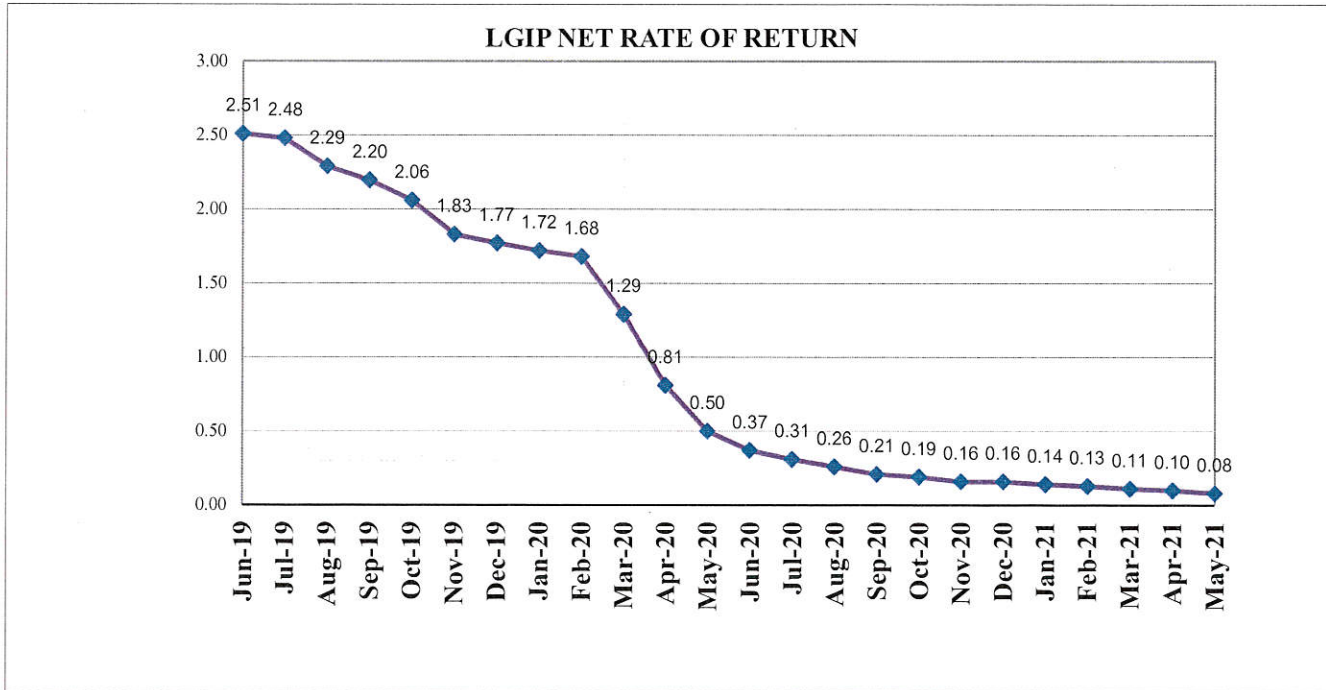


**WASHINGTON STATE
LOCAL GOVERNMENT INVESTMENT POOL
May 31, 2021**

Investment Type	Average Balance May-21	May-21 Percentage	Average Balance CY 2021	2021 Percentage
Agency Bullets	164,999,826.20	0.68%	38,244,992.63	0.18%
Agency Discount Notes	1,443,493,084.06	5.98%	618,181,482.78	2.89%
Agency Floating Rate Notes	2,476,809,788.32	10.26%	2,511,964,861.47	11.75%
Agency Variable Rate Notes	199,941,731.34	0.83%	219,462,714.63	1.03%
Certificates of Deposit	112,000,000.00	0.46%	151,337,748.35	0.71%
IB Bank Deposit	2,186,873,546.24	9.06%	2,355,457,070.41	11.02%
Repurchase Agreements	362,903,225.81	1.50%	519,205,298.00	2.43%
SOFR Floating Rate Notes	0.00	0.00%	0.00	0.00%
Supras - Bullets	298,174,855.08	1.24%	140,044,715.72	0.66%
Supras - Discount Notes	141,928,379.93	0.59%	148,307,140.91	0.69%
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	522,580,645.16	2.16%	519,867,549.67	2.43%
U.S. Treasury Securities	15,281,516,362.52	63.30%	13,115,045,234.82	61.37%
US Treasury Floating Rate Notes	950,389,602.85	3.94%	1,034,231,968.89	4.84%
Total Avg Daily Balance	24,141,611,047.50	100.00%	21,371,350,778.29	100.00%

Avg Days to Maturity 48 days



* Rates are calculated on a 365-day basis

**WASHINGTON STATE
LOCAL GOVERNMENT INVESTMENT POOL
May 31, 2021**

<u>DAYS TO MATURITY</u>	<u>\$ MATURING (PAR VALUE)*</u>	<u>% MATURING</u>	<u>CUMULATIVE % MATURING</u>
1	2,261.07	9.2%	9.2%
2-30	4,139.10	16.9%	26.1%
31-60	5,355.42	21.8%	47.9%
61-90	4,965.00	20.2%	68.2%
91-120	3,045.00	12.4%	80.6%
121-180	1,000.66	4.1%	84.7%
181-270	100.00	0.4%	85.1%
271-397	0.00	0.0%	85.1%
FRN/VRN	3,654.30	14.9%	100.0%

PORTFOLIO TOTAL:

24,520.55

* Amounts in millions of dollars

