

**WASHINGTON STATE
LOCAL GOVERNMENT INVESTMENT POOL
May 31, 2023**

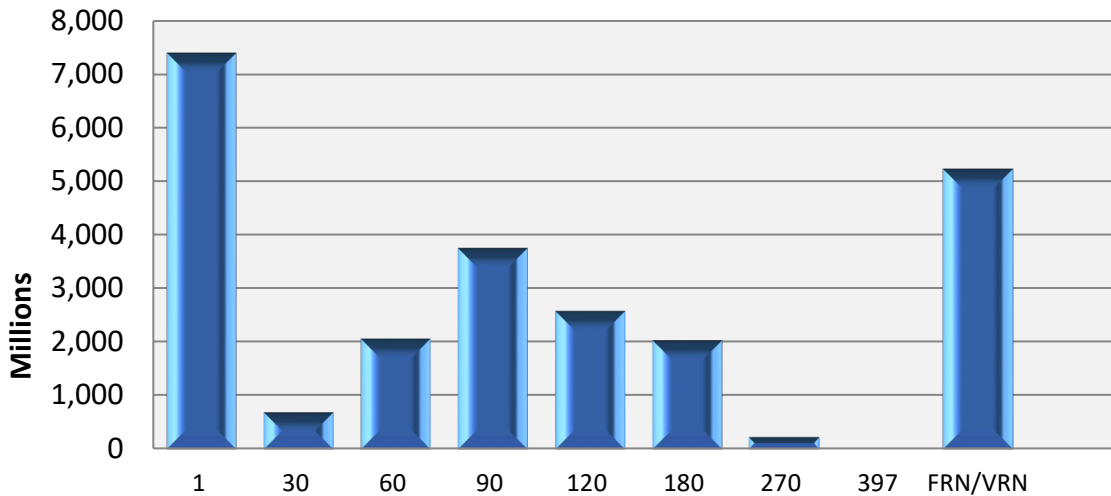
| <u>DAYS TO MATURITY</u> | <u>\$ MATURING (PAR VALUE)*</u> | <u>% MATURING</u> | <u>CUMULATIVE % MATURING</u> |
|-------------------------|---------------------------------|-------------------|------------------------------|
| 1 | 7,392.25 | 30.9% | 30.9% |
| 2-30 | 690.74 | 2.9% | 33.8% |
| 31-60 | 2,060.98 | 8.6% | 42.4% |
| 61-90 | 3,750.00 | 15.7% | 58.1% |
| 91-120 | 2,576.70 | 10.8% | 68.8% |
| 121-180 | 2,030.83 | 8.5% | 77.3% |
| 181-270 | 200.00 | 0.8% | 78.1% |
| 271-397 | 0.00 | 0.0% | 78.1% |
| FRN/VRN | 5,232.00 | 21.9% | 100.0% |

PORTFOLIO TOTAL:

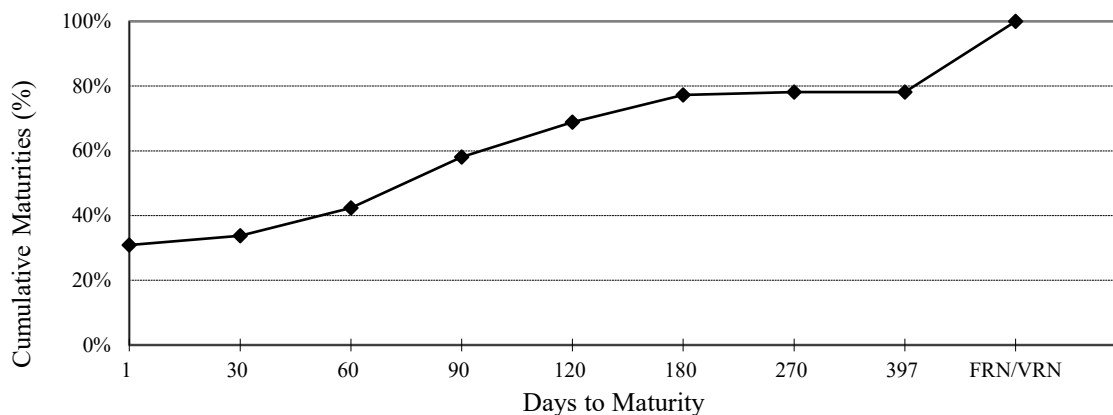
23,933.50

* Amounts in millions of dollars

LGIP MATURITY STRUCTURE



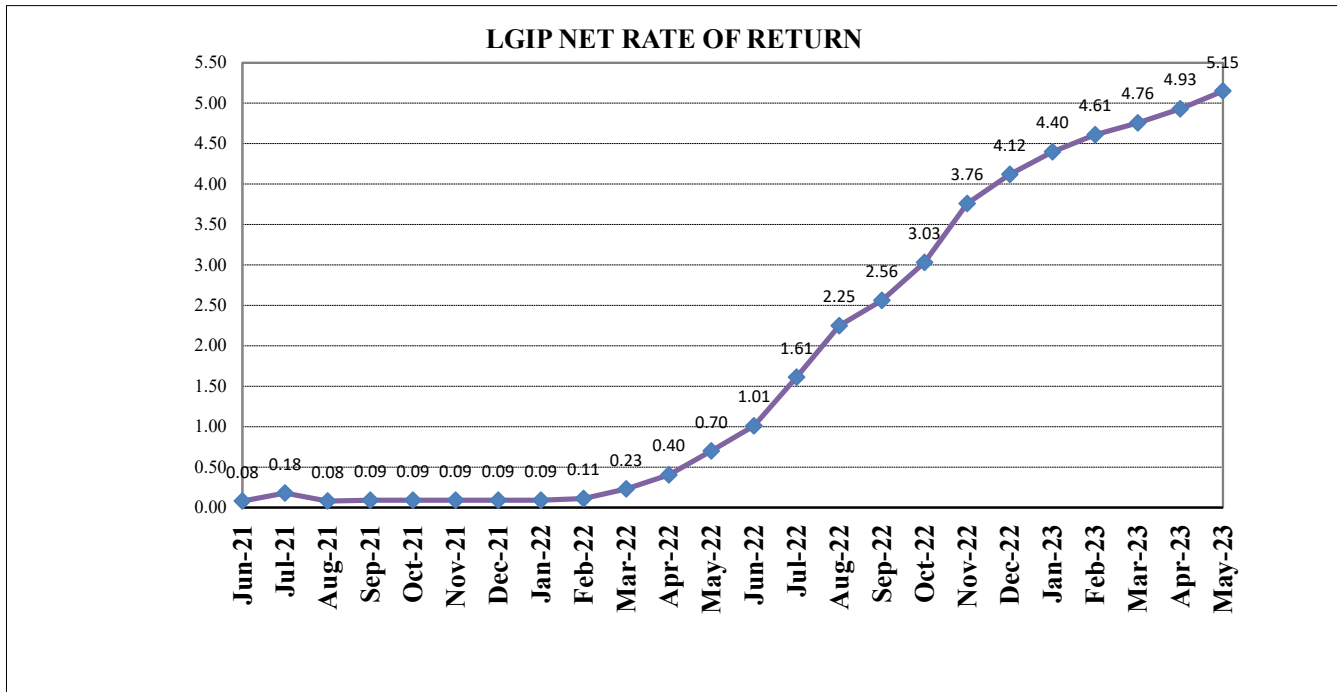
LGIP CUMULATIVE MATURITY STRUCTURE



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| Investment Type | Average Balance May-23 | May-23 Percentage | Average Balance CY 2023 | 2023 Percentage |
|---------------------------------|---------------------------|----------------------|----------------------------|--------------------|
| Agency Bullets | 0.00 | 0.00% | 0.00 | 0.00% |
| Agency Discount Notes | 1,596,153,786.68 | 6.59% | 1,839,782,480.18 | 8.77% |
| Agency Floating Rate Notes | 4,244,766,933.97 | 17.53% | 4,511,803,749.12 | 21.52% |
| Agency Variable Rate Notes | 0.00 | 0.00% | 0.00 | 0.00% |
| Certificates of Deposit | 90,000,000.00 | 0.37% | 82,676,324.50 | 0.39% |
| IB Bank Deposit | 4,343,147,671.94 | 17.94% | 3,521,033,390.96 | 16.79% |
| Repurchase Agreements | 4,119,677,419.35 | 17.02% | 4,457,258,278.11 | 21.26% |
| 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 | 263,420,405.01 | 1.09% | 541,362,894.96 | 2.58% |
| 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 | 0.80% | 290,066,225.17 | 1.38% |
| U.S. Treasury Securities | 8,510,822,986.84 | 35.15% | 4,861,192,505.29 | 23.18% |
| US Treasury Floating Rate Notes | 849,843,034.07 | 3.51% | 863,080,126.34 | 4.12% |
| Total Avg Daily Balance | 24,211,380,624.97 | 100.00% | 20,968,255,974.63 | 100.00% |

Avg Days to Maturity 40 days



* Rates are calculated on a 365-day basis