S. Treasury Bills
150,000,000	U.S. Treasury Bills, U.S. Treasury, 5.2500%	912797GQ4	148,512,500	03/07/2024	3/7/2024	148,589,975	U.S. Treasury Bills
150,000,000	3Agency Floating Rate Notes, FFCB, 5.3700%	3133ENQZ6	149,997,005	12/30/2023	3/11/2024	149,989,406	Government Agency
10,000,000	Certificate of Deposit, First Federal Savings & Loan, 5.6300%	523-43414	10,000,000	03/11/2024	3/11/2024	10,000,000	Certificate of Deposit
150,000,000	U.S. Treasury Bills, U.S. Treasury, 5.2875%	912797JH1	148,391,719	03/12/2024	3/12/2024	148,483,917	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 5.2880%	912797JH1	98,927,711	03/12/2024	3/12/2024	98,989,278	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 5.2825%	912797JH1	98,928,826	03/12/2024	3/12/2024	98,989,278	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 5.2601%	912797GX9	98,904,146	03/14/2024	3/14/2024	98,962,300	U.S. Treasury Bills
150,000,000	Supra - Discount Notes, IADB, 5.3100%	45818KUN0	148,207,875	03/20/2024	3/20/2024	148,235,292	Supranational
100,000,000	3Agency Floating Rate Notes, FFCB, 5.3300%	3133ENYZ7	100,000,000	12/30/2023	3/21/2024	99,999,353	Government Agency
150,000,000	3Agency Floating Rate Notes, FFCB, 5.3500%	3133ENVB3	149,998,215	12/30/2023	3/25/2024	149,995,995	Government Agency
5,000,000	Certificate of Deposit, Liberty Bay Bank, 5.5700%	523-44550	5,000,000	03/27/2024	3/27/2024	5,000,000	Certificate of Deposit
500,000,000	U.S. Treasury Bills, U.S. Treasury, 5.2600%	912797GY7	493,498,056	03/28/2024	3/28/2024	493,792,770	U.S. Treasury Bills
150,000,000	3Agency Floating Rate Notes, FFCB, 5.3800%	3133ENTN0	149,996,570	12/30/2023	4/1/2024	149,994,776	Government Agency
75,000,000	3Agency Floating Rate Notes, FFCB, 5.3800%	3133ENTN0	74,999,037	12/30/2023	4/1/2024	74,997,388	Government Agency
20,790,000	Agency Discount Notes, FHLB, 5.3000%	313384VE6	20,493,107	04/05/2024	4/5/2024	20,499,951	Government Agency
100,000,000	3Agency Floating Rate Notes, FFCB, 5.3450%	3133ENTZ3	99,998,618	12/30/2023	4/8/2024	99,983,119	Government Agency
45,000,000	3Agency Floating Rate Notes, FFCB, 5.4500%	3133ENUG3	45,000,000	12/30/2023	4/12/2024	45,004,196	Government Agency
200,000,000	Supra - Discount Notes, IADB, 5.2600%	45818KVS8	196,814,778	04/17/2024	4/17/2024	196,868,056	Supranational
100,000,000	U.S. Treasury Bills, U.S. Treasury, 5.3360%	912796CX5	98,369,556	04/18/2024	4/18/2024	98,456,748	U.S. Treasury Bills
38,000,000	3Agency Floating Rate Notes, FFCB, 5.4450%	3133ENVA5	38,000,000	12/30/2023	4/25/2024	38,003,111	Government Agency
100,000,000	3Agency Floating Rate Notes, FFCB, 5.3700%	3133ENC32	100,000,000	12/30/2023	4/25/2024	99,993,342	Government Agency
100,000,000	U.S. Treasury Bills, U.S. Treasury, 5.3080%	912797HG5	98,274,900	04/25/2024	4/25/2024	98,361,725	U.S. Treasury Bills
125,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 5.2559%	91282CEL1	124,968,570	01/03/2024	4/30/2024	124,928,906	U.S. Treasury FRN
50,000,000	3Agency Floating Rate Notes, FFCB, 5.3750%	3133ENWB2	49,999,115	12/30/2023	5/6/2024	49,993,527	Government Agency
100,000,000	3Agency Floating Rate Notes, FFCB, 5.3750%	3133ENWB2	99,998,229	12/30/2023	5/6/2024	99,987,054	Government Agency
100,000,000	3Agency Floating Rate Notes, FFCB, 5.3750%	3133ENWB2	100,000,000	12/30/2023	5/6/2024	99,987,054	Government Agency
65,000,000	3Agency Floating Rate Notes, FFCB, 5.4500%	3133ENWG1	65,000,000	12/30/2023	5/9/2024	65,006,934	Government Agency
150,000,000	U.S. Treasury Bills, U.S. Treasury, 5.2575%	912797HQ3	147,130,282	05/09/2024	5/9/2024	147,259,644	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 5.2530%	912797HQ3	98,088,492	05/09/2024	5/9/2024	98,173,096	U.S. Treasury Bills

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100,000,000	U.S. Treasury Bills, U.S. Treasury, 5.2701%	912797FH5	97,979,795	05/16/2024	5/16/2024	98,082,625	U.S. Treasury Bills
100,000,000	3Agency Floating Rate Notes, FFCB, 5.3450%	3133ENWV8	99,999,044	12/30/2023	5/17/2024	99,959,626	Government Agency
50,000,000	3Agency Floating Rate Notes, FFCB, 5.4450%	3133ENXG0	50,000,000	12/30/2023	5/24/2024	50,005,091	Government Agency
50,000,000	3Agency Floating Rate Notes, FFCB, 5.4450%	3133ENXG0	50,000,000	12/30/2023	5/24/2024	50,005,091	Government Agency
75,000,000	3Agency Floating Rate Notes, FFCB, 5.4450%	3133ENXZ8	75,000,000	12/30/2023	6/3/2024	75,006,900	Government Agency
5,000,000	Certificate of Deposit, Liberty Bay Bank, 5.0500%	523-43379	5,000,000	06/05/2024	6/5/2024	5,000,000	Certificate of Deposit
100,000,000	U.S. Treasury Bills, U.S. Treasury, 5.1850%	912797HT7	97,709,958	06/06/2024	6/6/2024	97,811,667	U.S. Treasury Bills
100,000,000	3Agency Floating Rate Notes, FFCB, 5.4800%	3133ENY53	100,000,000	12/30/2023	6/7/2024	100,028,025	Government Agency
150,000,000	3Agency Floating Rate Notes, FFCB, 5.3650%	3133ENYN4	149,998,318	12/30/2023	6/10/2024	149,968,149	Government Agency
10,000,000	Certificate of Deposit, First Federal Savings & Loan, 5.5700%	523-44461	10,000,000	06/10/2024	6/10/2024	10,000,000	Certificate of Deposit
599,350,689	IB Bank Deposit, U.S. Bank National Association, 5.3500%	523-14483	599,350,689	01/02/2024		599,350,689	Bank Deposits
962,104,331	IB Bank Deposit, KeyBank National Association, 5.3500%	523-16378	962,104,331	01/02/2024		962,104,331	Bank Deposits
720,187,067	IB Bank Deposit, Umpqua Bank, 5.3500%	523-21425	720,187,067	01/02/2024		720,187,067	Bank Deposits
474,531,410	IB Bank Deposit, Washington Federal, N.A., 5.3800%	523-25454	474,531,410	01/02/2024		474,531,410	Bank Deposits
103,790,766	IB Bank Deposit, Heritage Bank, 5.3500%	523-27328	103,790,766	01/02/2024		103,790,766	Bank Deposits
235,156,958	IB Bank Deposit, HomeStreet Bank, 5.5000%	523-33596	235,156,958	01/02/2024		235,156,958	Bank Deposits
522,901,491	IB Bank Deposit, Bank of America, N.A., 5.3500%	523-34574	522,901,491	01/02/2024		522,901,491	Bank Deposits
5,537	IB Bank Deposit, Wells Fargo, 5.1000%	523-35670	5,537	01/02/2024		5,537	Bank Deposits
108,967,168	IB Bank Deposit, JP Morgan/Chase, 5.2999%	523-36302	108,967,168	01/02/2024		108,967,168	Bank Deposits
185,089,234	NOW accounts, Pacific Premier Bank, 5.6500%	523-38602	185,089,234	01/02/2024		185,089,234	Bank Deposits
64,074,241	IB Bank Deposit, Cathay Bank, 5.3500%	523-39746	64,074,241	01/02/2024		64,074,241	Bank Deposits
52,607,393	NOW accounts, UniBank, 5.4000%	523-41688	52,607,393	01/02/2024		52,607,393	Bank Deposits
85,000,000	3Agency Floating Rate Notes, FFCB, 5.4150%	3133ENE71	84,989,558	12/30/2023	8/8/2024	84,995,362	Government Agency
100,000,000	3Agency Floating Rate Notes, FFCB, 5.5150%	3133EPAS4	99,996,968	12/30/2023	8/14/2024	100,054,276	Government Agency
50,000,000	3Agency Floating Rate Notes, FFCB, 5.4000%	3133ENJ27	49,993,512	12/30/2023	8/26/2024	49,991,373	Government Agency
50,000,000	3Agency Floating Rate Notes, FFCB, 5.4000%	3133ENM56	50,000,000	12/30/2023	9/16/2024	50,002,078	Government Agency
85,000,000	3Agency Floating Rate Notes, FFCB, 5.5000%	3133ENR69	85,000,000	12/30/2023	10/7/2024	85,042,906	Government Agency
100,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 5.4709%	91282CFS5	100,000,000	01/03/2024	10/31/2024	99,968,753	U.S. Treasury FRN
100,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 5.4709%	91282CFS5	100,083,313	01/03/2024	10/31/2024	99,968,753	U.S. Treasury FRN
100,000,000	3Agency Floating Rate Notes, FFCB, 5.5400%	3133ENY61	100,000,000	12/30/2023	11/7/2024	100,079,437	Government Agency
100,000,000	3Agency Floating Rate Notes, FHLB, 5.5050%	3130AVX64	100,000,000	01/02/2024	11/8/2024	100,049,751	Government Agency
87,500,000	3Agency Floating Rate Notes, FFCB, 5.5200%	3133EN5P1	87,500,000	12/30/2023	1/9/2025	87,565,119	Government Agency
37,500,000	3Agency Floating Rate Notes, FFCB, 5.5200%	3133EN5P1	37,500,000	12/30/2023	1/9/2025	37,527,908	Government Agency
25,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 5.5309%	91282CGF2	24,993,980	01/03/2024	1/31/2025	24,999,861	U.S. Treasury FRN

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50,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 5.5309%	91282CGF2	50,000,000	01/03/2024	1/31/2025	49,999,722	U.S. Treasury FRN
56,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 5.5309%	91282CGF2	56,063,250	01/03/2024	1/31/2025	55,999,688	U.S. Treasury FRN
100,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 5.4999%	91282CGY1	100,072,974	01/03/2024	4/30/2025	99,956,239	U.S. Treasury FRN
100,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 5.4999%	91282CGY1	100,076,647	01/03/2024	4/30/2025	99,956,239	U.S. Treasury FRN
100,000,000	3Agency Floating Rate Notes, FFCB, 5.4800%	3133EPKN4	100,000,000	12/30/2023	5/23/2025	99,954,605	Government Agency
71,000,000	3Agency Floating Rate Notes, FFCB, 5.5950%	3133EPLU7	71,000,000	12/30/2023	6/2/2025	71,066,610	Government Agency
200,000,000	3Agency Floating Rate Notes, FHLB, 5.5400%	3130AWX39	200,000,000	01/02/2024	6/17/2025	200,102,866	Government Agency
75,000,000	3Agency Floating Rate Notes, FFCB, 5.4600%	3133EPVX0	75,000,000	12/30/2023	6/18/2025	74,987,463	Government Agency
150,000,000	3Agency Floating Rate Notes, FFCB, 5.5150%	3133EPQE8	150,000,000	12/30/2023	7/17/2025	149,995,944	Government Agency
30,000,000	3Agency Floating Rate Notes, FFCB, 5.5600%	3133EPQ1	30,000,000	12/30/2023	7/21/2025	30,025,792	Government Agency
100,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 5.4559%	91282CHS3	100,000,000	01/03/2024	7/31/2025	99,864,805	U.S. Treasury FRN
150,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 5.4559%	91282CHS3	149,915,720	01/03/2024	7/31/2025	149,797,208	U.S. Treasury FRN
50,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 5.4559%	91282CHS3	49,970,014	01/03/2024	7/31/2025	49,932,403	U.S. Treasury FRN
35,000,000	3Agency Floating Rate Notes, FFCB, 5.5600%	3133EPRW7	35,000,000	12/30/2023	8/4/2025	35,030,377	Government Agency
150,000,000	3Agency Floating Rate Notes, FHLB, 5.5600%	3130AWTG5	150,000,000	01/02/2024	8/8/2025	150,067,322	Government Agency
100,000,000	3Agency Floating Rate Notes, FFCB, 5.4750%	3133EPD28	100,000,000	12/30/2023	8/14/2025	99,983,368	Government Agency
150,000,000	3Agency Floating Rate Notes, FHLB, 5.5550%	3130AWXD7	150,000,000	01/02/2024	8/22/2025	150,033,146	Government Agency
130,000,000	3Agency Floating Rate Notes, FFCB, 5.5550%	3133EPXS9	130,000,000	12/30/2023	10/6/2025	130,072,814	Government Agency
100,000,000	3Agency Floating Rate Notes, FFCB, 5.4900%	3133EPH99	100,000,000	12/30/2023	10/6/2025	100,086,497	Government Agency
100,000,000	3Agency Floating Rate Notes, FFCB, 5.4750%	3133EPZF5	100,000,000	12/30/2023	10/23/2025	99,961,883	Government Agency
50,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 5.5009%	91282CJD4	49,997,811	01/03/2024	10/31/2025	49,931,551	U.S. Treasury FRN
100,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 5.5009%	91282CJD4	99,992,996	01/03/2024	10/31/2025	99,863,102	U.S. Treasury FRN
23,220,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 5.5009%	91282CJD4	23,220,000	01/03/2024	10/31/2025	23,188,212	U.S. Treasury FRN
100,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 5.5009%	91282CJD4	99,854,710	01/03/2024	10/31/2025	99,863,102	U.S. Treasury FRN
30,000,000	3Agency Floating Rate Notes, FFCB, 5.5550%	3133EPH24	30,000,000	12/30/2023	11/28/2025	30,004,826	Government Agency
100,000,000	3Agency Floating Rate Notes, FFCB, 5.5500%	3133EPM69	100,000,000	12/30/2023	12/15/2025	100,051,870	Government Agency

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Current Assets: 24,444,026,283

¹ WAM: 17 Days

² WAL: 95 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.