

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



November 1, 2023

**TO:** LGIP Participants

**FROM:** Staci Ashe  
LGIP Administrator

**SUBJECT: LGIP Annual Comprehensive Financial Report 2023**

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The 2023 LGIP Annual Comprehensive Financial Report (ACFR) is now available on our website.

Here is the link: <https://www.tre.wa.gov/partners/for-local-governments/local-government-investment-pool-lgip/lgip-comprehensive-annual-financial-report/>

You can find it on our website by selecting Local Governments, Local Government Investment Pool (LGIP) and then click on Annual Comprehensive Financial Reports under the column titled "Additional Information for the LGIP".

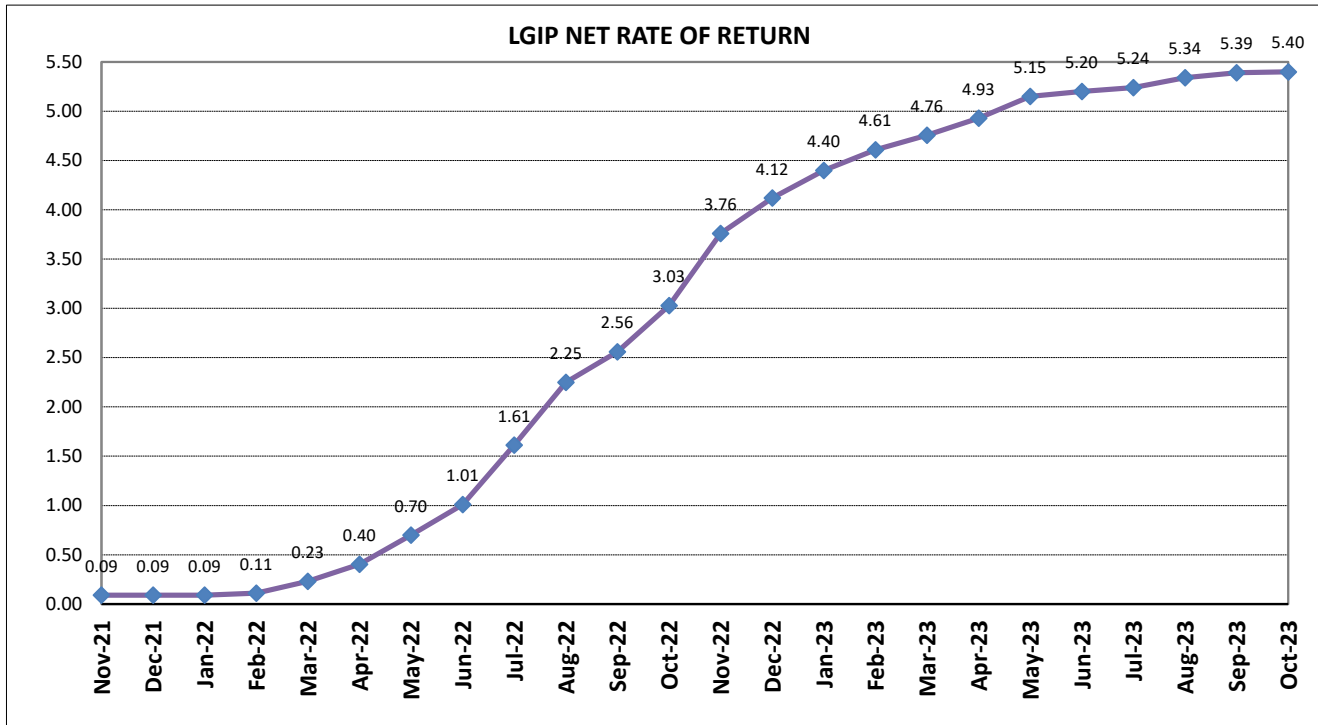
LGIP Contact Information:

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**WASHINGTON STATE  
LOCAL GOVERNMENT INVESTMENT POOL  
October 3, 2023**

Investment Type	Average Balance	Oct-23	Average Balance	2023
	<u>Oct-23</u>	<u>Percentage</u>	<u>CY 2023</u>	<u>Percentage</u>
Agency Bullets	0.00	0.00%	0.00	0.00%
Agency Discount Notes	620,437,419.80	2.76%	1,477,618,637.85	6.82%
Agency Floating Rate Notes	4,326,876,963.86	19.24%	4,385,667,075.31	20.25%
Agency Variable Rate Notes	0.00	0.00%	0.00	0.00%
Certificates of Deposit	249,927,419.35	1.11%	154,975,740.13	0.72%
IB Bank Deposit	3,941,900,150.10	17.53%	3,727,037,720.66	17.21%
Repurchase Agreements	6,419,193,548.38	28.55%	4,278,325,657.83	19.76%
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	146,089,135.30	0.65%	449,743,118.78	2.08%
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	683,870,967.74	3.04%	275,000,000.00	1.27%
U.S. Treasury Securities	4,950,153,266.39	22.01%	6,006,766,487.29	27.74%
US Treasury Floating Rate Notes	1,147,613,613.92	5.10%	900,810,835.18	4.16%
<b>Total Avg Daily Balance</b>	<b>22,486,062,484.83</b>	<b>100.00%</b>	<b>21,655,945,273.02</b>	<b>100.00%</b>

Avg Days to Maturity 12 days



\* Rates are calculated on a 365-day basis

# WASHINGTON STATE LOCAL GOVERNMENT INVESTMENT POOL

October 3, 2023

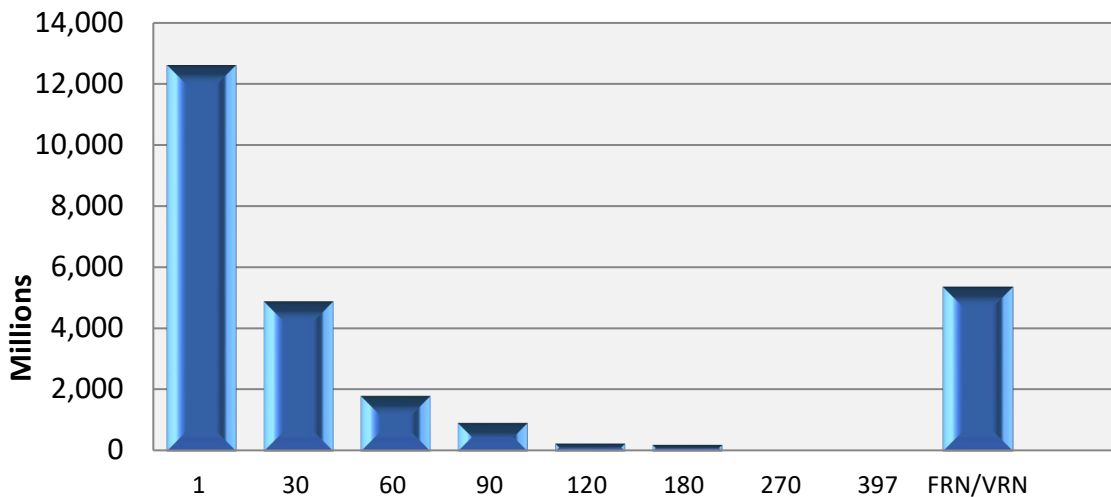
<u>DAYS TO MATURITY</u>	<u>\$ MATURING (PAR VALUE)*</u>	<u>% MATURING</u>	<u>CUMULATIVE % MATURING</u>
1	12,603.18	48.4%	48.4%
2-30	4,885.83	18.8%	67.2%
31-60	1,810.00	7.0%	74.1%
61-90	920.25	3.5%	77.6%
91-120	250.00	1.0%	78.6%
121-180	210.00	0.8%	79.4%
181-270	5.00	0.0%	79.4%
271-397	0.00	0.0%	79.4%
FRN/VRN	5,358.22	20.6%	100.0%

**PORTFOLIO TOTAL:**

26,042.48

\* Amounts in millions of dollars

## LGIP MATURITY STRUCTURE



## LGIP CUMULATIVE MATURITY STRUCTURE

