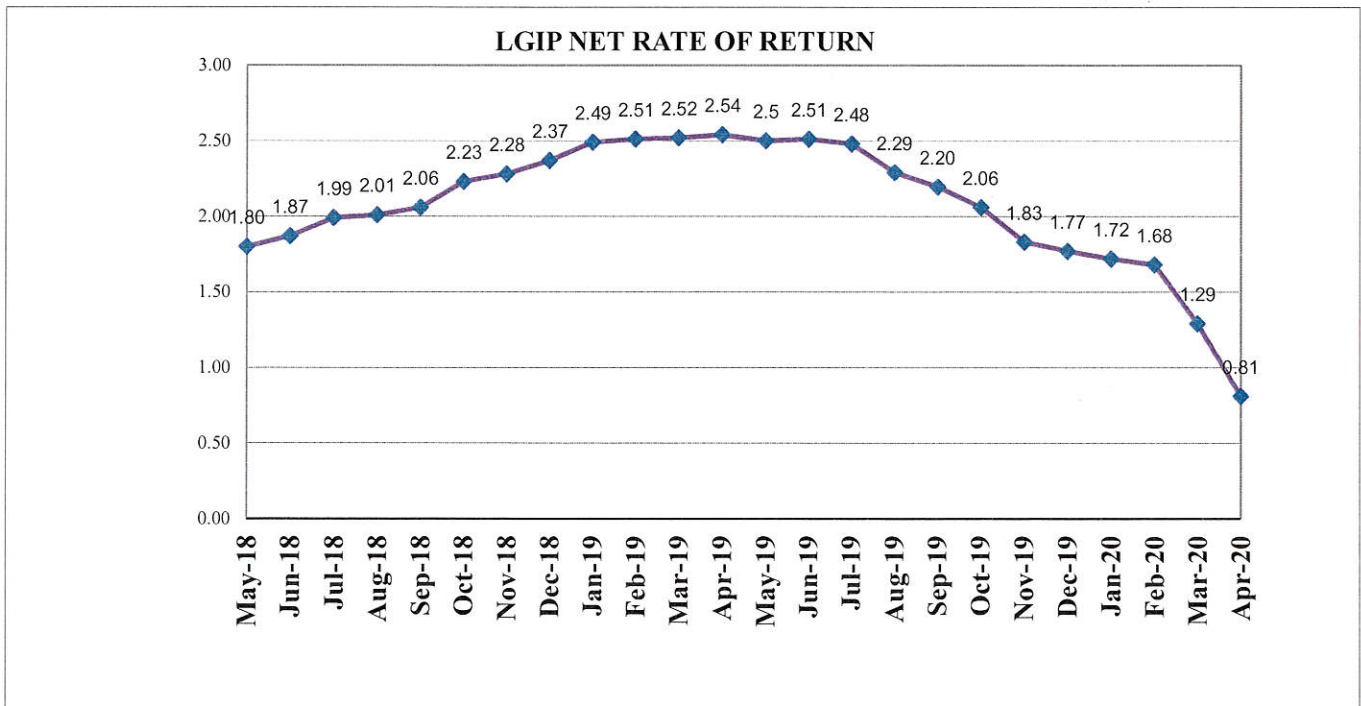


**WASHINGTON STATE  
LOCAL GOVERNMENT INVESTMENT POOL  
April 30, 2020**

Investment Type	Average Balance <u>Apr-20</u>	Apr-20 <u>Percentage</u>	Average Balance <u>CY 2020</u>	2020 <u>Percentage</u>
Agency Discount Notes	1,731,470,035.07	9.24%	1,778,523,972.75	10.38%
Agency Floating Rate Notes	1,274,041,223.29	6.80%	1,275,711,542.95	7.45%
Agency Variable Rate Notes	531,297,131.89	2.83%	582,676,138.85	3.40%
Certificates of Deposit	200,333,333.33	1.07%	219,431,818.19	1.28%
IB Bank Deposit	2,889,582,970.44	15.41%	2,704,244,397.65	15.78%
Repurchase Agreements	814,500,000.00	4.34%	1,167,892,561.97	6.82%
SOFR Floating Rate Notes	774,666,666.67	4.13%	434,851,239.67	2.54%
Supras - Bullets	74,973,250.70	0.40%	116,843,775.84	0.68%
Supras - Discount Notes	1,122,163,749.78	5.99%	672,825,918.73	3.93%
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	266,666,666.67	1.42%	605,371,900.83	3.53%
U.S. Treasury Securities	8,718,753,831.12	46.50%	7,254,605,649.66	42.34%
US Treasury Floating Rate Notes	349,952,210.31	1.87%	321,432,674.95	1.88%
<b>Total Avg Daily Balance</b>	<b>18,748,401,069.27</b>	<b>100.00%</b>	<b>17,134,411,592.04</b>	<b>100.00%</b>

Avg Days to Maturity                      55 days



\* Rates are calculated on a 365-day basis

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

<u>DAYS TO MATURITY</u>	<u>\$ MATURING (PAR VALUE)*</u>	<u>% MATURING</u>	<u>CUMULATIVE % MATURING</u>
1	3,920.67	17.7%	17.7%
2-30	4,579.00	20.6%	38.3%
31-60	2,545.64	11.5%	49.8%
61-90	2,229.00	10.0%	59.8%
91-120	2,052.59	9.2%	69.1%
121-180	2,810.00	12.6%	81.7%
181-270	990.01	4.5%	86.2%
271-397	45.00	0.2%	86.4%
Floating Rate Notes	2,301.30	10.4%	96.7%
Variable Rate Notes	750.00	3.4%	100.0%
<b>PORTFOLIO TOTAL:</b>	<b>22,223.21</b>		

\* Amounts in millions of dollars

