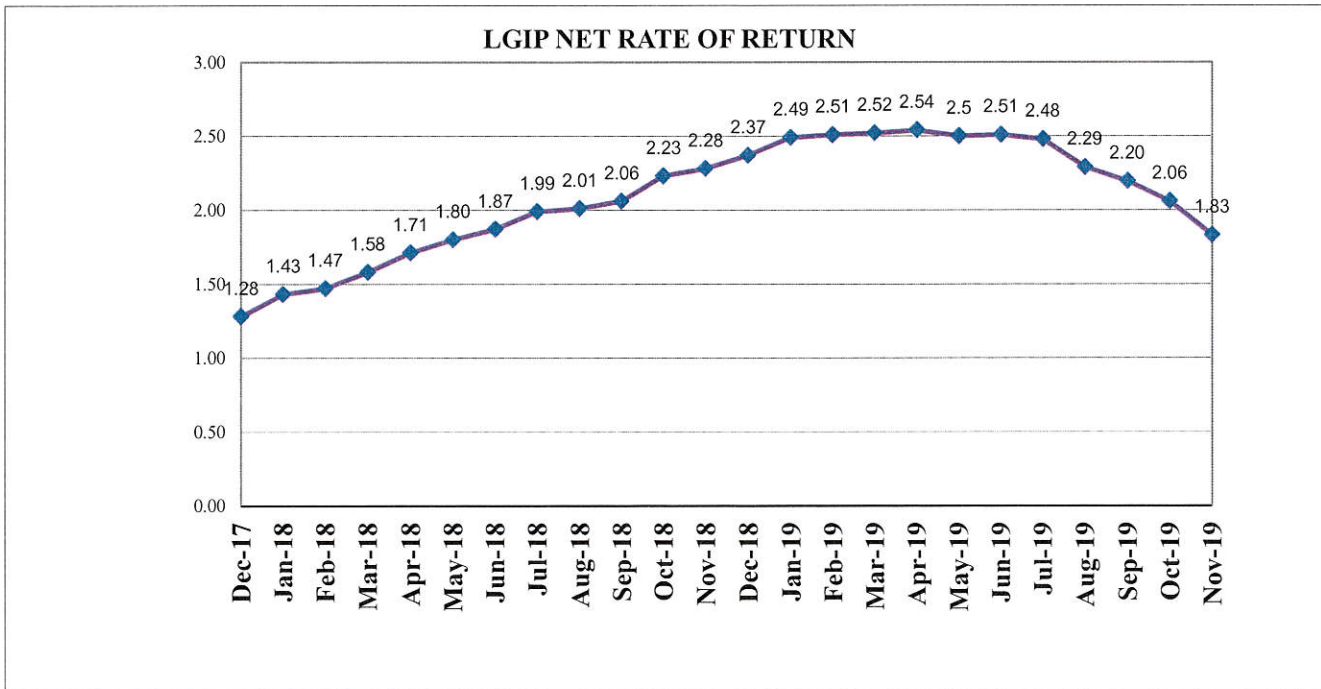


**WASHINGTON STATE  
LOCAL GOVERNMENT INVESTMENT POOL  
November 30, 2019**

Investment Type	Average Balance <u>Nov-19</u>	Nov-19 <u>Percentage</u>	Average Balance <u>CY 2019</u>	2019 <u>Percentage</u>
Agency Discount Notes	2,030,712,569.48	11.00%	3,108,277,682.43	19.72%
Agency Floating Rate Notes	1,197,142,533.84	6.48%	1,301,875,962.51	8.26%
Agency Variable Rate Notes	501,971,712.23	2.72%	574,407,781.24	3.64%
Certificates of Deposit	189,250,000.00	1.02%	191,929,191.62	1.22%
IB Bank Deposit	2,959,023,497.81	16.03%	2,692,468,580.89	17.08%
Repurchase Agreements	1,787,931,034.48	9.68%	1,448,424,586.81	9.19%
SOFR Floating Rate Notes	213,448,275.86	1.16%	125,841,317.37	0.80%
Supras - Bullets	118,711,908.80	0.64%	195,974,330.84	1.24%
Supras - Discount Notes	785,547,123.66	4.25%	671,720,369.19	4.26%
Supras- Floating Rate Notes	0.00	0.00%	45,958,083.83	0.29%
Supras - Variables	0.00	0.00%	84,417,243.99	0.54%
Term Repurchase Agreements	837,931,034.48	4.54%	922,904,191.61	5.85%
U.S. Treasury Securities	7,642,121,197.47	41.39%	4,248,024,382.26	26.95%
US Treasury Floating Rate Notes	199,928,995.68	1.08%	151,126,478.41	0.96%

Total Avg Daily Balance                      18,463,719,883.79                      100.00%                      15,763,350,183.00                      100.00%

Avg Days to Maturity                              58 days



\* Rates are calculated on a 365-day basis

**WASHINGTON STATE  
LOCAL GOVERNMENT INVESTMENT POOL  
November 30, 2019**

<u>DAYS TO MATURITY</u>	<u>\$ MATURING (PAR VALUE)*</u>	<u>% MATURING</u>	<u>CUMULATIVE % MATURING</u>
1	4,098.77	22.5%	22.5%
2-30	1,080.00	5.9%	28.4%
31-60	3,620.14	19.8%	48.3%
61-90	3,683.00	20.2%	68.4%
91-120	595.00	3.3%	71.7%
121-180	2,650.00	14.5%	86.2%
181-270	250.00	1.4%	87.5%
271-397	200.00	1.1%	88.6%
Floating Rate Notes	1,443.00	7.9%	96.5%
Variable Rate Notes	652.00	3.6%	100.0%
<b>PORTFOLIO TOTAL:</b>	<u><u>18,271.91</u></u>		

\* Amounts in millions of dollars

