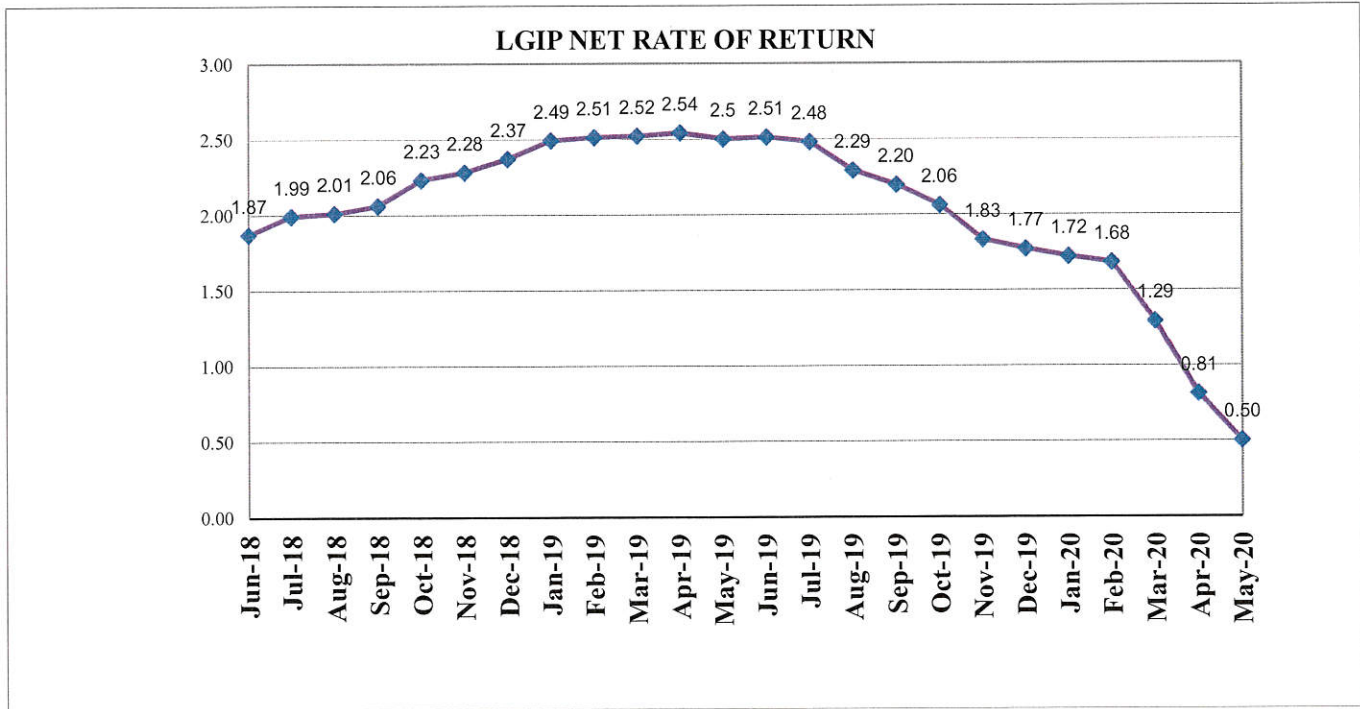


**WASHINGTON STATE
LOCAL GOVERNMENT INVESTMENT POOL
May 31, 2020**

Investment Type	Average Balance May-20	May-20 Percentage	Average Balance CY 2020	2020 Percentage
Agency Discount Notes	1,159,694,948.91	5.15%	1,648,214,465.60	9.04%
Agency Floating Rate Notes	1,497,969,492.06	6.65%	1,323,082,196.75	7.26%
Agency Variable Rate Notes	420,530,402.67	1.87%	548,676,892.05	3.01%
Certificates of Deposit	209,000,000.00	0.93%	217,304,276.32	1.19%
IB Bank Deposit	2,746,429,580.46	12.19%	2,712,150,288.16	14.87%
Repurchase Agreements	775,000,000.00	3.44%	1,082,828,947.35	5.94%
SOFR Floating Rate Notes	898,000,000.00	3.99%	529,309,210.53	2.90%
Supras - Bullets	28,445,485.63	0.13%	98,440,894.47	0.54%
Supras - Discount Notes	1,052,444,749.12	4.67%	746,579,939.07	4.09%
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	62,068,965.52	0.28%	493,750,000.00	2.71%
U.S. Treasury Securities	13,330,626,799.10	59.17%	8,507,844,239.01	46.66%
US Treasury Floating Rate Notes	349,956,787.56	1.55%	327,250,124.85	1.79%
Total Avg Daily Balance	22,530,167,211.03	100.00%	18,235,431,474.16	100.00%

Avg Days to Maturity 55 days



* Rates are calculated on a 365-day basis

**WASHINGTON STATE
LOCAL GOVERNMENT INVESTMENT POOL
May 31, 2020**

<u>DAYS TO MATURITY</u>	<u>\$ MATURING (PAR VALUE)*</u>	<u>% MATURING</u>	<u>CUMULATIVE % MATURING</u>
1	3,093.41	13.8%	13.8%
2-30	3,545.64	15.7%	29.5%
31-60	4,079.00	18.1%	47.5%
61-90	2,624.89	11.6%	59.2%
91-120	3,075.00	13.6%	72.8%
121-180	2,400.01	10.6%	83.4%
181-270	475.00	2.1%	85.5%
271-397	45.00	0.2%	85.7%
Floating Rate Notes	2,551.30	11.3%	97.0%
Variable Rate Notes	700.00	3.1%	100.0%
PORTFOLIO TOTAL:	<u><u>22,589.25</u></u>		

* Amounts in millions of dollars

