

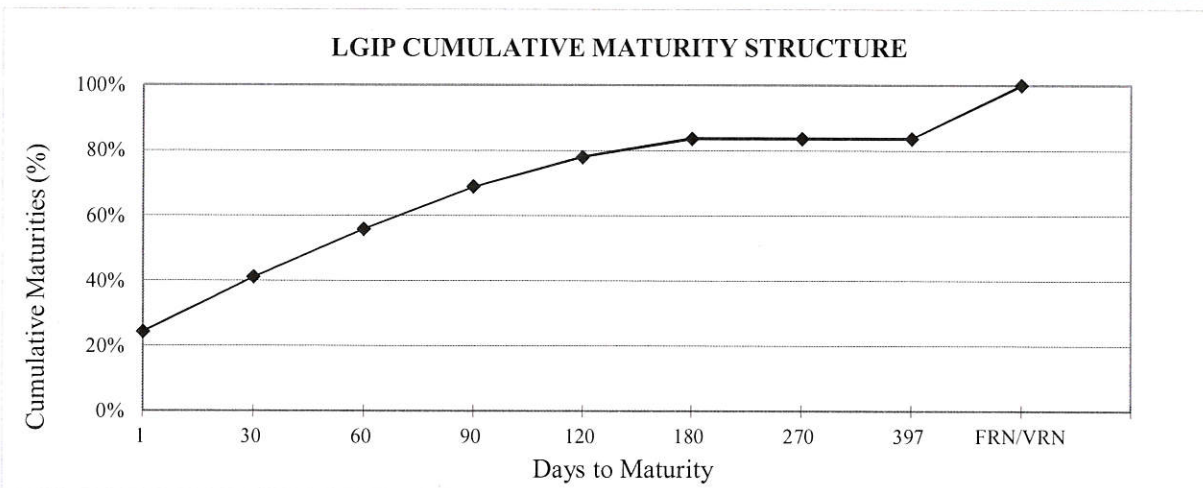
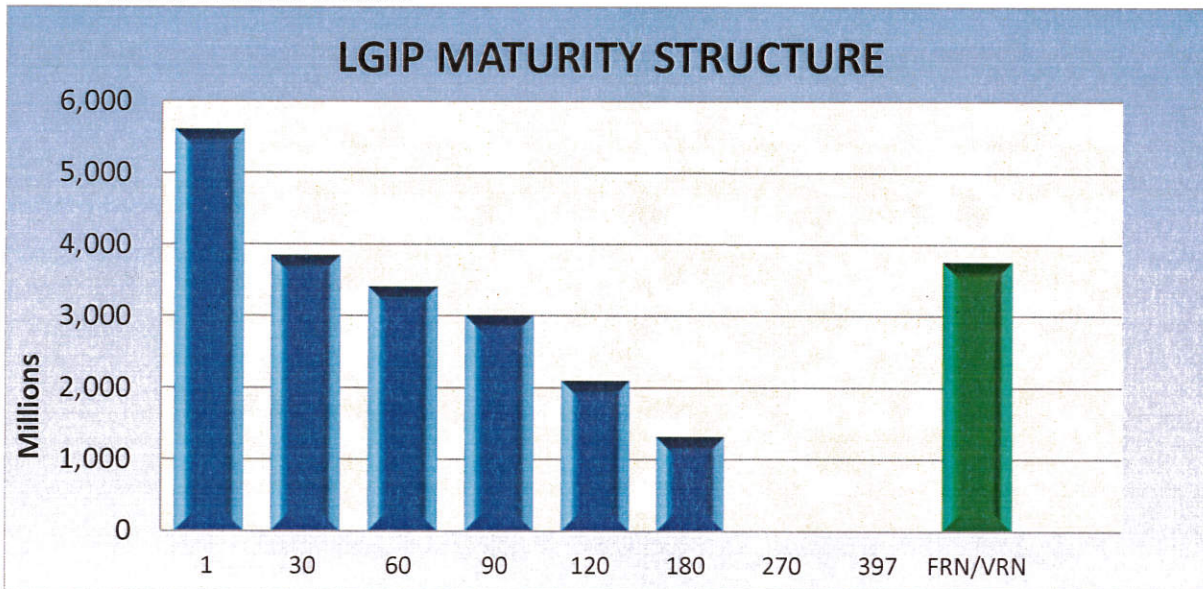
**WASHINGTON STATE  
LOCAL GOVERNMENT INVESTMENT POOL  
October 31, 2020**

<u>DAYS TO MATURITY</u>	<u>\$ MATURING (PAR VALUE)*</u>	<u>% MATURING</u>	<u>CUMULATIVE % MATURING</u>
1	5,588.92	24.4%	24.4%
2-30	3,834.25	16.7%	41.1%
31-60	3,396.32	14.8%	55.9%
61-90	2,992.42	13.0%	68.9%
91-120	2,082.55	9.1%	78.0%
121-180	1,305.61	5.7%	83.7%
181-270	0.00	0.0%	83.7%
271-397	0.00	0.0%	83.7%
FRN/VRN	3,749.30	16.3%	100.0%

**PORTFOLIO TOTAL:**

22,949.37

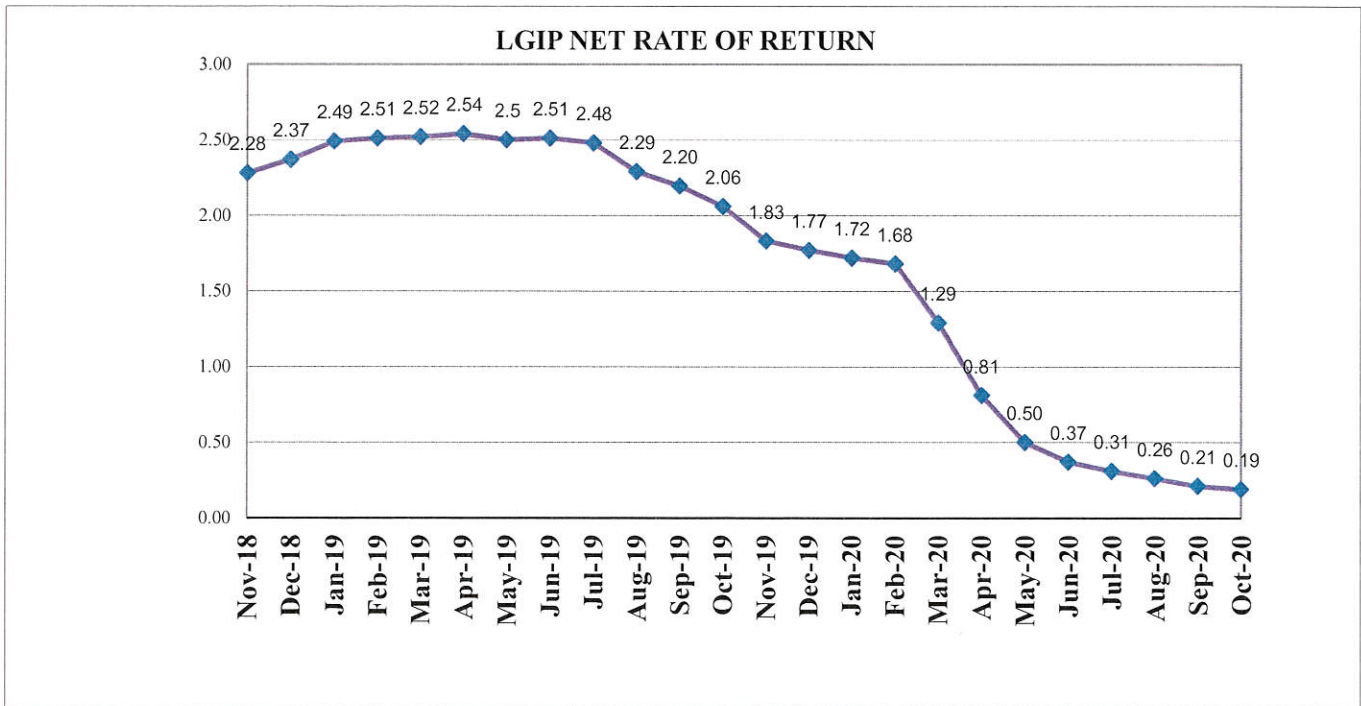
\* Amounts in millions of dollars



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

Investment Type	Average Balance Oct-20	Oct-20 Percentage	Average Balance CY 2020	2020 Percentage
Agency Discount Notes	301,343,420.59	1.45%	1,108,804,267.95	5.55%
Agency Floating Rate Notes	2,545,979,121.95	12.28%	2,225,014,674.15	11.14%
Agency Variable Rate Notes	299,886,570.34	1.45%	436,816,294.12	2.19%
Certificates of Deposit	188,000,000.00	0.91%	205,289,344.27	1.03%
IB Bank Deposit	2,875,463,292.37	13.87%	2,751,094,470.82	13.77%
Repurchase Agreements	1,497,000,000.00	7.22%	1,243,868,852.43	6.23%
SOFR Floating Rate Notes	0.00	0.00%	0.00	0.00%
Supras - Bullets	0.00	0.00%	49,059,068.72	0.25%
Supras - Discount Notes	149,855,625.00	0.72%	590,967,585.66	2.96%
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	401,666,666.67	1.94%	393,934,426.23	1.97%
U.S. Treasury Securities	11,693,796,415.81	56.41%	10,512,110,810.83	52.61%
US Treasury Floating Rate Notes	777,062,235.21	3.75%	463,700,496.85	2.32%
<b>Total Avg Daily Balance</b>	<b>20,730,053,347.93</b>	<b>100.00%</b>	<b>19,980,660,292.04</b>	<b>100.00%</b>

Avg Days to Maturity                      39 days



\* Rates are calculated on a 365-day basis



DUANE A. DAVIDSON  
State Treasurer

Washington Office of the State Treasurer  
Local Government Investment Pool

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November 1, 2020

**TO:** LGIP Participants

**FROM:** Staci Ashe  
LGIP Administrator

**SUBJECT: LGIP Comprehensive Annual Financial Report 2020 & Upcoming Holiday Closures**

The 2020 LGIP Comprehensive Annual Financial Report (CAFR) is now available on our website.

Here is the link: <https://www.tre.wa.gov/partners/for-local-governments/local-government-investment-pool-lgip/lgip-comprehensive-annual-financial-report>

You can find it on our website by selecting Local Governments, Local Government Investment Pool (LGIP) and then click on Comprehensive Annual Financial Reports under the column titled "Additional Information for the LGIP".

Please also be aware of the following closure dates for the LGIP for upcoming holidays:

- Veteran's Day Wednesday, November 11, 2020
- Thanksgiving Thursday, November 26, 2020
- Day After Thanksgiving Friday, November 27, 2020
- Christmas Day Friday, December 25, 2020
- New Year's Day Friday, January 1, 2021

\*\*A full list of holidays for the year is listed on our website.

LGIP Contact Information:

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[Staci.Ashe@tre.wa.gov](mailto:Staci.Ashe@tre.wa.gov)