

WASHINGTON STATE LOCAL GOVERNMENT INVESTMENT POOL

January 31, 2024

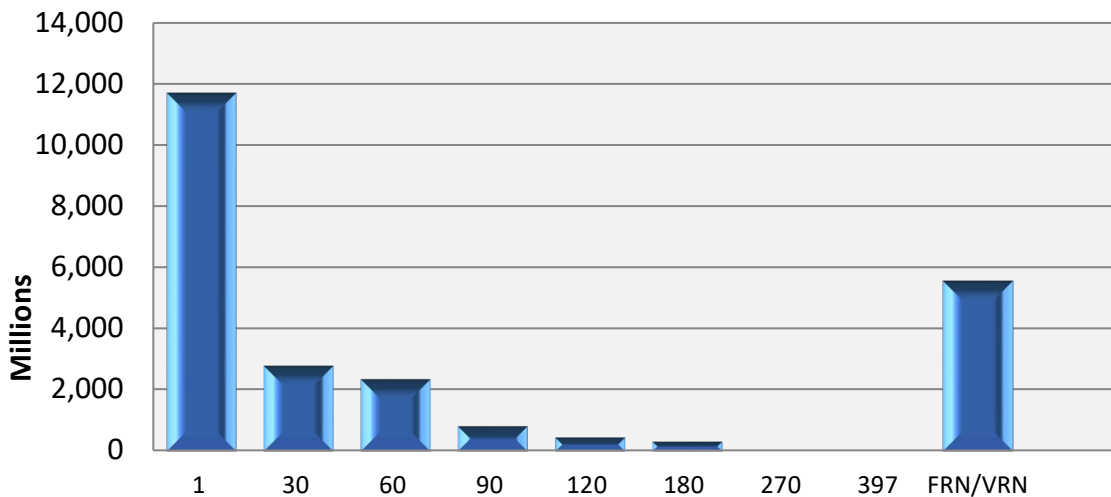
<u>DAYS TO MATURITY</u>	<u>\$ MATURING (PAR VALUE)*</u>	<u>% MATURING</u>	<u>CUMULATIVE % MATURING</u>
1	11,713.61	48.8%	48.8%
2-30	2,800.00	11.7%	60.5%
31-60	2,365.00	9.9%	70.3%
61-90	820.79	3.4%	73.8%
91-120	450.00	1.9%	75.6%
121-180	317.00	1.3%	77.0%
181-270	0.00	0.0%	77.0%
271-397	0.00	0.0%	77.0%
FRN/VRN	5,529.22	23.0%	100.0%

PORTFOLIO TOTAL:

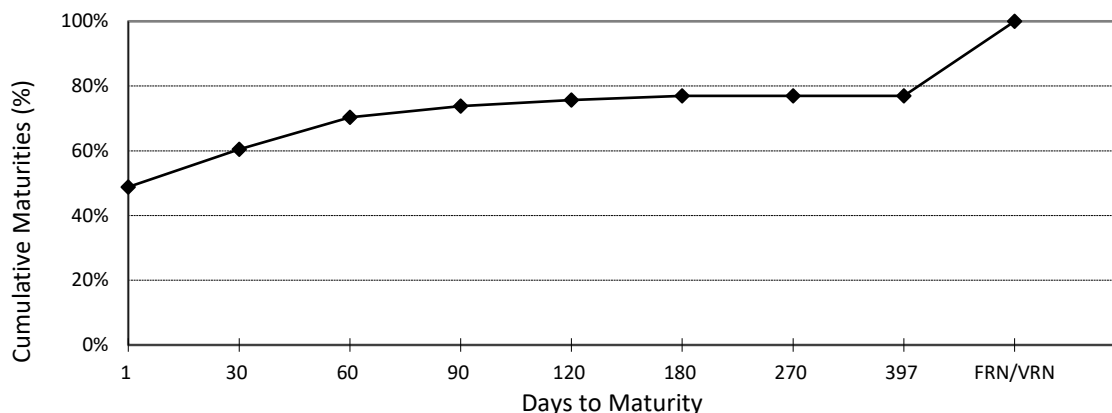
23,995.62

* Amounts in millions of dollars

LGIP MATURITY STRUCTURE



LGIP CUMULATIVE MATURITY STRUCTURE

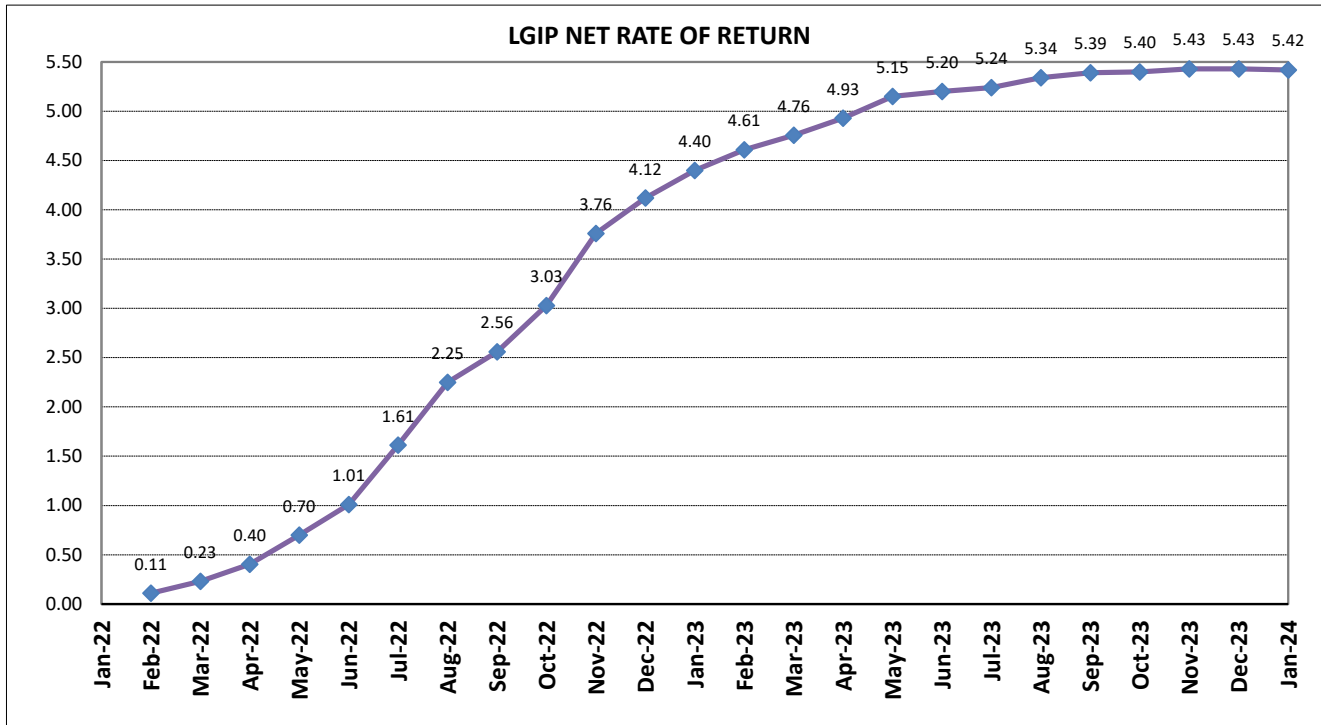


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LOCAL GOVERNMENT INVESTMENT POOL**

January 31, 2024

Investment Type	Average Balance	Jan-24	Average Balance	2024
	Jan-24	Percentage	CY 2024	Percentage
Agency Bullets	0.00	0.00%	0.00	0.00%
Agency Discount Notes	20,502,288.93	0.09%	20,502,288.93	0.09%
Agency Floating Rate Notes	4,235,126,225.83	17.76%	4,235,126,225.83	17.76%
Agency Variable Rate Notes	0.00	0.00%	0.00	0.00%
Certificates of Deposit	137,298,387.10	0.58%	137,298,387.10	0.58%
IB Bank Deposit	4,045,312,270.85	16.96%	4,045,312,270.85	16.96%
Repurchase Agreements	6,876,774,193.54	28.84%	6,876,774,193.54	28.84%
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	969,214,468.64	4.06%	969,214,468.64	4.06%
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	193,548,387.10	0.81%	193,548,387.10	0.81%
U.S. Treasury Securities	6,138,690,880.78	25.74%	6,138,690,880.78	25.74%
US Treasury Floating Rate Notes	1,229,209,869.88	5.15%	1,229,209,869.88	5.15%
Total Avg Daily Balance	23,845,676,972.64	100.00%	23,845,676,972.64	100.00%

Avg Days to Maturity 11 days



* Rates are calculated on a 365-day basis