

Washington State Local Government Investment Pool
as of 10/31/2023
Settlement Date Basis

Par	Description	CUSIP	Amortized Value	Effective Maturity	Final Maturity	Fair Value	Category
600,000,000	Repurchase Agreements, Cantor Fitzgerald and Co., 5.3100%	523-44209	600,000,000	11/01/2023	11/1/2023	600,000,000	Repurchase Agreement
1,200,000,000	Repurchase Agreements, Jefferies LLC, 5.3400%	523-44210	1,200,000,000	11/01/2023	11/1/2023	1,200,000,000	Repurchase Agreement
600,000,000	Repurchase Agreements, Societe Generale, 5.3200%	523-44211	600,000,000	11/01/2023	11/1/2023	600,000,000	Repurchase Agreement
2,000,000,000	Repurchase Agreements, Daiwa Capital Markets America Inc, 5.3200%	523-44212	2,000,000,000	11/01/2023	11/1/2023	2,000,000,000	Repurchase Agreement
1,200,000,000	Repurchase Agreements, Scotia Capital, 5.3400%	523-44213	1,200,000,000	11/01/2023	11/1/2023	1,200,000,000	Repurchase Agreement
1,350,000,000	Repurchase Agreements, FICC (Northern Trust), 5.3000%	523-44214	1,350,000,000	11/01/2023	11/1/2023	1,350,000,000	Repurchase Agreement
1,700,000,000	Repurchase Agreements, ASL Capital Markets Inc., 5.3400%	523-44215	1,700,000,000	11/01/2023	11/1/2023	1,700,000,000	Repurchase Agreement
100,000,000	U.S. Treasury Bills, U.S. Treasury, 4.9000%	912796YT0	99,986,389	11/02/2023	11/2/2023	99,985,408	U.S. Treasury Bills
50,000,000	Supra - Discount Notes, IFC, 5.3000%	459516NX4	49,963,194	11/06/2023	11/6/2023	49,964,347	Supranational
100,000,000	Agency Floating Rate Notes, FFCB, 5.3800%	3133ENR44	100,000,000	11/01/2023	11/7/2023	99,999,119	Government Agency
150,000,000	U.S. Treasury Bills, U.S. Treasury, 5.2551%	912797HJ9	149,868,623	11/07/2023	11/7/2023	149,868,000	U.S. Treasury Bills
250,000,000	U.S. Treasury Bills, U.S. Treasury, 5.2900%	912797HJ9	249,779,583	11/07/2023	11/7/2023	249,780,000	U.S. Treasury Bills
600,000,000	Term Repurchase Agreements, Societe Generale, 5.3200%	523-44216	600,000,000	11/07/2023	11/7/2023	600,000,000	Repurchase Agreement
100,000,000	Agency Discount Notes, FHLB, 4.9470%	313384NZ8	99,903,808	11/08/2023	11/8/2023	99,900,187	Government Agency
100,000,000	U.S. Treasury Bills, U.S. Treasury, 4.8900%	912797FJ1	99,891,333	11/09/2023	11/9/2023	99,882,315	U.S. Treasury Bills
10,000,000	U.S. Treasury Bills, U.S. Treasury, 5.1695%	912797FJ1	9,988,512	11/09/2023	11/9/2023	9,988,232	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 5.1705%	912797FJ1	99,885,100	11/09/2023	11/9/2023	99,882,315	U.S. Treasury Bills
150,000,000	U.S. Treasury Bills, U.S. Treasury, 5.2875%	912797FJ1	149,823,750	11/09/2023	11/9/2023	149,823,473	U.S. Treasury Bills
350,000,000	U.S. Treasury Bills, U.S. Treasury, 5.2900%	912797FJ1	349,588,556	11/09/2023	11/9/2023	349,588,103	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 4.9450%	912797FK8	99,793,958	11/16/2023	11/16/2023	99,780,469	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 4.9750%	912797FK8	99,792,708	11/16/2023	11/16/2023	99,780,469	U.S. Treasury Bills
150,000,000	U.S. Treasury Bills, U.S. Treasury, 5.2950%	912797FK8	149,669,063	11/16/2023	11/16/2023	149,670,704	U.S. Treasury Bills
100,000,000	Agency Floating Rate Notes, FFCB, 5.3900%	3133ENLV0	100,000,000	11/01/2023	11/21/2023	99,998,414	Government Agency
150,000,000	U.S. Treasury Bills, U.S. Treasury, 5.3075%	912797HL4	149,557,708	11/21/2023	11/21/2023	149,558,855	U.S. Treasury Bills
800,000,000	U.S. Treasury Bills, U.S. Treasury, 5.3050%	912797HL4	797,642,223	11/21/2023	11/21/2023	797,647,224	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 5.1830%	912797FL6	99,668,864	11/24/2023	11/24/2023	99,662,172	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 5.1860%	912797FL6	99,668,672	11/24/2023	11/24/2023	99,662,172	U.S. Treasury Bills
75,830,000	U.S. Treasury Bills, U.S. Treasury, 5.1700%	912797FL6	75,579,529	11/24/2023	11/24/2023	75,573,825	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 5.3020%	912797FL6	99,661,261	11/24/2023	11/24/2023	99,662,172	U.S. Treasury Bills
1,000,000,000	U.S. Treasury Bills, U.S. Treasury, 5.2950%	912797HM2	996,028,753	11/28/2023	11/28/2023	996,032,500	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 5.2900%	912796ZD4	99,573,861	11/30/2023	11/30/2023	99,573,942	U.S. Treasury Bills
150,000,000	U.S. Treasury Bills, U.S. Treasury, 5.3460%	912796ZD4	149,354,025	11/30/2023	11/30/2023	149,360,913	U.S. Treasury Bills
50,000,000	Certificate of Deposit, North Cascades Bank, 5.6500%	523-43380	50,000,000	12/04/2023	12/4/2023	50,000,000	Certificate of Deposit

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100,000,000	3Agency Floating Rate Notes, FFCB, 5.3375%	3133ENYD6	99,999,752	11/01/2023	12/7/2023	99,998,551	Government Agency
100,000,000	U.S. Treasury Bills, U.S. Treasury, 5.2930%	912797FT9	99,470,700	12/07/2023	12/7/2023	99,472,000	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 5.2450%	912797FT9	99,475,500	12/07/2023	12/7/2023	99,472,000	U.S. Treasury Bills
150,000,000	U.S. Treasury Bills, U.S. Treasury, 5.3175%	912797FT9	149,202,375	12/07/2023	12/7/2023	149,208,000	U.S. Treasury Bills
750,000,000	U.S. Treasury Bills, U.S. Treasury, 5.3000%	912797FT9	746,025,000	12/07/2023	12/7/2023	746,040,000	U.S. Treasury Bills
400,000,000	U.S. Treasury Bills, U.S. Treasury, 5.3020%	912797FT9	397,879,200	12/07/2023	12/7/2023	397,888,000	U.S. Treasury Bills
10,000,000	Certificate of Deposit, First Federal Savings & Loan, 5.6300%	523-43413	10,000,000	12/11/2023	12/11/2023	10,000,000	Certificate of Deposit
50,000,000	3Agency Floating Rate Notes, FFCB, 5.4100%	3133ENGV6	50,000,000	11/01/2023	12/13/2023	50,000,453	Government Agency
50,000,000	3Agency Floating Rate Notes, FFCB, 5.4100%	3133ENGV6	50,000,000	11/01/2023	12/13/2023	50,000,453	Government Agency
100,000,000	U.S. Treasury Bills, U.S. Treasury, 5.3200%	912797FU6	99,364,555	12/14/2023	12/14/2023	99,367,840	U.S. Treasury Bills
50,000,000	Certificate of Deposit, North Cascades Bank, 5.5500%	523-43450	50,000,000	12/19/2023	12/19/2023	50,000,000	Certificate of Deposit
100,000,000	U.S. Treasury Bills, U.S. Treasury, 5.1650%	912797FV4	99,282,639	12/21/2023	12/21/2023	99,263,542	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 5.2600%	912797FW2	99,064,889	01/04/2024	1/4/2024	99,057,778	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	98,960,639	01/11/2024	1/11/2024	98,955,215	U.S. Treasury Bills
100,000,000	3Agency Floating Rate Notes, FFCB, 5.3600%	3133ENWR7	100,000,000	11/01/2023	1/16/2024	99,998,515	Government Agency
100,000,000	3Agency Floating Rate Notes, FFCB, 5.3600%	3133ENWR7	100,000,000	11/01/2023	1/16/2024	99,998,515	Government Agency
100,000,000	U.S. Treasury Bills, U.S. Treasury, 5.3475%	912797GD3	98,841,375	01/18/2024	1/18/2024	98,848,958	U.S. Treasury Bills
137,580,000	U.S. Treasury Bills, U.S. Treasury, 5.3375%	912797GD3	135,988,945	01/18/2024	1/18/2024	135,996,396	U.S. Treasury Bills
162,420,000	U.S. Treasury Bills, U.S. Treasury, 5.3400%	912797GD3	160,540,801	01/18/2024	1/18/2024	160,550,478	U.S. Treasury Bills
200,000,000	U.S. Treasury Bills, U.S. Treasury, 5.3180%	912796ZY8	197,488,723	01/25/2024	1/25/2024	197,494,074	U.S. Treasury Bills
51,000,000	3Agency Floating Rate Notes, FFCB, 5.3500%	3133ENNK2	51,000,000	11/01/2023	2/9/2024	51,003,234	Government Agency
150,000,000	U.S. Treasury Bills, U.S. Treasury, 5.3525%	912797JE8	147,524,468	02/20/2024	2/20/2024	147,539,501	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 5.3325%	912797JF5	98,252,126	02/27/2024	2/27/2024	98,250,486	U.S. Treasury Bills
150,000,000	3Agency Floating Rate Notes, FFCB, 5.3700%	3133ENQZ6	149,994,551	11/01/2023	3/11/2024	149,982,677	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
100,000,000	3Agency Floating Rate Notes, FFCB, 5.3300%	3133ENYZ7	100,000,000	11/01/2023	3/21/2024	99,998,046	Government Agency
150,000,000	3Agency Floating Rate Notes, FFCB, 5.3500%	3133ENVB3	149,996,990	11/01/2023	3/25/2024	149,990,238	Government Agency
150,000,000	3Agency Floating Rate Notes, FFCB, 5.3800%	3133ENTN0	149,994,395	11/01/2023	4/1/2024	149,985,402	Government Agency
75,000,000	3Agency Floating Rate Notes, FFCB, 5.3800%	3133ENTN0	74,998,425	11/01/2023	4/1/2024	74,992,701	Government Agency
100,000,000	3Agency Floating Rate Notes, FFCB, 5.3450%	3133ENTZ3	99,997,802	11/01/2023	4/8/2024	99,970,754	Government Agency
45,000,000	3Agency Floating Rate Notes, FFCB, 5.3600%	3133ENUG3	45,000,000	11/01/2023	4/12/2024	44,997,992	Government Agency
100,000,000	U.S. Treasury Bills, U.S. Treasury, 5.3360%	912796CX5	97,495,045	04/18/2024	4/18/2024	97,500,091	U.S. Treasury Bills
38,000,000	3Agency Floating Rate Notes, FFCB, 5.3550%	3133ENVA5	38,000,000	11/01/2023	4/25/2024	37,996,275	Government Agency

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100,000,000	3Agency Floating Rate Notes, FFCB, 5.3700%	3133ENC32	100,000,000	11/01/2023	4/25/2024	99,993,885	Government Agency
100,000,000	U.S. Treasury Bills, U.S. Treasury, 5.3080%	912797HG5	97,404,978	04/25/2024	4/25/2024	97,392,919	U.S. Treasury Bills
125,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 5.3072%	91282CEL1	124,953,370	11/07/2023	4/30/2024	124,976,091	U.S. Treasury FRN
50,000,000	3Agency Floating Rate Notes, FFCB, 5.3750%	3133ENWB2	49,998,707	11/01/2023	5/6/2024	49,993,234	Government Agency
100,000,000	3Agency Floating Rate Notes, FFCB, 5.3750%	3133ENWB2	99,997,413	11/01/2023	5/6/2024	99,986,468	Government Agency
100,000,000	3Agency Floating Rate Notes, FFCB, 5.3750%	3133ENWB2	100,000,000	11/01/2023	5/6/2024	99,986,468	Government Agency
65,000,000	3Agency Floating Rate Notes, FFCB, 5.3600%	3133ENWG1	65,000,000	11/01/2023	5/9/2024	65,011,879	Government Agency
100,000,000	3Agency Floating Rate Notes, FFCB, 5.3450%	3133ENWV8	99,998,638	11/01/2023	5/17/2024	99,945,967	Government Agency
50,000,000	3Agency Floating Rate Notes, FFCB, 5.3550%	3133ENXG0	50,000,000	11/01/2023	5/24/2024	49,999,739	Government Agency
50,000,000	3Agency Floating Rate Notes, FFCB, 5.3550%	3133ENXG0	50,000,000	11/01/2023	5/24/2024	49,999,739	Government Agency
75,000,000	3Agency Floating Rate Notes, FFCB, 5.3550%	3133ENXZ8	75,000,000	11/01/2023	6/3/2024	75,000,114	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	3Agency Floating Rate Notes, FFCB, 5.4800%	3133ENY53	100,000,000	11/01/2023	6/7/2024	100,039,834	Government Agency
150,000,000	3Agency Floating Rate Notes, FFCB, 5.3650%	3133ENYN4	149,997,710	11/01/2023	6/10/2024	149,956,326	Government Agency
892,629,256	IB Bank Deposit, U.S. Bank National Association, 5.3500%	523-14483	892,629,256	11/01/2023		892,629,256	Bank Deposits
972,954,360	IB Bank Deposit, KeyBank National Association, 5.3500%	523-16378	972,954,360	11/01/2023		972,954,360	Bank Deposits
614,272,118	IB Bank Deposit, Umpqua Bank, 5.3500%	523-21425	614,272,118	11/01/2023		614,272,118	Bank Deposits
470,293,391	IB Bank Deposit, Washington Federal, N.A., 5.3800%	523-25454	470,293,391	11/01/2023		470,293,391	Bank Deposits
102,866,966	IB Bank Deposit, Heritage Bank, 5.3500%	523-27328	102,866,966	11/01/2023		102,866,966	Bank Deposits
232,980,650	IB Bank Deposit, HomeStreet Bank, 5.5000%	523-33596	232,980,650	11/01/2023		232,980,650	Bank Deposits
270,131,114	IB Bank Deposit, Bank of America, N.A., 5.3000%	523-34574	270,131,114	11/01/2023		270,131,114	Bank Deposits
5,490	IB Bank Deposit, Wells Fargo, 5.1000%	523-35670	5,490	11/01/2023		5,490	Bank Deposits
107,995,149	IB Bank Deposit, JP Morgan/Chase, 5.2999%	523-36302	107,995,149	11/01/2023		107,995,149	Bank Deposits
183,349,894	NOW accounts, Pacific Premier Bank, 5.6500%	523-38602	183,349,894	11/01/2023		183,349,894	Bank Deposits
63,505,166	IB Bank Deposit, Cathay Bank, 5.3500%	523-39746	63,505,166	11/01/2023		63,505,166	Bank Deposits
42,193,208	NOW accounts, UniBank, 5.4000%	523-41688	42,193,208	11/01/2023		42,193,208	Bank Deposits
85,000,000	3Agency Floating Rate Notes, FFCB, 5.4150%	3133ENE71	84,986,783	11/01/2023	8/8/2024	84,997,907	Government Agency
100,000,000	3Agency Floating Rate Notes, FFCB, 5.4250%	3133EPAS4	99,996,183	11/01/2023	8/14/2024	99,984,014	Government Agency
50,000,000	3Agency Floating Rate Notes, FFCB, 5.4000%	3133ENJ27	49,991,917	11/01/2023	8/26/2024	49,990,167	Government Agency
50,000,000	3Agency Floating Rate Notes, FFCB, 5.4000%	3133ENM56	50,000,000	11/01/2023	9/16/2024	49,967,487	Government Agency
85,000,000	3Agency Floating Rate Notes, FFCB, 5.4100%	3133ENR69	85,000,000	11/01/2023	10/7/2024	84,966,654	Government Agency
100,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 5.5222%	91282CFS5	100,000,000	11/07/2023	10/31/2024	100,102,138	U.S. Treasury FRN
100,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 5.5222%	91282CFS5	100,099,377	11/07/2023	10/31/2024	100,102,138	U.S. Treasury FRN
100,000,000	3Agency Floating Rate Notes, FFCB, 5.4500%	3133ENY61	100,000,000	11/01/2023	11/7/2024	99,996,098	Government Agency

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100,000,000	3Agency Floating Rate Notes, FHLB, 5.4150%	3130AVX64	100,000,000	11/01/2023	11/8/2024	99,999,739	Government Agency
87,500,000	3Agency Floating Rate Notes, FFCB, 5.5200%	3133EN5P1	87,500,000	11/01/2023	1/9/2025	87,573,840	Government Agency
37,500,000	3Agency Floating Rate Notes, FFCB, 5.5200%	3133EN5P1	37,500,000	11/01/2023	1/9/2025	37,531,646	Government Agency
25,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 5.5822%	91282CGF2	24,993,087	11/07/2023	1/31/2025	25,041,990	U.S. Treasury FRN
50,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 5.5822%	91282CGF2	50,000,000	11/07/2023	1/31/2025	50,083,980	U.S. Treasury FRN
100,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 5.5512%	91282CGY1	100,081,815	11/07/2023	4/30/2025	100,099,284	U.S. Treasury FRN
100,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 5.5512%	91282CGY1	100,085,932	11/07/2023	4/30/2025	100,099,284	U.S. Treasury FRN
100,000,000	3Agency Floating Rate Notes, FFCB, 5.4800%	3133EPKN4	100,000,000	11/01/2023	5/23/2025	99,951,157	Government Agency
71,000,000	3Agency Floating Rate Notes, FFCB, 5.5050%	3133EPLU7	71,000,000	11/01/2023	6/2/2025	71,035,243	Government Agency
200,000,000	3Agency Floating Rate Notes, FHLB, 5.4500%	3130AWX39	200,000,000	11/01/2023	6/17/2025	200,106,744	Government Agency
75,000,000	3Agency Floating Rate Notes, FFCB, 5.4600%	3133EPVX0	75,000,000	11/01/2023	6/18/2025	75,038,148	Government Agency
150,000,000	3Agency Floating Rate Notes, FFCB, 5.5150%	3133EPQE8	150,000,000	11/01/2023	7/17/2025	149,995,982	Government Agency
30,000,000	3Agency Floating Rate Notes, FFCB, 5.4700%	3133EPQQ1	30,000,000	11/01/2023	7/21/2025	30,008,637	Government Agency
100,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 5.5072%	91282CHS3	100,000,000	11/07/2023	7/31/2025	99,983,565	U.S. Treasury FRN
150,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 5.5072%	91282CHS3	149,907,131	11/07/2023	7/31/2025	149,975,348	U.S. Treasury FRN
50,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 5.5072%	91282CHS3	49,966,958	11/07/2023	7/31/2025	49,991,783	U.S. Treasury FRN
35,000,000	3Agency Floating Rate Notes, FFCB, 5.4700%	3133EPRW7	35,000,000	11/01/2023	8/4/2025	34,996,049	Government Agency
150,000,000	3Agency Floating Rate Notes, FHLB, 5.4700%	3130AWTG5	150,000,000	11/01/2023	8/8/2025	149,982,975	Government Agency
150,000,000	3Agency Floating Rate Notes, FHLB, 5.4650%	3130AWXD7	150,000,000	11/01/2023	8/22/2025	149,998,770	Government Agency
130,000,000	3Agency Floating Rate Notes, FFCB, 5.4650%	3133EPXS9	130,000,000	11/01/2023	10/6/2025	129,988,700	Government Agency
100,000,000	3Agency Floating Rate Notes, FFCB, 5.4750%	3133EPZF5	100,000,000	11/01/2023	10/23/2025	100,037,597	Government Agency
50,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 5.5522%	91282CJD4	49,997,619	11/07/2023	10/31/2025	50,006,181	U.S. Treasury FRN
100,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 5.5522%	91282CJD4	99,992,381	11/07/2023	10/31/2025	100,012,362	U.S. Treasury FRN
23,220,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 5.5522%	91282CJD4	23,220,000	11/07/2023	10/31/2025	23,222,870	U.S. Treasury FRN

Current Assets: 26,042,476,763

¹ WAM: 12 Days

² WAL: 85 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.