

Washington State Local Government Investment Pool
as of 04/30/2024
Settlement Date Basis

Par	Description	CUSIP	Amortized Value	Effective Maturity	Final Maturity	Fair Value	Category
500,000,000	Repurchase Agreements, Cantor Fitzgerald and Co., 5.3200%	523-45327	500,000,000	05/01/2024	5/1/2024	500,000,000	Repurchase Agreement
1,500,000,000	Repurchase Agreements, Jefferies LLC, 5.3600%	523-45328	1,500,000,000	05/01/2024	5/1/2024	1,500,000,000	Repurchase Agreement
1,800,000,000	Repurchase Agreements, Daiwa Capital Markets America Inc, 5.3500%	523-45329	1,800,000,000	05/01/2024	5/1/2024	1,800,000,000	Repurchase Agreement
1,000,000,000	Repurchase Agreements, Scotia Capital, 5.3500%	523-45330	1,000,000,000	05/01/2024	5/1/2024	1,000,000,000	Repurchase Agreement
1,500,000,000	Repurchase Agreements, FICC (Northern Trust), 5.3300%	523-45331	1,500,000,000	05/01/2024	5/1/2024	1,500,000,000	Repurchase Agreement
1,800,000,000	Repurchase Agreements, ASL Capital Markets Inc., 5.3500%	523-45332	1,800,000,000	05/01/2024	5/1/2024	1,800,000,000	Repurchase Agreement
550,000,000	Repurchase Agreements, FICC (Northern Trust), 5.3500%	523-45333	550,000,000	05/01/2024	5/1/2024	550,000,000	Repurchase Agreement
100,000,000	U.S. Treasury Bills, U.S. Treasury, 5.2080%	912797HH3	99,985,533	05/02/2024	5/2/2024	99,985,287	U.S. Treasury Bills
50,000,000	3Agency Floating Rate Notes, FFCB, 5.3750%	3133ENWB2	49,999,965	05/01/2024	5/6/2024	49,999,354	Government Agency
100,000,000	3Agency Floating Rate Notes, FFCB, 5.3750%	3133ENWB2	99,999,931	05/01/2024	5/6/2024	99,998,708	Government Agency
100,000,000	3Agency Floating Rate Notes, FFCB, 5.3750%	3133ENWB2	100,000,000	05/01/2024	5/6/2024	99,998,708	Government Agency
65,000,000	3Agency Floating Rate Notes, FFCB, 5.3700%	3133ENWG1	65,000,000	05/01/2024	5/9/2024	65,000,036	Government Agency
150,000,000	U.S. Treasury Bills, U.S. Treasury, 5.2575%	912797HQ3	149,824,750	05/09/2024	5/9/2024	149,823,950	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 5.2530%	912797HQ3	99,883,267	05/09/2024	5/9/2024	99,882,633	U.S. Treasury Bills
300,000,000	U.S. Treasury Bills, U.S. Treasury, 5.2350%	912797HQ3	299,651,000	05/09/2024	5/9/2024	299,647,899	U.S. Treasury Bills
400,000,000	Term Repurchase Agreements, Societe Generale, 5.3400%	523-45307	400,000,000	05/09/2024	5/9/2024	400,000,000	Repurchase Agreement
100,000,000	U.S. Treasury Bills, U.S. Treasury, 5.2701%	912797FH5	99,780,413	05/16/2024	5/16/2024	99,780,097	U.S. Treasury Bills
300,000,000	U.S. Treasury Bills, U.S. Treasury, 5.2325%	912797FH5	299,345,937	05/16/2024	5/16/2024	299,340,291	U.S. Treasury Bills
100,000,000	3Agency Floating Rate Notes, FFCB, 5.3450%	3133ENWV8	99,999,890	05/01/2024	5/17/2024	99,995,827	Government Agency
200,000,000	U.S. Treasury Bills, U.S. Treasury, 5.2325%	912797HR1	199,360,472	05/23/2024	5/23/2024	199,354,666	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 5.2300%	912797HR1	99,680,389	05/23/2024	5/23/2024	99,677,333	U.S. Treasury Bills
50,000,000	3Agency Floating Rate Notes, FFCB, 5.3650%	3133ENXG0	50,000,000	05/01/2024	5/24/2024	50,000,112	Government Agency
50,000,000	3Agency Floating Rate Notes, FFCB, 5.3650%	3133ENXG0	50,000,000	05/01/2024	5/24/2024	50,000,112	Government Agency
300,000,000	U.S. Treasury Bills, U.S. Treasury, 5.2575%	912797HS9	298,729,438	05/30/2024	5/30/2024	298,725,207	U.S. Treasury Bills
75,000,000	3Agency Floating Rate Notes, FFCB, 5.3650%	3133ENXZ8	75,000,000	05/01/2024	6/3/2024	75,000,761	Government Agency
100,000,000	U.S. Treasury Bills, U.S. Treasury, 5.1510%	912797JZ1	99,513,517	06/04/2024	6/4/2024	99,501,569	U.S. Treasury Bills
150,000,000	U.S. Treasury Bills, U.S. Treasury, 5.1525%	912797JZ1	149,270,063	06/04/2024	6/4/2024	149,252,354	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	99,481,500	06/06/2024	6/6/2024	99,471,750	U.S. Treasury Bills
250,000,000	U.S. Treasury Bills, U.S. Treasury, 5.2350%	912797HT7	248,691,250	06/06/2024	6/6/2024	248,679,375	U.S. Treasury Bills
500,000,000	U.S. Treasury Bills, U.S. Treasury, 5.2820%	912797HT7	497,359,000	06/06/2024	6/6/2024	497,358,750	U.S. Treasury Bills
500,000,000	U.S. Treasury Bills, U.S. Treasury, 5.2825%	912797HT7	497,358,750	06/06/2024	6/6/2024	497,358,750	U.S. Treasury Bills
100,000,000	3Agency Floating Rate Notes, FFCB, 5.4800%	3133ENY53	100,000,000	05/01/2024	6/7/2024	100,003,005	Government Agency

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150,000,000	3Agency Floating Rate Notes, FFCB, 5.3650%	3133ENYN4	149,999,587	05/01/2024	6/10/2024	149,986,287	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	397,640,222	06/11/2024	6/11/2024	397,601,500	U.S. Treasury Bills
250,000,000	U.S. Treasury Bills, U.S. Treasury, 5.2430%	912797FS1	248,434,382	06/13/2024	6/13/2024	248,427,913	U.S. Treasury Bills
150,000,000	U.S. Treasury Bills, U.S. Treasury, 5.2150%	912797KF3	148,957,000	06/18/2024	6/18/2024	148,948,001	U.S. Treasury Bills
500,000,000	Agency Discount Notes, FHLB, 5.2800%	313384YG8	496,480,000	06/18/2024	6/18/2024	496,410,070	Government Agency
200,000,000	U.S. Treasury Bills, U.S. Treasury, 5.2455%	912796ZW2	198,542,916	06/20/2024	6/20/2024	198,534,722	U.S. Treasury Bills
200,000,000	U.S. Treasury Bills, U.S. Treasury, 5.2125%	912797KG1	198,407,292	06/25/2024	6/25/2024	198,387,430	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 5.2280%	912797KG1	99,201,278	06/25/2024	6/25/2024	99,193,715	U.S. Treasury Bills
200,000,000	U.S. Treasury Bills, U.S. Treasury, 5.2300%	912796Y45	198,343,833	06/27/2024	6/27/2024	198,330,374	U.S. Treasury Bills
610,141,762	IB Bank Deposit, U.S. Bank National Association, 5.3500%	523-14483	610,141,762	05/01/2024		610,141,762	Bank Deposits
1,184,264,508	IB Bank Deposit, KeyBank National Association, 5.3500%	523-16378	1,184,264,508	05/01/2024		1,184,264,508	Bank Deposits
733,152,181	IB Bank Deposit, Umpqua Bank, 5.3500%	523-21425	733,152,181	05/01/2024		733,152,181	Bank Deposits
483,104,729	IB Bank Deposit, Washington Federal, N.A., 5.3800%	523-25454	483,104,729	05/01/2024		483,104,729	Bank Deposits
105,659,478	IB Bank Deposit, Heritage Bank, 5.3500%	523-27328	105,659,478	05/01/2024		105,659,478	Bank Deposits
239,570,745	IB Bank Deposit, HomeStreet Bank, 5.5000%	523-33596	239,570,745	05/01/2024		239,570,745	Bank Deposits
532,295,672	IB Bank Deposit, Bank of America, N.A., 5.3500%	523-34574	532,295,672	05/01/2024		532,295,672	Bank Deposits
5,631	IB Bank Deposit, Wells Fargo, 5.1000%	523-35670	5,631	05/01/2024		5,631	Bank Deposits
110,937,528	IB Bank Deposit, JP Morgan/Chase, 5.2999%	523-36302	110,937,528	05/01/2024		110,937,528	Bank Deposits
188,610,311	NOW accounts, Pacific Premier Bank, 5.6500%	523-38602	188,610,311	05/01/2024		188,610,311	Bank Deposits
65,227,732	IB Bank Deposit, Cathay Bank, 5.3500%	523-39746	65,227,732	05/01/2024		65,227,732	Bank Deposits
53,561,403	NOW accounts, UniBank, 5.4000%	523-41688	53,561,403	05/01/2024		53,561,403	Bank Deposits
100,000,000	U.S. Treasury Bills, U.S. Treasury, 5.2210%	912797KH9	99,100,828	07/02/2024	7/2/2024	99,091,528	U.S. Treasury Bills
200,000,000	U.S. Treasury Bills, U.S. Treasury, 5.2325%	912796Y52	198,110,487	07/05/2024	7/5/2024	198,098,750	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 5.2025%	912797KN6	99,002,854	07/09/2024	7/9/2024	98,990,552	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	98,900,639	07/16/2024	7/16/2024	98,892,722	U.S. Treasury Bills
18,000,000	Agency Discount Notes, FHLB, 5.2550%	313384ZP7	17,792,428	07/19/2024	7/19/2024	17,791,800	Government Agency
500,000,000	U.S. Treasury Bills, U.S. Treasury, 5.2550%	912797JT5	493,796,182	07/25/2024	7/25/2024	493,805,035	U.S. Treasury Bills
200,000,000	U.S. Treasury Bills, U.S. Treasury, 5.2020%	912797KR7	197,399,000	07/30/2024	7/30/2024	197,378,374	U.S. Treasury Bills
85,000,000	3Agency Floating Rate Notes, FFCB, 5.4150%	3133ENE71	84,995,343	05/01/2024	8/8/2024	85,016,324	Government Agency
200,000,000	U.S. Treasury Bills, U.S. Treasury, 5.0450%	912797GK7	197,225,250	08/08/2024	8/8/2024	197,120,750	U.S. Treasury Bills
100,000,000	3Agency Floating Rate Notes, FFCB, 5.4350%	3133EPAS4	99,998,604	05/01/2024	8/14/2024	100,025,186	Government Agency
100,000,000	U.S. Treasury Bills, U.S. Treasury, 5.0625%	912797KB2	98,509,375	08/15/2024	8/15/2024	98,464,472	U.S. Treasury Bills

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200,000,000	U.S. Treasury Bills, U.S. Treasury, 5.2325%	912797KY2	196,773,292	08/20/2024	8/20/2024	196,761,062	U.S. Treasury Bills
150,000,000	U.S. Treasury Bills, U.S. Treasury, 5.1040%	912797KC0	147,596,866	08/22/2024	8/22/2024	147,539,897	U.S. Treasury Bills
50,000,000	3Agency Floating Rate Notes, FFCB, 5.4000%	3133ENJ27	49,996,837	05/01/2024	8/26/2024	49,995,035	Government Agency
250,000,000	U.S. Treasury Bills, U.S. Treasury, 5.2375%	912797KZ9	245,708,159	08/27/2024	8/27/2024	245,702,015	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 5.1335%	912797KD8	98,288,834	08/29/2024	8/29/2024	98,256,375	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 5.0925%	912797GL5	98,203,479	09/05/2024	9/5/2024	98,160,264	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	98,100,736	09/12/2024	9/12/2024	98,063,204	U.S. Treasury Bills
50,000,000	3Agency Floating Rate Notes, FFCB, 5.4000%	3133ENM56	50,000,000	05/01/2024	9/16/2024	49,999,517	Government Agency
150,000,000	U.S. Treasury Bills, U.S. Treasury, 5.1325%	912797KL0	146,984,656	09/19/2024	9/19/2024	146,940,594	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	195,801,733	09/26/2024	9/26/2024	195,725,814	U.S. Treasury Bills
200,000,000	U.S. Treasury Bills, U.S. Treasury, 5.1270%	912797GW1	195,585,084	10/03/2024	10/3/2024	195,538,584	U.S. Treasury Bills
85,000,000	3Agency Floating Rate Notes, FFCB, 5.4200%	3133ENR69	85,000,000	05/01/2024	10/7/2024	84,993,586	Government Agency
100,000,000	U.S. Treasury Bills, U.S. Treasury, 5.1600%	912797KV8	97,477,333	10/24/2024	10/24/2024	97,468,167	U.S. Treasury Bills
100,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 5.4657%	91282CFS5	100,000,000	05/07/2024	10/31/2024	100,040,958	U.S. Treasury FRN
100,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 5.4657%	91282CFS5	100,049,825	05/07/2024	10/31/2024	100,040,958	U.S. Treasury FRN
100,000,000	3Agency Floating Rate Notes, FFCB, 5.4600%	3133ENY61	100,000,000	05/01/2024	11/7/2024	100,049,457	Government Agency
100,000,000	3Agency Floating Rate Notes, FHLB, 5.4250%	3130AVX64	100,000,000	05/01/2024	11/8/2024	100,031,207	Government Agency
87,500,000	3Agency Floating Rate Notes, FFCB, 5.5200%	3133EN5P1	87,500,000	05/01/2024	1/9/2025	87,542,205	Government Agency
37,500,000	3Agency Floating Rate Notes, FFCB, 5.5200%	3133EN5P1	37,500,000	05/01/2024	1/9/2025	37,518,088	Government Agency
25,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 5.5257%	91282CGF2	24,995,840	05/07/2024	1/31/2025	25,028,700	U.S. Treasury FRN
50,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 5.5257%	91282CGF2	50,000,000	05/07/2024	1/31/2025	50,057,400	U.S. Treasury FRN
56,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 5.5257%	91282CGF2	56,043,703	05/07/2024	1/31/2025	56,064,288	U.S. Treasury FRN
25,000,000	Agency Discount Notes, FHLB, 4.7750%	313385BS4	24,054,948	02/10/2025	2/10/2025	24,004,958	Government Agency
100,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 5.4947%	91282CGY1	100,054,543	05/07/2024	4/30/2025	100,105,470	U.S. Treasury FRN
100,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 5.4947%	91282CGY1	100,057,288	05/07/2024	4/30/2025	100,105,470	U.S. Treasury FRN
100,000,000	3Agency Floating Rate Notes, FFCB, 5.4800%	3133EPKN4	100,000,000	05/01/2024	5/23/2025	99,965,338	Government Agency
71,000,000	3Agency Floating Rate Notes, FFCB, 5.5150%	3133EPLU7	71,000,000	05/01/2024	6/2/2025	71,050,544	Government Agency
200,000,000	3Agency Floating Rate Notes, FHLB, 5.4600%	3130AWX39	200,000,000	05/01/2024	6/17/2025	200,074,132	Government Agency
75,000,000	3Agency Floating Rate Notes, FFCB, 5.4600%	3133EPVX0	75,000,000	05/01/2024	6/18/2025	74,983,937	Government Agency
150,000,000	3Agency Floating Rate Notes, FFCB, 5.5150%	3133EPQE8	150,000,000	05/01/2024	7/17/2025	149,996,250	Government Agency
30,000,000	3Agency Floating Rate Notes, FFCB, 5.4800%	3133EPQQ1	30,000,000	05/01/2024	7/21/2025	30,024,442	Government Agency
100,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 5.4507%	91282CHS3	100,000,000	05/07/2024	7/31/2025	100,043,711	U.S. Treasury FRN

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150,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 5.4507%	91282CHS3	149,933,624	05/07/2024	7/31/2025	150,065,567	U.S. Treasury FRN
50,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 5.4507%	91282CHS3	49,976,384	05/07/2024	7/31/2025	50,021,856	U.S. Treasury FRN
35,000,000	3Agency Floating Rate Notes, FFCB, 5.4800%	3133EPRW7	35,000,000	05/01/2024	8/4/2025	35,029,436	Government Agency
150,000,000	3Agency Floating Rate Notes, FHLB, 5.4800%	3130AWTG5	150,000,000	05/01/2024	8/8/2025	150,118,841	Government Agency
100,000,000	3Agency Floating Rate Notes, FFCB, 5.4750%	3133EPD28	100,000,000	05/01/2024	8/14/2025	99,988,238	Government Agency
150,000,000	3Agency Floating Rate Notes, FHLB, 5.4750%	3130AWXD7	150,000,000	05/01/2024	8/22/2025	150,026,990	Government Agency
130,000,000	3Agency Floating Rate Notes, FFCB, 5.4750%	3133EPXS9	130,000,000	05/01/2024	10/6/2025	130,141,544	Government Agency
100,000,000	3Agency Floating Rate Notes, FFCB, 5.4900%	3133EPH99	100,000,000	05/01/2024	10/6/2025	100,023,945	Government Agency
100,000,000	3Agency Floating Rate Notes, FFCB, 5.4750%	3133EPZF5	100,000,000	05/01/2024	10/23/2025	99,969,891	Government Agency
50,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 5.4957%	91282CJD4	49,998,213	05/07/2024	10/31/2025	50,057,870	U.S. Treasury FRN
100,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 5.4957%	91282CJD4	99,994,280	05/07/2024	10/31/2025	100,115,739	U.S. Treasury FRN
23,220,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 5.4957%	91282CJD4	23,220,000	05/07/2024	10/31/2025	23,246,875	U.S. Treasury FRN
100,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 5.4957%	91282CJD4	99,881,343	05/07/2024	10/31/2025	100,115,739	U.S. Treasury FRN
125,000,000	3Agency Floating Rate Notes, FFCB, 5.4700%	3133EP3H6	125,000,000	05/01/2024	11/20/2025	125,062,680	Government Agency
30,000,000	3Agency Floating Rate Notes, FFCB, 5.4750%	3133EPH24	30,000,000	05/01/2024	11/28/2025	30,003,862	Government Agency
100,000,000	3Agency Floating Rate Notes, FFCB, 5.4700%	3133EPM69	100,000,000	05/01/2024	12/15/2025	100,075,629	Government Agency
100,000,000	3Agency Floating Rate Notes, FFCB, 5.4450%	3133EP4B8	100,000,000	05/01/2024	12/26/2025	99,979,508	Government Agency
60,000,000	3Agency Floating Rate Notes, FFCB, 5.4650%	3133EPU52	60,000,000	05/01/2024	1/12/2026	60,022,645	Government Agency
150,000,000	3Agency Floating Rate Notes, FHLB, 5.4600%	3130AYJ80	150,000,000	05/01/2024	1/16/2026	150,064,485	Government Agency
100,000,000	3Agency Floating Rate Notes, FFCB, 5.4400%	3133EP3T0	100,000,000	05/01/2024	1/27/2026	99,997,764	Government Agency
75,000,000	3Agency Floating Rate Notes, FFCB, 5.4650%	3133EPZ40	75,000,000	05/01/2024	1/29/2026	75,038,927	Government Agency
100,000,000	3Agency Floating Rate Notes, FFCB, 5.4600%	3133EP2S3	100,000,000	05/01/2024	2/13/2026	100,051,320	Government Agency
30,000,000	3Agency Floating Rate Notes, FFCB, 5.4500%	3133EP3F0	30,000,000	05/01/2024	2/20/2026	30,022,421	Government Agency
150,000,000	3Agency Floating Rate Notes, FHLB, 5.4500%	3130AYZW9	150,000,000	05/01/2024	2/20/2026	150,041,604	Government Agency

Current Assets: 26,881,751,681

¹ WAM: 21 Days

² WAL: 89 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.