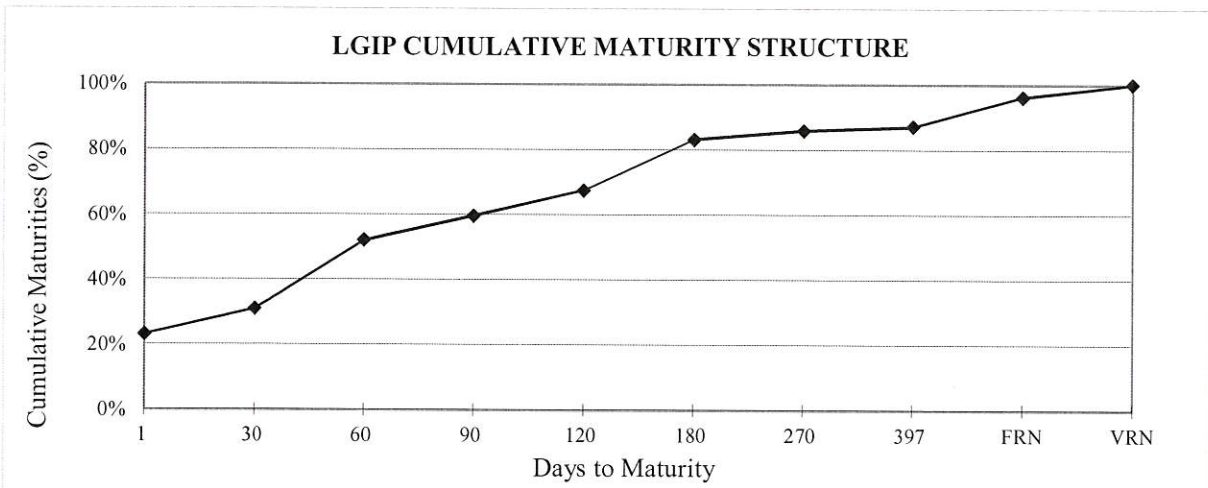
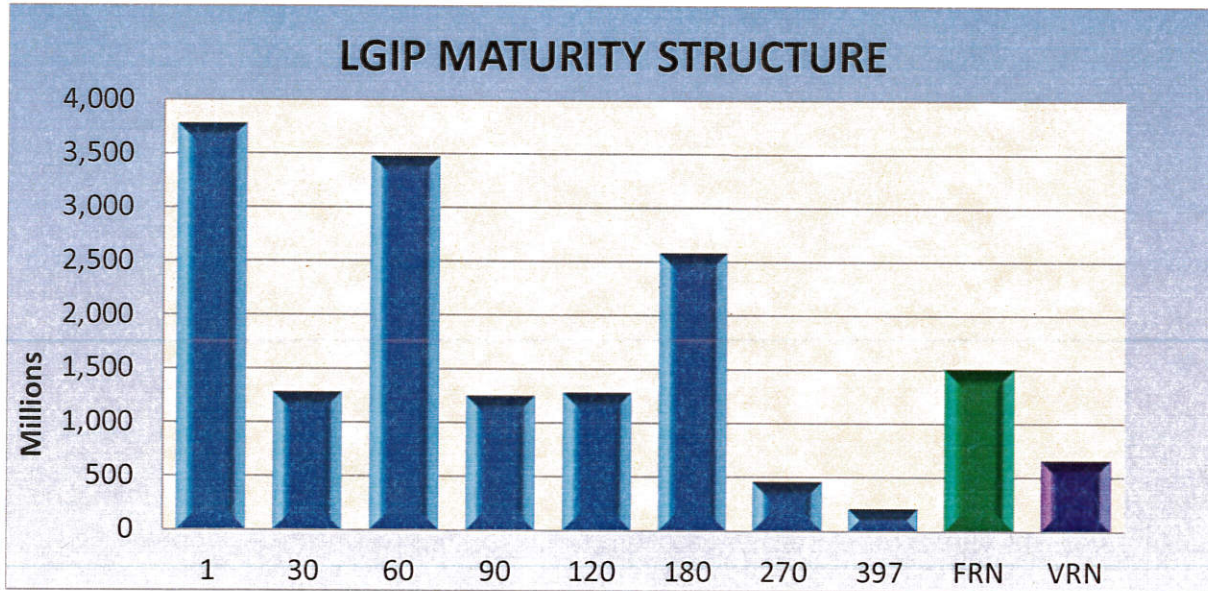


**WASHINGTON STATE
LOCAL GOVERNMENT INVESTMENT POOL
December 31, 2019**

| <u>DAYS TO MATURITY</u> | <u>\$ MATURING (PAR VALUE)*</u> | <u>% MATURING</u> | <u>CUMULATIVE % MATURING</u> |
|-------------------------|---------------------------------|-------------------|------------------------------|
| 1 | 3,772.27 | 23.1% | 23.1% |
| 2-30 | 1,276.14 | 7.8% | 30.9% |
| 31-60 | 3,468.00 | 21.1% | 52.0% |
| 61-90 | 1,242.00 | 7.6% | 59.6% |
| 91-120 | 1,275.00 | 7.8% | 67.4% |
| 121-180 | 2,575.00 | 15.7% | 83.1% |
| 181-270 | 450.00 | 2.7% | 85.8% |
| 271-397 | 200.00 | 1.2% | 87.0% |
| Floating Rate Notes | 1,493.00 | 9.1% | 96.1% |
| Variable Rate Notes | 652.00 | 4.0% | 100.0% |
| PORTFOLIO TOTAL: | <u><u>16,403.41</u></u> | | |

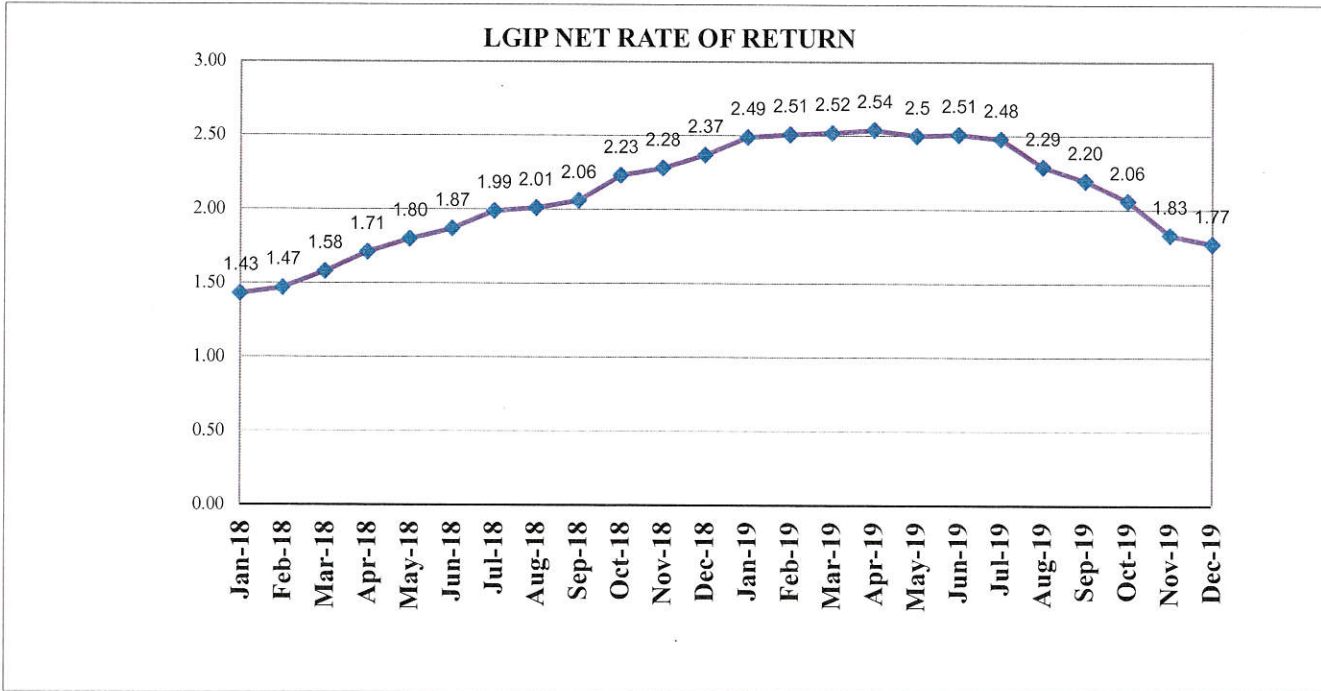
* Amounts in millions of dollars



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

| Investment Type | Average Balance Dec-19 | Dec-19 Percentage | Average Balance CY 2019 | 2019 Percentage |
|---------------------------------|---------------------------|----------------------|----------------------------|--------------------|
| Agency Discount Notes | 2,238,828,063.71 | 12.98% | 3,034,434,016.19 | 19.10% |
| Agency Floating Rate Notes | 1,227,765,223.36 | 7.12% | 1,295,581,625.76 | 8.15% |
| Agency Variable Rate Notes | 456,814,701.61 | 2.65% | 564,420,423.79 | 3.55% |
| Certificates of Deposit | 188,927,419.35 | 1.10% | 191,674,246.58 | 1.21% |
| IB Bank Deposit | 2,748,353,850.71 | 15.94% | 2,697,215,001.07 | 16.98% |
| Repurchase Agreements | 1,128,225,806.45 | 6.54% | 1,421,229,621.87 | 8.94% |
| SOFR Floating Rate Notes | 241,000,000.00 | 1.40% | 135,621,917.81 | 0.85% |
| Supras - Bullets | 190,385,636.62 | 1.10% | 195,499,674.62 | 1.23% |
| Supras - Discount Notes | 665,651,371.04 | 3.86% | 671,204,920.04 | 4.22% |
| Supras- Floating Rate Notes | 0.00 | 0.00% | 42,054,794.52 | 0.26% |
| Supras - Variables | 0.00 | 0.00% | 77,247,560.25 | 0.49% |
| Term Repurchase Agreements | 606,451,612.90 | 3.52% | 896,027,397.26 | 5.64% |
| U.S. Treasury Securities | 7,352,050,025.81 | 42.63% | 4,511,653,957.46 | 28.39% |
| US Treasury Floating Rate Notes | 199,933,835.55 | 1.16% | 155,271,760.79 | 0.98% |
| Total Avg Daily Balance | 17,244,387,547.11 | 100.00% | 15,889,136,918.01 | 100.00% |

Avg Days to Maturity 51 days



* Rates are calculated on a 365-day basis