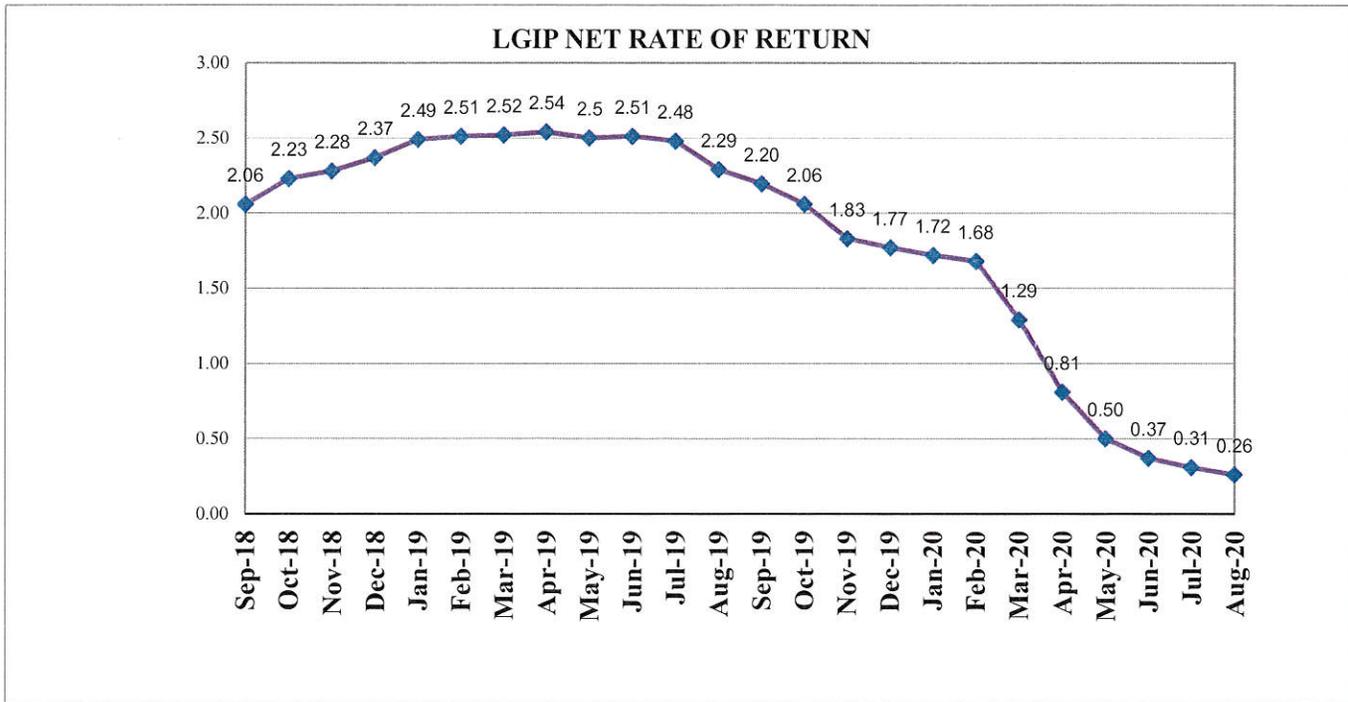


**WASHINGTON STATE
LOCAL GOVERNMENT INVESTMENT POOL
August 31, 2020**

Investment Type	Average Balance <u>Aug-20</u>	Aug-20 <u>Percentage</u>	Average Balance <u>CY 2020</u>	2020 <u>Percentage</u>
Agency Discount Notes	679,766,546.33	3.09%	1,288,977,369.28	6.52%
Agency Floating Rate Notes	2,630,260,671.80	11.97%	2,139,408,842.01	10.82%
Agency Variable Rate Notes	328,902,802.87	1.50%	471,049,615.55	2.38%
Certificates of Deposit	188,000,000.00	0.86%	209,611,680.32	1.06%
IB Bank Deposit	2,814,667,786.38	12.81%	2,719,190,236.01	13.76%
Repurchase Agreements	1,724,193,548.38	7.85%	1,146,577,868.82	5.80%
SOFR Floating Rate Notes	0.00	0.00%	0.00	0.00%
Supras - Bullets	0.00	0.00%	61,323,835.90	0.31%
Supras - Discount Notes	524,458,152.85	2.39%	673,801,677.31	3.41%
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	537,096,774.19	2.44%	420,901,639.34	2.13%
U.S. Treasury Securities	11,835,143,903.00	53.87%	10,247,916,923.78	51.84%
US Treasury Floating Rate Notes	708,450,526.02	3.22%	388,336,008.15	1.96%
Total Avg Daily Balance	21,970,940,711.81	100.00%	19,767,095,696.48	100.00%

Avg Days to Maturity 44 days



* Rates are calculated on a 365-day basis

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

<u>DAYS TO MATURITY</u>	<u>\$ MATURING (PAR VALUE)*</u>	<u>% MATURING</u>	<u>CUMULATIVE % MATURING</u>
1	4,469.49	20.9%	20.9%
2-30	3,425.00	16.0%	36.9%
31-60	2,835.06	13.3%	50.2%
61-90	2,509.35	11.7%	61.9%
91-120	1,834.48	8.6%	70.5%
121-180	2,558.88	12.0%	82.5%
181-270	195.00	0.9%	83.4%
271-397	0.00	0.0%	83.4%
Floating Rate Notes	2,493.30	11.7%	95.1%
Variable Rate Notes	1,050.00	4.9%	99.9%
PORTFOLIO TOTAL:	<u><u>21,370.56</u></u>		

* Amounts in millions of dollars

