

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



November 1, 2024

**TO:** LGIP Participants

**FROM:** Staci Ashe  
LGIP Administrator

**SUBJECT: LGIP Annual Comprehensive Financial Report 2024 & Upcoming Holiday Closures**

The 2024 LGIP Annual Comprehensive Financial Report (ACFR) is now available on our website.

Here is the link: <https://tre.wa.gov/investments-and-public-deposits/investments/local-government-investment-pool/lgip-documents/lgip-annual-comprehensive-financial-reports>

You can find it on our website by selecting Investments and Public Deposits, Investments, and then Local Government Investment Pool. Then under "In this section" click LGIP Documents and then LGIP Annual Comprehensive Financial Reports. Here will find LGIP ACFRs going back ten years.

Also here is a reminder of the following closure dates for the LGIP for upcoming holidays:

- Veteran's Day Monday, November 11, 2024
- Thanksgiving Thursday, November 28, 2024
- Day After Thanksgiving Friday, November 29, 2024
- Christmas Day Wednesday, December 25, 2024
- New Year's Day Wednesday, January 1, 2025

\*\*A full list of holidays for this year and next year is on our website.

LGIP Contact Information:

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# WASHINGTON STATE LOCAL GOVERNMENT INVESTMENT POOL

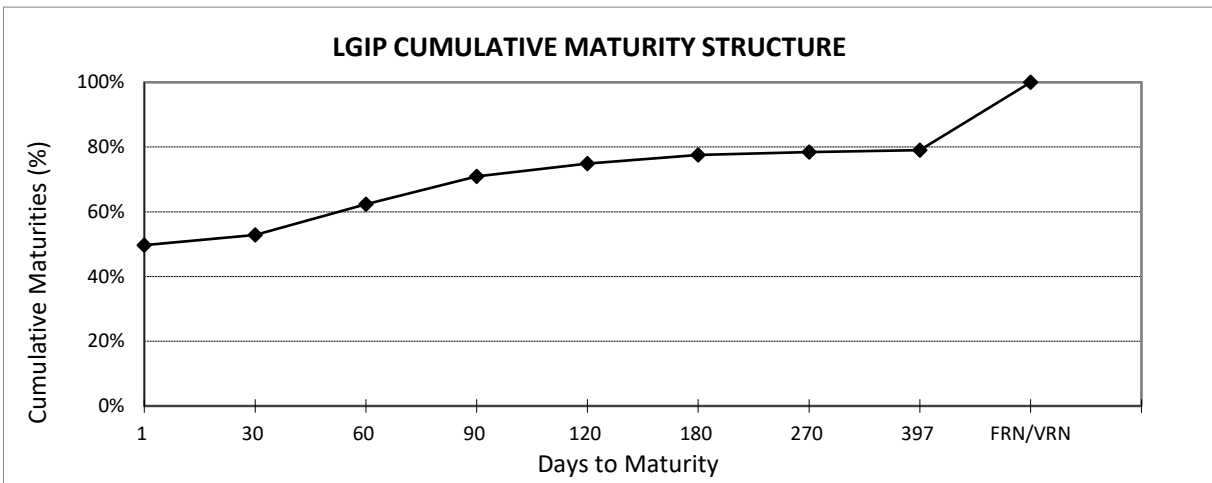
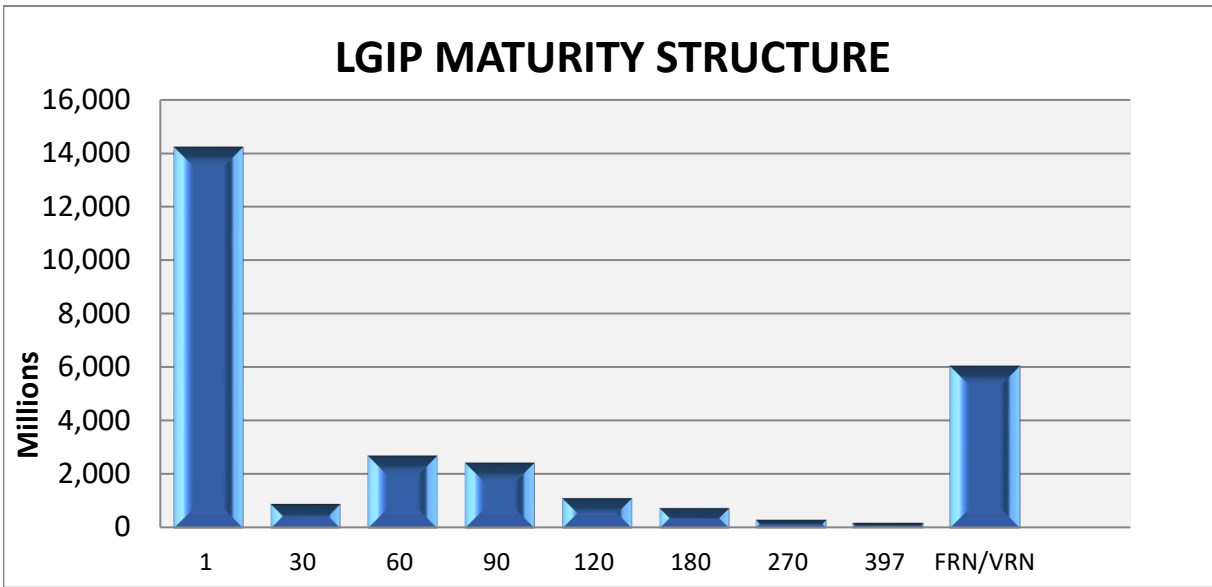
October 31, 2024

<u>DAYS TO MATURITY</u>	<u>\$ MATURING (PAR VALUE)*</u>	<u>% MATURING</u>	<u>CUMULATIVE % MATURING</u>
1	14,250.48	49.7%	49.7%
2-30	913.30	3.2%	52.9%
31-60	2,720.00	9.5%	62.4%
61-90	2,460.25	8.6%	70.9%
91-120	1,125.00	3.9%	74.9%
121-180	760.00	2.7%	77.5%
181-270	274.51	1.0%	78.5%
271-397	150.00	0.5%	79.0%
FRN/VRN	6,025.00	21.0%	100.0%

**PORTFOLIO TOTAL:**

28,678.54

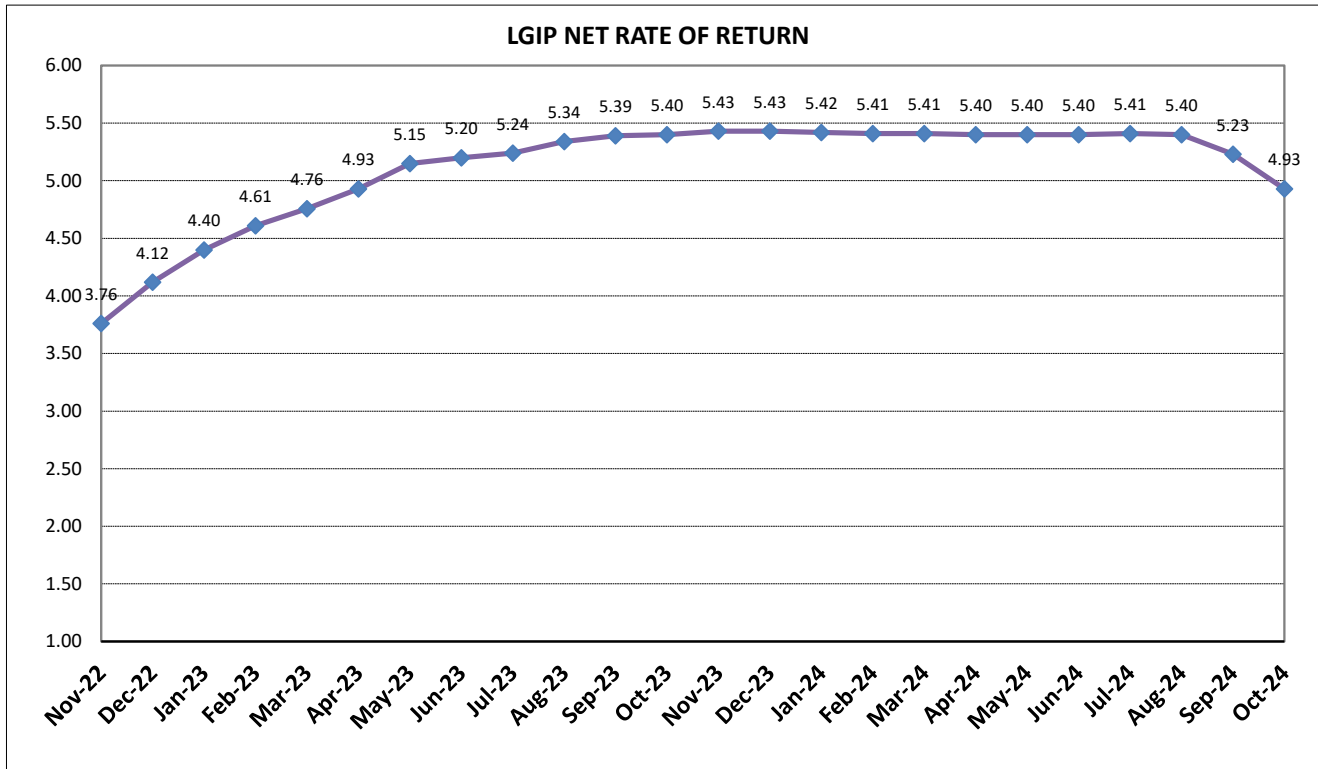
\* Amounts in millions of dollars



**WASHINGTON STATE  
LOCAL GOVERNMENT INVESTMENT POOL  
October 31, 2024**

Investment Type	Average Balance	Oct-24	Average Balance	2024
	<u>Oct-24</u>	<u>Percentage</u>	<u>CY 2024</u>	<u>Percentage</u>
Agency Bullets	9,676,958.90	0.04%	13,762,231.60	0.06%
Agency Discount Notes	660,748,124.59	2.65%	310,092,415.12	1.26%
Agency Floating Rate Notes	5,109,864,479.13	20.53%	4,527,738,647.56	18.42%
Agency Variable Rate Notes	0.00	0.00%	0.00	0.00%
Certificates of Deposit	93,250,000.00	0.37%	118,054,918.03	0.48%
IB Bank Deposit	4,627,294,953.05	18.59%	4,389,454,077.11	17.86%
Repurchase Agreements	6,677,580,645.15	26.83%	6,527,049,180.26	26.56%
SOFR Floating Rate Notes	0.00	0.00%	0.00	0.00%
Supras - Bullets	4,659,640.65	0.02%	473,602.82	0.00%
Supras - Discount Notes	197,981,111.12	0.80%	322,091,193.26	1.31%
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%	315,409,836.06	1.28%
U.S. Treasury Securities	6,531,897,232.71	26.25%	6,941,480,535.45	28.25%
US Treasury Floating Rate Notes	974,487,898.84	3.92%	1,108,452,614.01	4.51%
<b>Total Avg Daily Balance</b>	<b>24,887,441,044.14</b>	<b>100.00%</b>	<b>24,574,059,251.28</b>	<b>100.00%</b>

Avg Days to Maturity 20 days



\* Rates are calculated on a 365-day basis