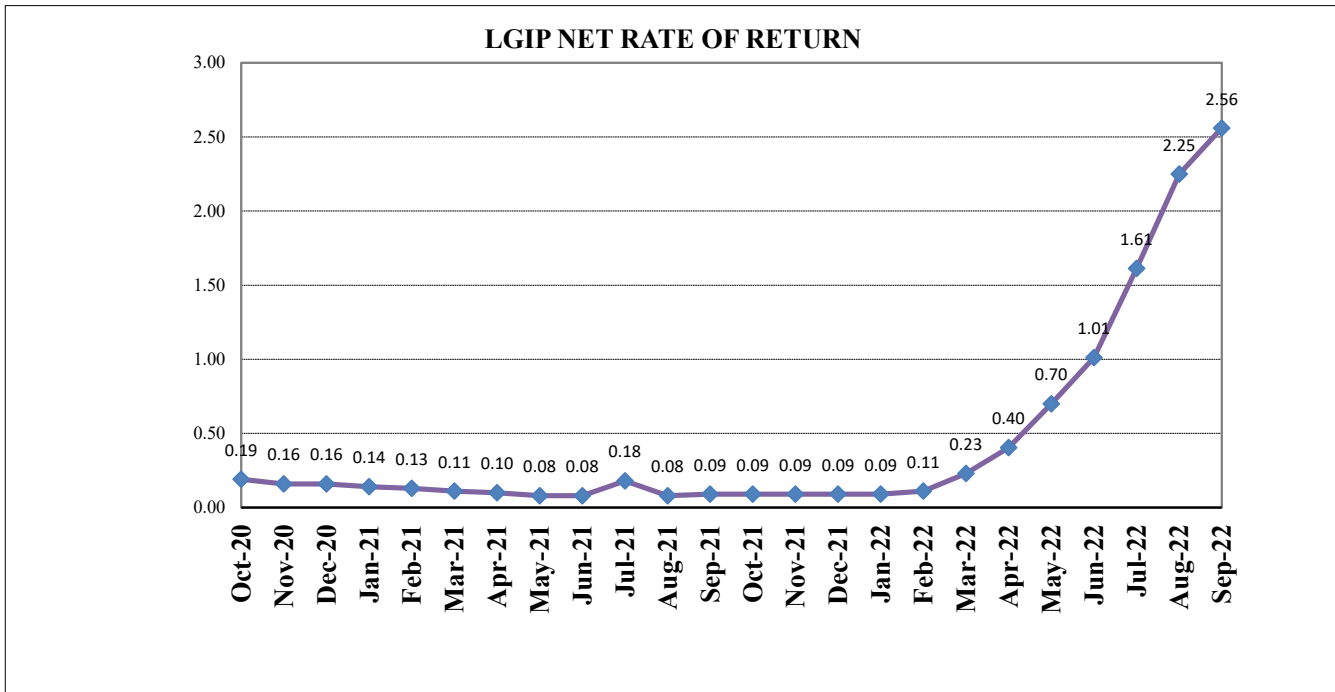


**WASHINGTON STATE
LOCAL GOVERNMENT INVESTMENT POOL
September 30, 2022**

| Investment Type | Average Balance Sep-22 | Sep-22 Percentage | Average Balance CY 2022 | 2022 Percentage |
|---------------------------------|---------------------------|----------------------|----------------------------|--------------------|
| Agency Bullets | 0.00 | 0.00% | 9,523,798.47 | 0.04% |
| Agency Discount Notes | 1,916,598,567.56 | 8.82% | 1,804,508,167.06 | 8.02% |
| Agency Floating Rate Notes | 5,284,313,037.65 | 24.33% | 4,494,838,338.17 | 19.99% |
| Agency Variable Rate Notes | 0.00 | 0.00% | 732,600.73 | 0.00% |
| Certificates of Deposit | 37,125,000.00 | 0.17% | 60,478,479.86 | 0.27% |
| IB Bank Deposit | 1,660,502,868.30 | 7.64% | 1,780,432,850.84 | 7.92% |
| Repurchase Agreements | 4,715,166,666.66 | 21.71% | 3,709,487,179.47 | 16.49% |
| SOFR Floating Rate Notes | 0.00 | 0.00% | 0.00 | 0.00% |
| Supras - Bullets | 0.00 | 0.00% | 14,670,929.73 | 0.07% |
| Supras - Discount Notes | 320,573,710.65 | 1.48% | 431,595,645.66 | 1.92% |
| 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 | 20,000,000.00 | 0.09% | 584,065,934.07 | 2.60% |
| U.S. Treasury Securities | 7,095,740,702.66 | 32.67% | 8,744,453,688.01 | 38.88% |
| US Treasury Floating Rate Notes | 672,352,130.45 | 3.10% | 855,777,844.20 | 3.81% |
| Total Avg Daily Balance | 21,722,372,683.94 | 100.00% | 22,490,565,456.26 | 100.00% |

Avg Days to Maturity 18 days



* Rates are calculated on a 365-day basis

**WASHINGTON STATE
LOCAL GOVERNMENT INVESTMENT POOL
September 30, 2022**

| <u>DAYS TO MATURITY</u> | <u>\$ MATURING (PAR VALUE)*</u> | <u>% MATURING</u> | <u>CUMULATIVE % MATURING</u> |
|-------------------------|---------------------------------|-------------------|------------------------------|
| 1 | 6,811.00 | 32.2% | 32.2% |
| 2-30 | 3,585.00 | 17.0% | 49.2% |
| 31-60 | 2,711.68 | 12.8% | 62.1% |
| 61-90 | 1,600.00 | 7.6% | 69.6% |
| 91-120 | 617.13 | 2.9% | 72.5% |
| 121-180 | 100.00 | 0.5% | 73.0% |
| 181-270 | 10.00 | 0.0% | 73.1% |
| 271-397 | 0.00 | 0.0% | 73.1% |
| FRN/VRN | 5,688.51 | 26.9% | 100.0% |

PORTFOLIO TOTAL:

21,123.32

* Amounts in millions of dollars

