

**OFFICE OF THE TREASURER**  
**STATE OF WASHINGTON**  
Mike Pellicciotti  
**LOCAL GOVERNMENT INVESTMENT POOL**



October 1, 2023

**TO:** LGIP Participants

**FROM:** Staci Ashe  
LGIP Administrator

**SUBJECT: Upcoming Holiday Closures**

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Just a reminder of the following closure dates for the LGIP for upcoming holidays:

- Columbus Day Monday, October 9, 2023
- Veteran's Day Friday, November 10, 2023 (Observed)
- Thanksgiving Thursday, November 23, 2023
- Day After Thanksgiving Friday, November 24, 2023
- Christmas Day Monday, December 25, 2023
- New Year's Day Monday, January 1, 2024

\*\*A full list of holidays for this year and next year is on our website.

LGIP Contact Information:

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# WASHINGTON STATE LOCAL GOVERNMENT INVESTMENT POOL

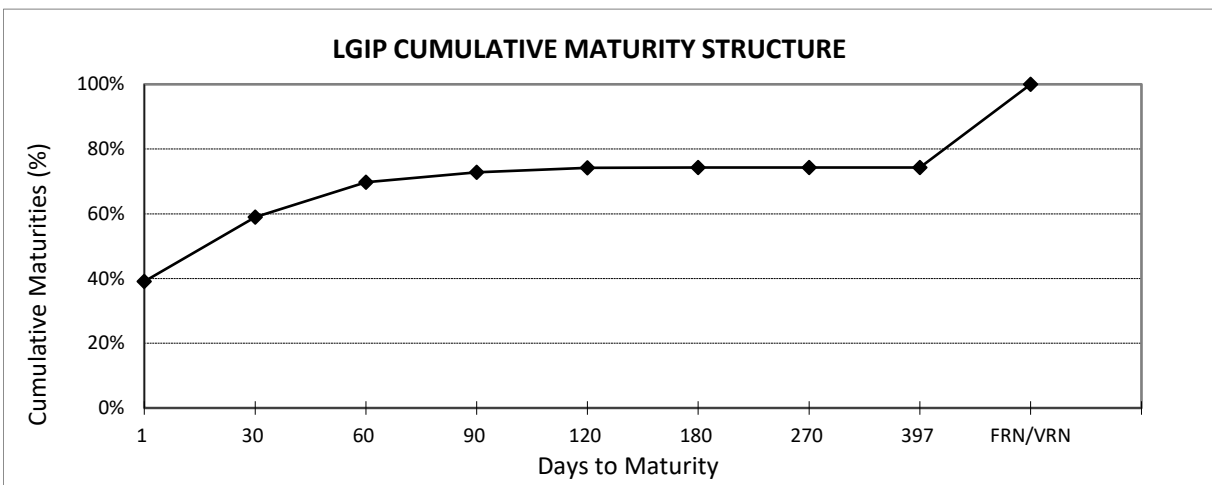
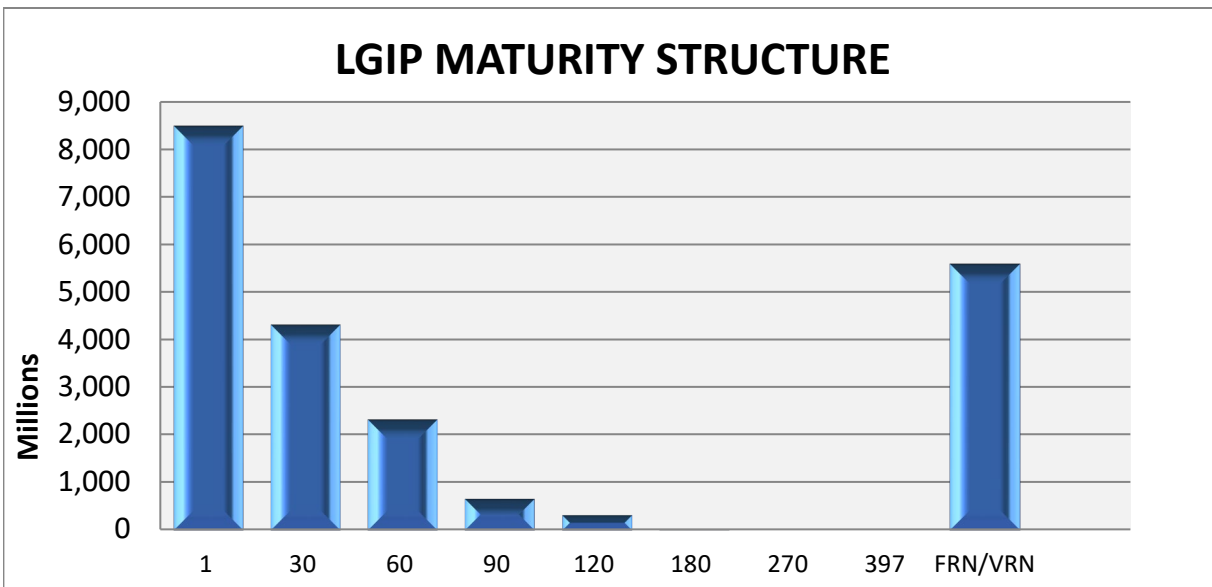
September 30, 2023

<u>DAYS TO MATURITY</u>	<u>\$ MATURING (PAR VALUE)*</u>	<u>% MATURING</u>	<u>CUMULATIVE % MATURING</u>
1	8,495.87	39.1%	39.1%
2-30	4,325.00	19.9%	59.0%
31-60	2,335.83	10.7%	69.7%
61-90	660.00	3.0%	72.8%
91-120	320.25	1.5%	74.2%
121-180	10.00	0.0%	74.3%
181-270	5.00	0.0%	74.3%
271-397	0.00	0.0%	74.3%
FRN/VRN	5,585.00	25.7%	100.0%

**PORTFOLIO TOTAL:**

21,736.95

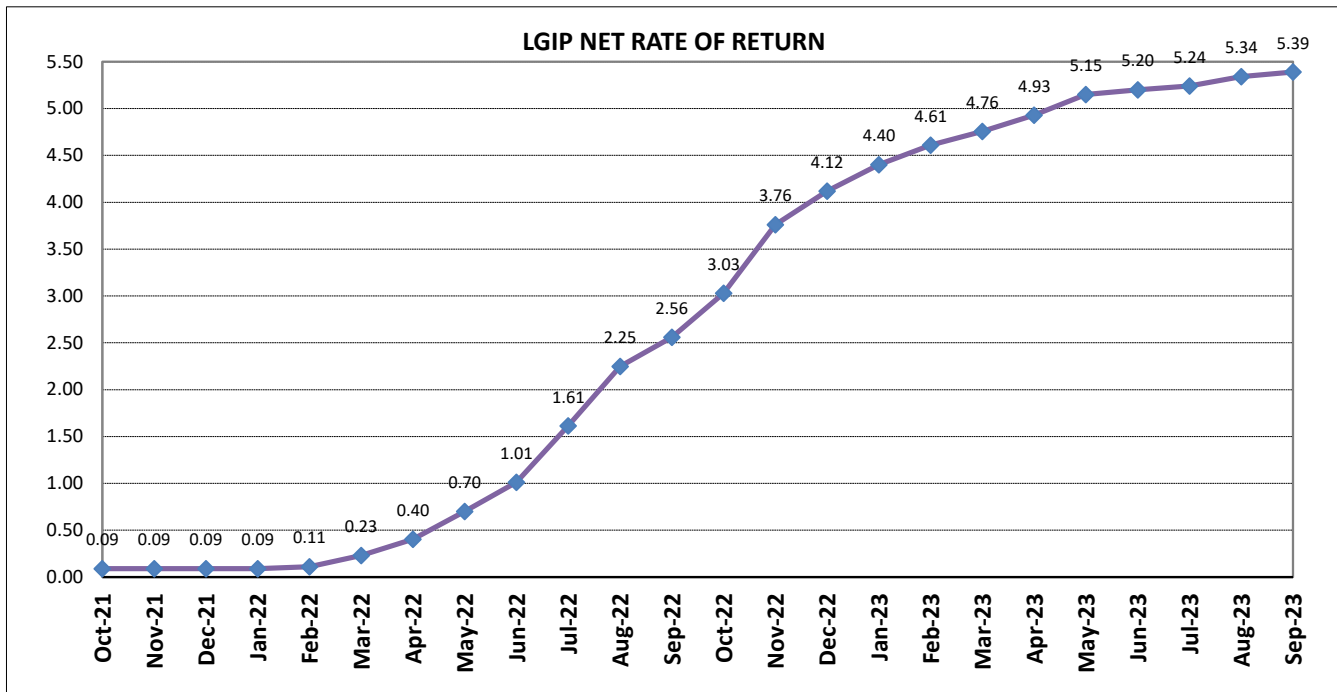
\* Amounts in millions of dollars



**WASHINGTON STATE  
LOCAL GOVERNMENT INVESTMENT POOL  
September 30, 2023**

Investment Type	Average Balance Sep-23	Sep-23 Percentage	Average Balance CY 2023	2023 Percentage
Agency Bullets	0.00	0.00%	0.00	0.00%
Agency Discount Notes	1,090,042,530.27	4.97%	1,574,954,234.04	7.30%
Agency Floating Rate Notes	4,398,233,172.50	20.05%	4,392,342,875.51	20.37%
Agency Variable Rate Notes	0.00	0.00%	0.00	0.00%
Certificates of Deposit	250,250,000.00	1.14%	144,193,681.32	0.67%
IB Bank Deposit	3,870,653,706.85	17.64%	3,702,639,422.81	17.17%
Repurchase Agreements	4,750,500,000.00	21.65%	4,035,223,443.21	18.71%
SOFR Floating Rate Notes	0.00	0.00%	0.00	0.00%
Supras - Bullets	0.00	0.00%	0.00	0.00%
Supras - Discount Notes	437,724,277.77	1.99%	484,223,974.05	2.25%
Supras- Floating Rate Notes	0.00	0.00%	0.00	0.00%
Supras - Variables	0.00	0.00%	0.00	0.00%
Term Repurchase Agreements	620,000,000.00	2.83%	228,571,428.57	1.06%
U.S. Treasury Securities	5,373,675,571.86	24.49%	6,126,748,208.35	28.41%
US Treasury Floating Rate Notes	1,150,093,742.97	5.24%	872,785,611.22	4.05%
<b>Total Avg Daily Balance</b>	<b>21,941,173,002.21</b>	<b>100.00%</b>	<b>21,561,682,879.07</b>	<b>100.00%</b>

Avg Days to Maturity 12 days



\* Rates are calculated on a 365-day basis