

# WASHINGTON STATE LOCAL GOVERNMENT INVESTMENT POOL

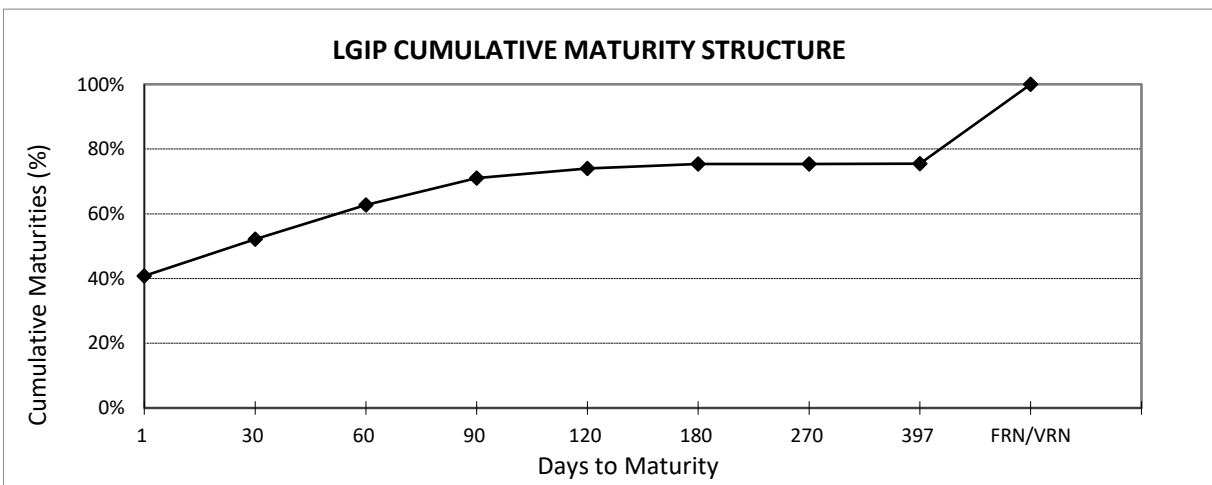
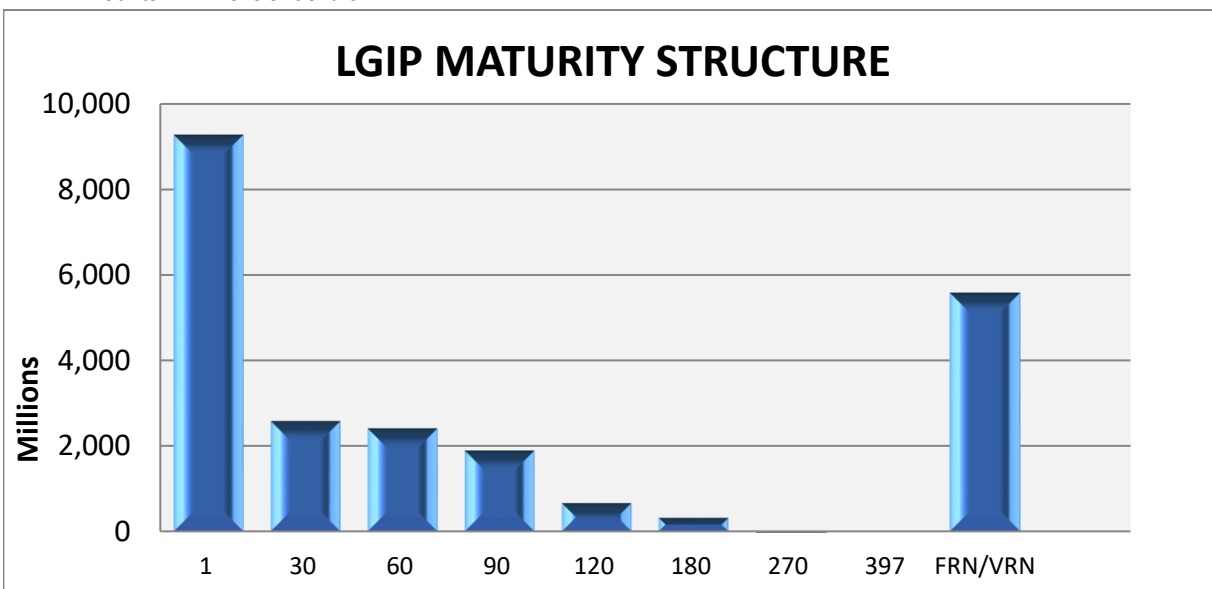
August 31, 2023

<u>DAYS TO MATURITY</u>	<u>\$ MATURING (PAR VALUE)*</u>	<u>% MATURING</u>	<u>CUMULATIVE % MATURING</u>
1	9,259.60	40.8%	40.8%
2-30	2,576.70	11.4%	52.2%
31-60	2,405.00	10.6%	62.8%
61-90	1,885.83	8.3%	71.1%
91-120	660.00	2.9%	74.0%
121-180	320.25	1.4%	75.4%
181-270	10.00	0.0%	75.4%
271-397	5.00	0.0%	75.4%
FRN/VRN	5,572.00	24.6%	100.0%

**PORTFOLIO TOTAL:**

22,694.38

\* Amounts in millions of dollars



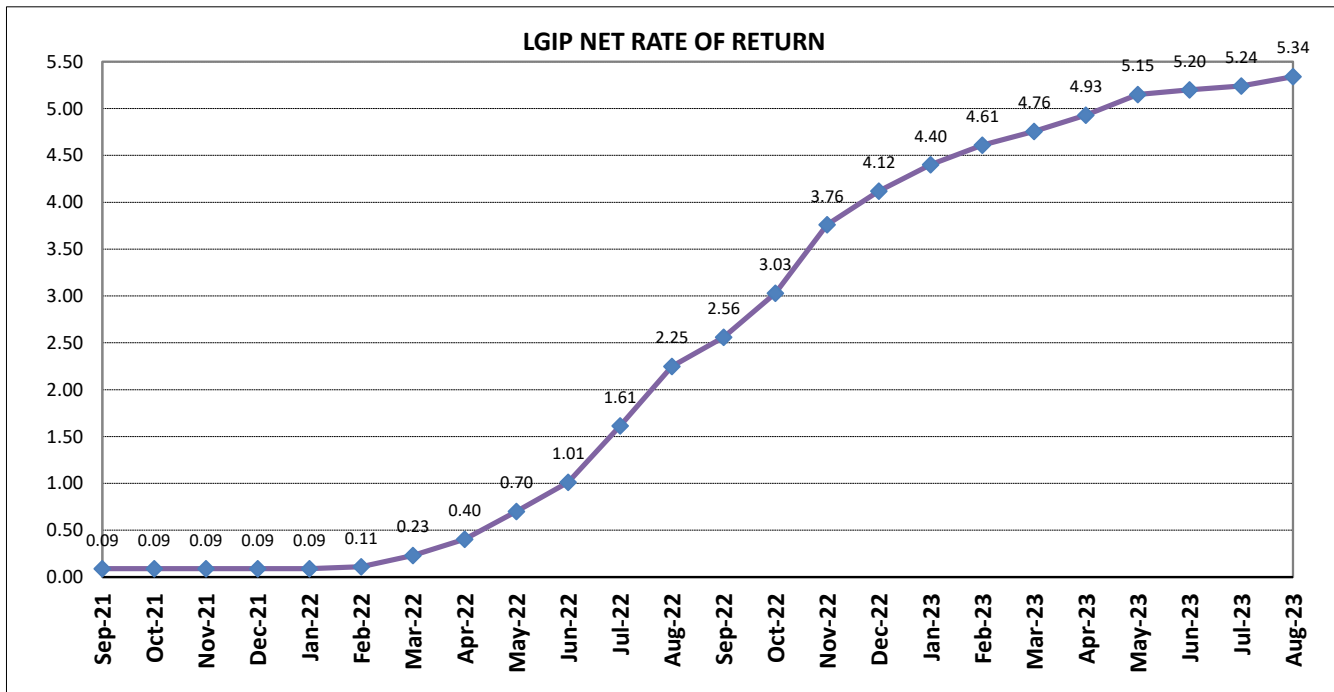


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**August 31, 2023**

Investment Type	Average Balance Aug-23	Aug-23 Percentage	Average Balance CY 2023	2023 Percentage
Agency Bullets	0.00	0.00%	0.00	0.00%
Agency Discount Notes	1,237,768,066.67	5.55%	1,634,819,876.48	7.60%
Agency Floating Rate Notes	4,149,182,613.58	18.62%	4,391,615,678.35	20.41%
Agency Variable Rate Notes	0.00	0.00%	0.00	0.00%
Certificates of Deposit	250,250,000.00	1.12%	131,100,308.64	0.61%
IB Bank Deposit	3,905,388,711.71	17.53%	3,681,896,918.60	17.11%
Repurchase Agreements	4,545,483,870.96	20.40%	3,946,917,695.43	18.35%
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	427,398,525.99	1.92%	489,964,677.30	2.28%
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	0.00	0.00%	180,246,913.58	0.84%
U.S. Treasury Securities	6,978,157,751.96	31.32%	6,219,720,138.78	28.91%
US Treasury Floating Rate Notes	788,694,360.13	3.54%	838,550,039.40	3.90%
<b>Total Avg Daily Balance</b>	<b>22,282,323,900.99</b>	<b>100.00%</b>	<b>21,514,832,246.55</b>	<b>100.00%</b>

Avg Days to Maturity                      17 days



\* Rates are calculated on a 365-day basis