



DUANE A. DAVIDSON
State Treasurer

State of Washington
Office of the Treasurer
Local Government Investment Pool

June 1, 2019

TO: LGIP Participants

FROM: Staci Ashe - LGIP Administrator

SUBJECT: Treasury Management System (TM\$) 2.0 - Coming Soon!!!!

Coming soon, we will be releasing an upgrade to the Treasury Management System interface. The screens and navigations menus will look very different. We hope this upgrade improves your experience and that the site is much easier to use.

Please note that those of you who use TM\$ for **ONLY** the Local Government Investment Pool will see the new upgrade. Those who have access to the Revenue Distribution portion as well will have to wait until we can get that section updated at a later date.

A huge thank you to those of you who helped with testing during the process!

Another announcement will be sent out when we have the release date scheduled.

Thank you and have a wonderful day!

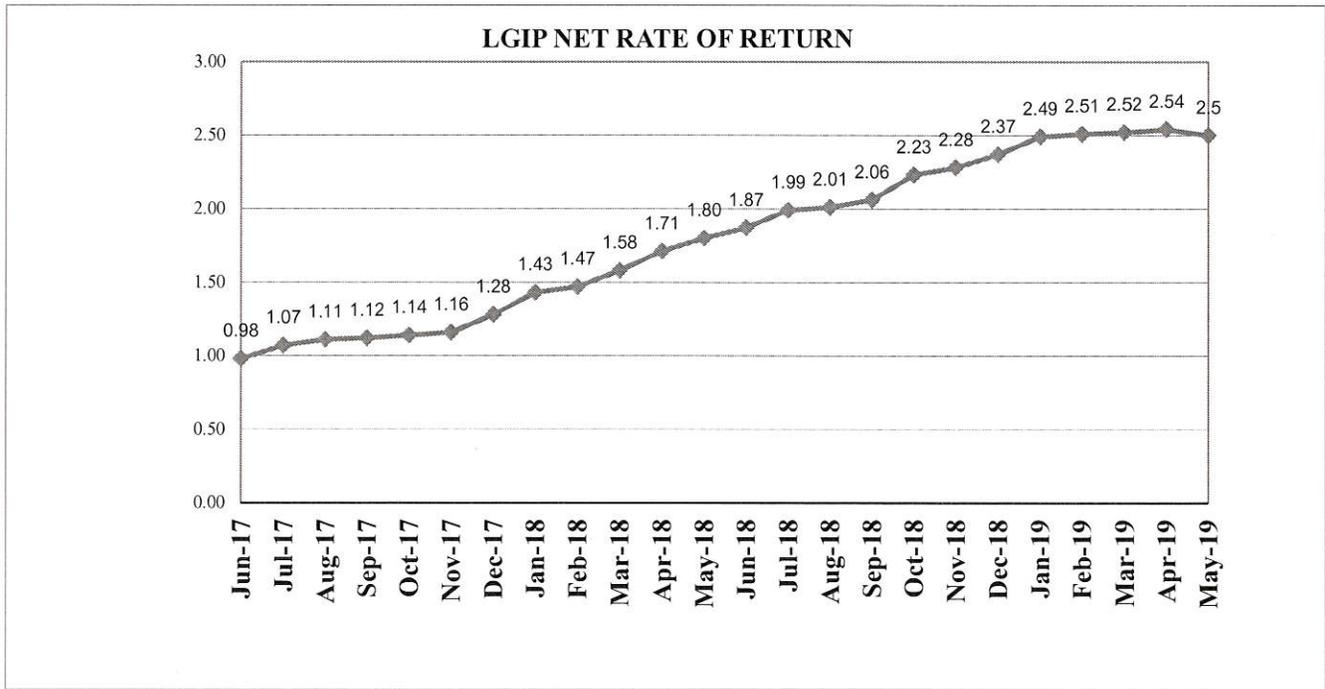
Staci Ashe – LGIP Administrator | Phone: 1-800-331-3284 | Staci.Ashe@tre.wa.gov

**WASHINGTON STATE
LOCAL GOVERNMENT INVESTMENT POOL
May 31, 2019**

Investment Type	Average Balance <u>May-19</u>	May-19 <u>Percentage</u>	Average Balance <u>CY 2019</u>	CY 2018 <u>Percentage</u>
Agency Discount Notes	4,899,856,187.14	28.25%	2,968,278,949.68	19.90%
Agency Floating Rate Notes	1,414,927,056.24	8.16%	1,370,544,325.87	9.19%
Agency Variable Rate Notes	601,946,484.35	3.47%	616,511,832.52	4.13%
Certificates of Deposit	209,250,000.00	1.21%	197,527,152.32	1.32%
IB Bank Deposit	2,563,061,721.33	14.77%	2,539,509,518.20	17.03%
Repurchase Agreements	1,013,225,806.45	5.84%	1,380,364,238.39	9.26%
SOFR Floating Rate Notes	115,000,000.00	0.66%	107,450,331.13	0.72%
Supras - Bullets	237,736,090.00	1.37%	270,201,336.40	1.81%
Supras - Discount Notes	296,799,014.19	1.71%	645,359,518.77	4.33%
Supras- Floating Rate Notes	14,516,129.03	0.08%	101,655,629.14	0.68%
Supras - Variables	119,337,876.75	0.69%	143,682,071.39	0.96%
Term Repurchase Agreements	1,229,032,258.06	7.08%	813,907,284.77	5.46%
U.S. Treasury Securities	4,440,852,635.41	25.60%	3,667,060,519.90	24.59%
US Treasury Floating Rate Notes	191,835,437.00	1.11%	91,996,039.32	0.62%

Total Avg Daily Balance 17,347,376,695.95 100.00% 14,914,048,747.80 100.00%

Avg Days to Maturity 48 days



* Rates are calculated on a 365-day basis

**WASHINGTON STATE
LOCAL GOVERNMENT INVESTMENT POOL
May 31, 2019**

<u>DAYS TO MATURITY</u>	<u>\$ MATURING (PAR VALUE)*</u>	<u>% MATURING</u>	<u>CUMULATIVE % MATURING</u>
1	4,130.89	23.2%	23.2%
2-30	1,927.00	10.8%	33.9%
31-60	2,786.25	15.6%	49.5%
61-90	4,253.00	23.8%	73.3%
91-120	505.00	2.8%	76.1%
121-180	1,622.00	9.1%	85.1%
181-270	250.00	1.4%	86.5%
271-397	45.00	0.3%	86.8%
Floating Rate Notes	1,530.00	8.5%	95.3%
Variable Rate Notes	852.00	4.8%	100.0%
PORTFOLIO TOTAL:	17,901.14		

* Amounts in millions of dollars

