

Washington State Local Government Investment Pool
as of 03/29/2024
Settlement Date Basis

Par	Description	CUSIP	Amortized Value	Effective Maturity	Final Maturity	Fair Value	Category
150,000,000	3Agency Floating Rate Notes, FFCB, 5.3800%	3133ENTN0	149,999,926	03/30/2024	4/1/2024	150,000,000	Government Agency
75,000,000	3Agency Floating Rate Notes, FFCB, 5.3800%	3133ENTN0	74,999,979	03/30/2024	4/1/2024	75,000,000	Government Agency
250,000,000	Term Repurchase Agreements, Cantor Fitzgerald and Co., 5.3500%	523-45151	250,000,000	04/01/2024	4/1/2024	250,000,000	Repurchase Agreement
700,000,000	Term Repurchase Agreements, Jefferies LLC, 5.3300%	523-45152	700,000,000	04/01/2024	4/1/2024	700,000,000	Repurchase Agreement
1,000,000,000	Term Repurchase Agreements, Daiwa Capital Markets America Inc, 5.3300%	523-45153	1,000,000,000	04/01/2024	4/1/2024	1,000,000,000	Repurchase Agreement
500,000,000	Term Repurchase Agreements, Scotia Capital, 5.3300%	523-45154	500,000,000	04/01/2024	4/1/2024	500,000,000	Repurchase Agreement
200,000,000	Term Repurchase Agreements, FICC (Northern Trust), 5.3200%	523-45155	200,000,000	04/01/2024	4/1/2024	200,000,000	Repurchase Agreement
1,400,000,000	Term Repurchase Agreements, ASL Capital Markets Inc., 5.3400%	523-45156	1,400,000,000	04/01/2024	4/1/2024	1,400,000,000	Repurchase Agreement
500,000,000	Term Repurchase Agreements, Societe Generale, 5.3400%	523-45052	500,000,000	04/03/2024	4/3/2024	500,000,000	Repurchase Agreement
20,790,000	Agency Discount Notes, FHLB, 5.3000%	313384VE6	20,771,635	04/05/2024	4/5/2024	20,766,068	Government Agency
100,000,000	3Agency Floating Rate Notes, FFCB, 5.3450%	3133ENTZ3	99,999,876	03/30/2024	4/8/2024	99,997,545	Government Agency
100,000,000	U.S. Treasury Bills, U.S. Treasury, 5.2325%	912797HF7	99,825,583	04/11/2024	4/11/2024	99,854,472	U.S. Treasury Bills
45,000,000	3Agency Floating Rate Notes, FFCB, 5.3800%	3133ENUG3	45,000,000	03/30/2024	4/12/2024	45,000,053	Government Agency
200,000,000	Supra - Discount Notes, IADB, 5.2600%	45818KVS8	199,474,000	04/17/2024	4/17/2024	199,424,444	Supranational
100,000,000	U.S. Treasury Bills, U.S. Treasury, 5.3360%	912796CX5	99,718,378	04/18/2024	4/18/2024	99,751,434	U.S. Treasury Bills
200,000,000	U.S. Treasury Bills, U.S. Treasury, 5.2250%	912796CX5	199,448,472	04/18/2024	4/18/2024	199,502,868	U.S. Treasury Bills
200,000,000	U.S. Treasury Bills, U.S. Treasury, 5.2770%	912797JP3	199,296,400	04/23/2024	4/23/2024	199,355,888	U.S. Treasury Bills
38,000,000	3Agency Floating Rate Notes, FFCB, 5.3750%	3133ENVA5	38,000,000	03/30/2024	4/25/2024	38,000,100	Government Agency
100,000,000	3Agency Floating Rate Notes, FFCB, 5.3700%	3133ENC32	100,000,000	03/30/2024	4/25/2024	99,995,764	Government Agency
100,000,000	U.S. Treasury Bills, U.S. Treasury, 5.3080%	912797HG5	99,616,644	04/25/2024	4/25/2024	99,649,542	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 5.2225%	912797HG5	99,622,819	04/25/2024	4/25/2024	99,649,542	U.S. Treasury Bills
125,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 5.2251%	91282CEL1	124,992,014	04/02/2024	4/30/2024	124,969,395	U.S. Treasury FRN
100,000,000	U.S. Treasury Bills, U.S. Treasury, 5.2080%	912797HH3	99,522,600	05/02/2024	5/2/2024	99,545,376	U.S. Treasury Bills
50,000,000	3Agency Floating Rate Notes, FFCB, 5.3750%	3133ENWB2	49,999,744	03/30/2024	5/6/2024	49,996,667	Government Agency
100,000,000	3Agency Floating Rate Notes, FFCB, 5.3750%	3133ENWB2	99,999,488	03/30/2024	5/6/2024	99,993,333	Government Agency
100,000,000	3Agency Floating Rate Notes, FFCB, 5.3750%	3133ENWB2	100,000,000	03/30/2024	5/6/2024	99,993,333	Government Agency
65,000,000	3Agency Floating Rate Notes, FFCB, 5.3800%	3133ENWG1	65,000,000	03/30/2024	5/9/2024	65,001,002	Government Agency
150,000,000	U.S. Treasury Bills, U.S. Treasury, 5.2575%	912797HQ3	149,123,750	05/09/2024	5/9/2024	149,165,742	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 5.2530%	912797HQ3	99,416,333	05/09/2024	5/9/2024	99,443,828	U.S. Treasury Bills
300,000,000	U.S. Treasury Bills, U.S. Treasury, 5.2350%	912797HQ3	298,255,000	05/09/2024	5/9/2024	298,331,484	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 5.2701%	912797FH5	99,311,959	05/16/2024	5/16/2024	99,346,391	U.S. Treasury Bills
300,000,000	U.S. Treasury Bills, U.S. Treasury, 5.2325%	912797FH5	297,950,604	05/16/2024	5/16/2024	298,039,173	U.S. Treasury Bills
100,000,000	3Agency Floating Rate Notes, FFCB, 5.3450%	3133ENWV8	99,999,670	03/30/2024	5/17/2024	99,991,098	Government Agency

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200,000,000	U.S. Treasury Bills, U.S. Treasury, 5.2325%	912797HR1	198,430,250	05/23/2024	5/23/2024	198,483,622	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 5.2300%	912797HR1	99,215,500	05/23/2024	5/23/2024	99,241,811	U.S. Treasury Bills
50,000,000	3Agency Floating Rate Notes, FFCB, 5.3750%	3133ENXG0	50,000,000	03/30/2024	5/24/2024	50,001,146	Government Agency
50,000,000	3Agency Floating Rate Notes, FFCB, 5.3750%	3133ENXG0	50,000,000	03/30/2024	5/24/2024	50,001,146	Government Agency
300,000,000	U.S. Treasury Bills, U.S. Treasury, 5.2575%	912797HS9	297,327,438	05/30/2024	5/30/2024	297,412,605	U.S. Treasury Bills
75,000,000	3Agency Floating Rate Notes, FFCB, 5.3750%	3133ENXZ8	75,000,000	03/30/2024	6/3/2024	75,003,029	Government Agency
100,000,000	U.S. Treasury Bills, U.S. Treasury, 5.1510%	912797JZ1	99,055,650	06/04/2024	6/4/2024	99,081,689	U.S. Treasury Bills
150,000,000	U.S. Treasury Bills, U.S. Treasury, 5.1525%	912797JZ1	148,583,063	06/04/2024	6/4/2024	148,622,534	U.S. Treasury Bills
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	99,020,611	06/06/2024	6/6/2024	99,043,458	U.S. Treasury Bills
250,000,000	U.S. Treasury Bills, U.S. Treasury, 5.2350%	912797HT7	247,527,916	06/06/2024	6/6/2024	247,608,645	U.S. Treasury Bills
100,000,000	3Agency Floating Rate Notes, FFCB, 5.4800%	3133ENY53	100,000,000	03/30/2024	6/7/2024	100,009,966	Government Agency
150,000,000	3Agency Floating Rate Notes, FFCB, 5.3650%	3133ENYN4	149,999,257	03/30/2024	6/10/2024	149,983,085	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
400,000,000	U.S. Treasury Bills, U.S. Treasury, 5.1800%	912797KE6	395,798,444	06/11/2024	6/11/2024	395,902,708	U.S. Treasury Bills
250,000,000	U.S. Treasury Bills, U.S. Treasury, 5.2430%	912797FS1	247,269,271	06/13/2024	6/13/2024	247,356,030	U.S. Treasury Bills
150,000,000	U.S. Treasury Bills, U.S. Treasury, 5.2150%	912797KF3	148,261,667	06/18/2024	6/18/2024	148,314,551	U.S. Treasury Bills
200,000,000	U.S. Treasury Bills, U.S. Treasury, 5.2455%	912796ZW2	197,610,383	06/20/2024	6/20/2024	197,681,556	U.S. Treasury Bills
200,000,000	U.S. Treasury Bills, U.S. Treasury, 5.2125%	912797KG1	197,480,625	06/25/2024	6/25/2024	197,557,824	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 5.2280%	912797KG1	98,736,567	06/25/2024	6/25/2024	98,778,912	U.S. Treasury Bills
200,000,000	U.S. Treasury Bills, U.S. Treasury, 5.2300%	912796Y45	197,414,055	06/27/2024	6/27/2024	197,478,208	U.S. Treasury Bills
607,383,409	IB Bank Deposit, U.S. Bank National Association, 5.3500%	523-14483	607,383,409	04/01/2024		607,383,409	Bank Deposits
1,235,479,587	IB Bank Deposit, KeyBank National Association, 5.3500%	523-16378	1,235,479,587	04/01/2024		1,235,479,587	Bank Deposits
729,835,928	IB Bank Deposit, Umpqua Bank, 5.3500%	523-21425	729,835,928	04/01/2024		729,835,928	Bank Deposits
480,913,289	IB Bank Deposit, Washington Federal, N.A., 5.3800%	523-25454	480,913,289	04/01/2024		480,913,289	Bank Deposits
105,181,808	IB Bank Deposit, Heritage Bank, 5.3500%	523-27328	105,181,808	04/01/2024		105,181,808	Bank Deposits
238,441,460	IB Bank Deposit, HomeStreet Bank, 5.5000%	523-33596	238,441,460	04/01/2024		238,441,460	Bank Deposits
529,894,499	IB Bank Deposit, Bank of America, N.A., 5.3500%	523-34574	529,894,499	04/01/2024		529,894,499	Bank Deposits
5,609	IB Bank Deposit, Wells Fargo, 5.1000%	523-35670	5,609	04/01/2024		5,609	Bank Deposits
110,433,529	IB Bank Deposit, JP Morgan/Chase, 5.2999%	523-36302	110,433,529	04/01/2024		110,433,529	Bank Deposits
187,709,939	NOW accounts, Pacific Premier Bank, 5.6500%	523-38602	187,709,939	04/01/2024		187,709,939	Bank Deposits
64,932,689	IB Bank Deposit, Cathay Bank, 5.3500%	523-39746	64,932,689	04/01/2024		64,932,689	Bank Deposits
53,317,541	NOW accounts, UniBank, 5.4000%	523-41688	53,317,541	04/01/2024		53,317,541	Bank Deposits
100,000,000	U.S. Treasury Bills, U.S. Treasury, 5.2210%	912797KH9	98,636,739	07/02/2024	7/2/2024	98,667,661	U.S. Treasury Bills

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100,000,000	U.S. Treasury Bills, U.S. Treasury, 5.2025%	912797KN6	98,540,410	07/09/2024	7/9/2024	98,572,475	U.S. Treasury Bills
102,000,000	Certificate of Deposit - TCD, Office of the State Treasurer, 5.4100%	523-44611	102,000,000	07/10/2024	7/10/2024	102,000,000	Certificate of Deposit - TCD
100,000,000	U.S. Treasury Bills, U.S. Treasury, 5.2075%	912797KP1	98,437,750	07/16/2024	7/16/2024	98,466,681	U.S. Treasury Bills
85,000,000	3Agency Floating Rate Notes, FFCB, 5.4150%	3133ENE71	84,993,838	03/30/2024	8/8/2024	84,995,810	Government Agency
200,000,000	U.S. Treasury Bills, U.S. Treasury, 5.0450%	912797GK7	196,328,361	08/08/2024	8/8/2024	196,327,980	U.S. Treasury Bills
100,000,000	3Agency Floating Rate Notes, FFCB, 5.4450%	3133EPAS4	99,998,178	03/30/2024	8/14/2024	100,031,549	Government Agency
100,000,000	U.S. Treasury Bills, U.S. Treasury, 5.0625%	912797KB2	98,059,375	08/15/2024	8/15/2024	98,070,406	U.S. Treasury Bills
150,000,000	U.S. Treasury Bills, U.S. Treasury, 5.1040%	912797KC0	146,916,333	08/22/2024	8/22/2024	146,942,481	U.S. Treasury Bills
50,000,000	3Agency Floating Rate Notes, FFCB, 5.4000%	3133ENJ27	49,995,972	03/30/2024	8/26/2024	49,993,907	Government Agency
100,000,000	U.S. Treasury Bills, U.S. Treasury, 5.1335%	912797KD8	97,832,523	08/29/2024	8/29/2024	97,870,937	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 5.0925%	912797GL5	97,750,812	09/05/2024	9/5/2024	97,767,547	U.S. Treasury Bills
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	97,647,181	09/12/2024	9/12/2024	97,675,756	U.S. Treasury Bills
50,000,000	3Agency Floating Rate Notes, FFCB, 5.4000%	3133ENM56	50,000,000	03/30/2024	9/16/2024	50,000,931	Government Agency
150,000,000	U.S. Treasury Bills, U.S. Treasury, 5.1325%	912797KL0	146,300,323	09/19/2024	9/19/2024	146,353,188	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	194,893,999	09/26/2024	9/26/2024	194,938,538	U.S. Treasury Bills
85,000,000	3Agency Floating Rate Notes, FFCB, 5.4300%	3133ENR69	85,000,000	03/30/2024	10/7/2024	84,993,691	Government Agency
100,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 5.4401%	91282CFS5	100,000,000	04/02/2024	10/31/2024	100,040,074	U.S. Treasury FRN
100,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 5.4401%	91282CFS5	100,058,537	04/02/2024	10/31/2024	100,040,074	U.S. Treasury FRN
100,000,000	3Agency Floating Rate Notes, FFCB, 5.4700%	3133ENY61	100,000,000	03/30/2024	11/7/2024	100,055,709	Government Agency
100,000,000	3Agency Floating Rate Notes, FHLB, 5.4350%	3130AVX64	100,000,000	04/01/2024	11/8/2024	100,034,698	Government Agency
87,500,000	3Agency Floating Rate Notes, FFCB, 5.5200%	3133EN5P1	87,500,000	03/30/2024	1/9/2025	87,549,230	Government Agency
37,500,000	3Agency Floating Rate Notes, FFCB, 5.5200%	3133EN5P1	37,500,000	03/30/2024	1/9/2025	37,521,099	Government Agency
25,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 5.5001%	91282CGF2	24,995,356	04/02/2024	1/31/2025	25,024,060	U.S. Treasury FRN
50,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 5.5001%	91282CGF2	50,000,000	04/02/2024	1/31/2025	50,048,120	U.S. Treasury FRN
56,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 5.5001%	91282CGF2	56,048,789	04/02/2024	1/31/2025	56,053,894	U.S. Treasury FRN
25,000,000	Agency Discount Notes, FHLB, 4.7750%	313385BS4	23,948,837	02/10/2025	2/10/2025	23,938,882	Government Agency
100,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 5.4691%	91282CGY1	100,059,338	04/02/2024	4/30/2025	100,037,013	U.S. Treasury FRN
100,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 5.4691%	91282CGY1	100,062,325	04/02/2024	4/30/2025	100,037,013	U.S. Treasury FRN
100,000,000	3Agency Floating Rate Notes, FFCB, 5.4800%	3133EPKN4	100,000,000	03/30/2024	5/23/2025	99,961,901	Government Agency
71,000,000	3Agency Floating Rate Notes, FFCB, 5.5250%	3133EPLU7	71,000,000	03/30/2024	6/2/2025	71,054,518	Government Agency
200,000,000	3Agency Floating Rate Notes, FHLB, 5.4700%	3130AWX39	200,000,000	04/01/2024	6/17/2025	200,083,582	Government Agency
75,000,000	3Agency Floating Rate Notes, FFCB, 5.4600%	3133EPVX0	75,000,000	03/30/2024	6/18/2025	74,984,828	Government Agency

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150,000,000	3Agency Floating Rate Notes, FFCB, 5.5150%	3133EPQE8	150,000,000	03/30/2024	7/17/2025	149,995,787	Government Agency
30,000,000	3Agency Floating Rate Notes, FFCB, 5.4900%	3133EPQQ1	30,000,000	03/30/2024	7/21/2025	30,025,773	Government Agency
100,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 5.4251%	91282CHS3	100,000,000	04/02/2024	7/31/2025	99,955,490	U.S. Treasury FRN
150,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 5.4251%	91282CHS3	149,928,966	04/02/2024	7/31/2025	149,933,235	U.S. Treasury FRN
50,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 5.4251%	91282CHS3	49,974,726	04/02/2024	7/31/2025	49,977,745	U.S. Treasury FRN
35,000,000	3Agency Floating Rate Notes, FFCB, 5.4900%	3133EPRW7	35,000,000	03/30/2024	8/4/2025	35,030,690	Government Agency
150,000,000	3Agency Floating Rate Notes, FHLB, 5.4900%	3130AWTG5	150,000,000	04/01/2024	8/8/2025	150,124,214	Government Agency
100,000,000	3Agency Floating Rate Notes, FFCB, 5.4750%	3133EPD28	100,000,000	03/30/2024	8/14/2025	99,985,318	Government Agency
150,000,000	3Agency Floating Rate Notes, FHLB, 5.4850%	3130AWXD7	150,000,000	04/01/2024	8/22/2025	150,027,858	Government Agency
130,000,000	3Agency Floating Rate Notes, FFCB, 5.4850%	3133EPXS9	130,000,000	03/30/2024	10/6/2025	130,061,044	Government Agency
100,000,000	3Agency Floating Rate Notes, FFCB, 5.4900%	3133EPH99	100,000,000	03/30/2024	10/6/2025	100,028,272	Government Agency
100,000,000	3Agency Floating Rate Notes, FFCB, 5.4750%	3133EPZF5	100,000,000	03/30/2024	10/23/2025	99,966,360	Government Agency
50,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 5.4701%	91282CJD4	49,998,108	04/02/2024	10/31/2025	50,014,886	U.S. Treasury FRN
100,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 5.4701%	91282CJD4	99,993,946	04/02/2024	10/31/2025	100,029,771	U.S. Treasury FRN
23,220,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 5.4701%	91282CJD4	23,220,000	04/02/2024	10/31/2025	23,226,913	U.S. Treasury FRN
100,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 5.4701%	91282CJD4	99,874,414	04/02/2024	10/31/2025	100,029,771	U.S. Treasury FRN
125,000,000	3Agency Floating Rate Notes, FFCB, 5.4700%	3133EP3H6	125,000,000	03/30/2024	11/20/2025	125,064,191	Government Agency
30,000,000	3Agency Floating Rate Notes, FFCB, 5.4850%	3133EPH24	30,000,000	03/30/2024	11/28/2025	30,004,070	Government Agency
100,000,000	3Agency Floating Rate Notes, FFCB, 5.4800%	3133EPM69	100,000,000	03/30/2024	12/15/2025	100,080,570	Government Agency
100,000,000	3Agency Floating Rate Notes, FFCB, 5.4450%	3133EP4B8	100,000,000	03/30/2024	12/26/2025	99,982,172	Government Agency
60,000,000	3Agency Floating Rate Notes, FFCB, 5.4750%	3133EPU52	60,000,000	03/30/2024	1/12/2026	60,023,822	Government Agency
150,000,000	3Agency Floating Rate Notes, FHLB, 5.4700%	3130AYJ80	150,000,000	04/01/2024	1/16/2026	150,067,553	Government Agency
100,000,000	3Agency Floating Rate Notes, FFCB, 5.4500%	3133EP3T0	100,000,000	03/30/2024	1/27/2026	99,996,041	Government Agency
75,000,000	3Agency Floating Rate Notes, FFCB, 5.4650%	3133EPZ40	75,000,000	03/30/2024	1/29/2026	75,037,993	Government Agency
100,000,000	3Agency Floating Rate Notes, FFCB, 5.4600%	3133EP2S3	100,000,000	03/30/2024	2/13/2026	100,051,221	Government Agency
30,000,000	3Agency Floating Rate Notes, FFCB, 5.4600%	3133EP3F0	30,000,000	03/30/2024	2/20/2026	30,016,478	Government Agency
150,000,000	3Agency Floating Rate Notes, FHLB, 5.4600%	3130AYZW9	150,000,000	04/01/2024	2/20/2026	150,042,348	Government Agency

Washington State Local Government Investment Pool
as of 03/29/2024
Settlement Date Basis

Par	Description	CUSIP	Amortized Value	Effective Maturity	Final Maturity	Fair Value	Category
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Current Assets: 20,904,539,286

¹ WAM: 24 Days

² WAL: 121 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.