

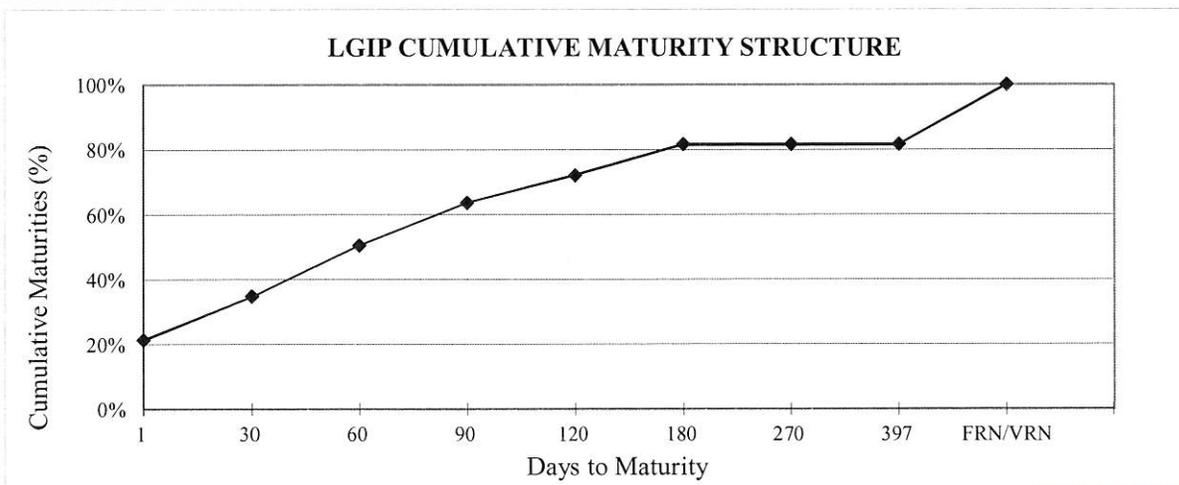
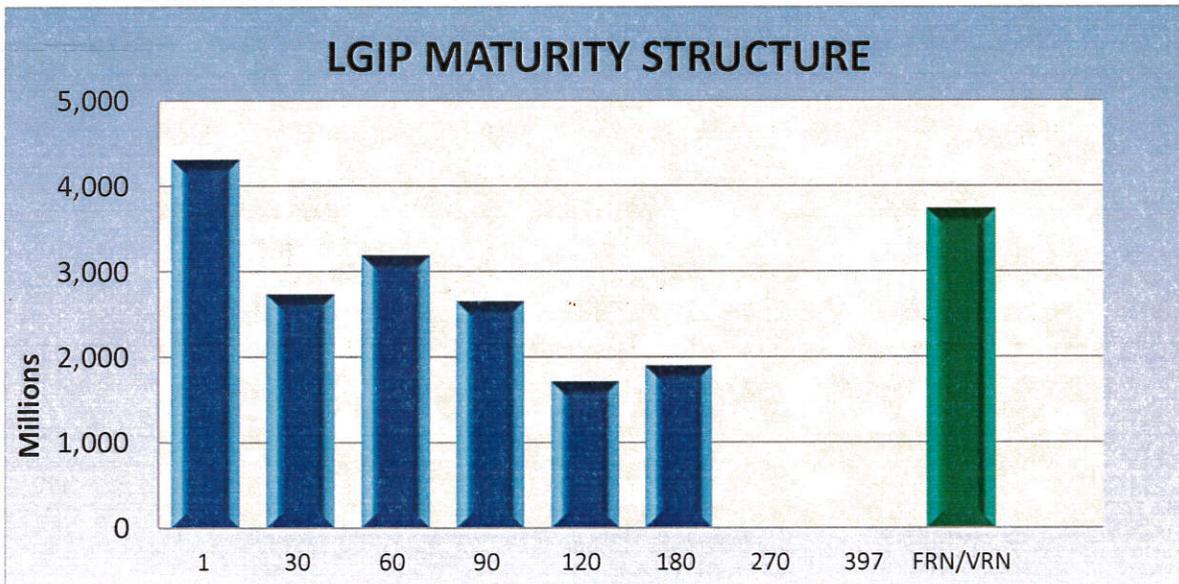
**WASHINGTON STATE
LOCAL GOVERNMENT INVESTMENT POOL
September 30, 2020**

<u>DAYS TO MATURITY</u>	<u>\$ MATURING (PAR VALUE)*</u>	<u>% MATURING</u>	<u>CUMULATIVE % MATURING</u>
1	4,295.03	21.2%	21.2%
2-30	2,735.06	13.5%	34.8%
31-60	3,184.25	15.7%	50.5%
61-90	2,654.48	13.1%	63.6%
91-120	1,716.97	8.5%	72.1%
121-180	1,905.31	9.4%	81.5%
181-270	0.00	0.0%	81.5%
271-397	0.00	0.0%	81.5%
FRN/VRN	3,733.30	18.5%	100.0%

PORTFOLIO TOTAL:

20,224.40

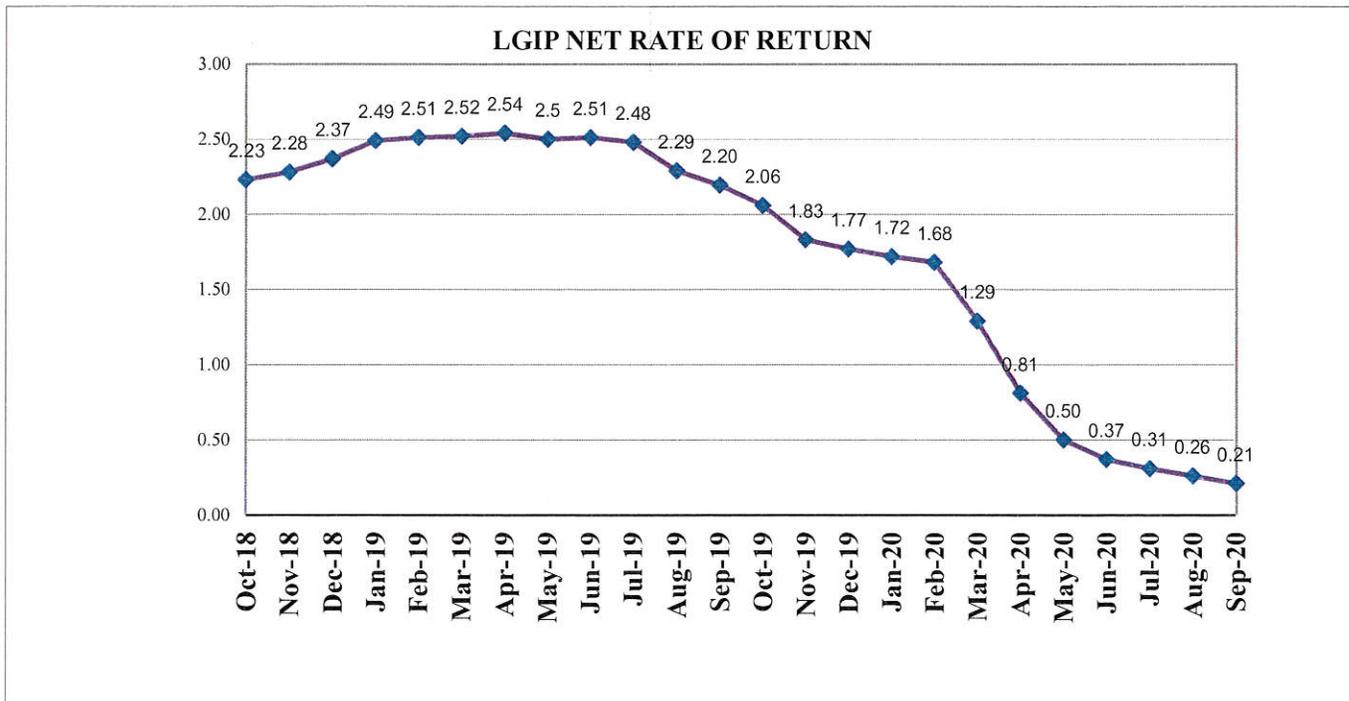
* Amounts in millions of dollars



**WASHINGTON STATE
LOCAL GOVERNMENT INVESTMENT POOL
September 30, 2020**

Investment Type	Average Balance Sep-20	Sep-20 Percentage	Average Balance CY 2020	2020 Percentage
Agency Discount Notes	476,157,559.43	2.28%	1,199,982,499.58	6.03%
Agency Floating Rate Notes	2,591,171,922.94	12.42%	2,188,871,953.06	11.01%
Agency Variable Rate Notes	299,879,060.15	1.44%	452,308,313.86	2.27%
Certificates of Deposit	188,000,000.00	0.90%	207,245,437.95	1.04%
IB Bank Deposit	2,883,285,909.47	13.82%	2,737,156,915.59	13.76%
Repurchase Agreements	1,731,833,333.33	8.30%	1,210,656,934.26	6.09%
SOFR Floating Rate Notes	0.00	0.00%	0.00	0.00%
Supras - Bullets	0.00	0.00%	54,609,547.30	0.27%
Supras - Discount Notes	373,064,062.04	1.79%	640,874,201.19	3.22%
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	160,000,000.00	0.77%	392,335,766.42	1.97%
U.S. Treasury Securities	11,415,588,436.58	54.70%	10,375,764,169.71	52.17%
US Treasury Floating Rate Notes	750,414,144.61	3.60%	427,979,599.73	2.15%
Total Avg Daily Balance	20,869,394,428.54	100.00%	19,887,785,338.66	100.00%

Avg Days to Maturity 42 days.



* Rates are calculated on a 365-day basis



DUANE A. DAVIDSON
State Treasurer

Washington Office of the State Treasurer
Local Government Investment Pool

October 1, 2020

TO: LGIP Participants

FROM: Jim Rosenkoetter
Deputy Treasurer Investment Division

SUBJECT: Increased Cyber Attacks

Cybercrimes have increased dramatically over the past few months. Since the onset of Covid-19, more and more businesses are working from home, which can make us all more vulnerable to cyber-attacks.

If you suspect your office has been the victim of cybercrime or if you identify a breach in your cybersecurity, please alert our office via the LGIP line as soon as possible. Once alerted, we will watch your account for any unusual activity.

Please don't hesitate to reach out with any questions or concerns.

Thank you and stay safe!

LGIP Contact Information:

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Staci.Ashe@tre.wa.gov