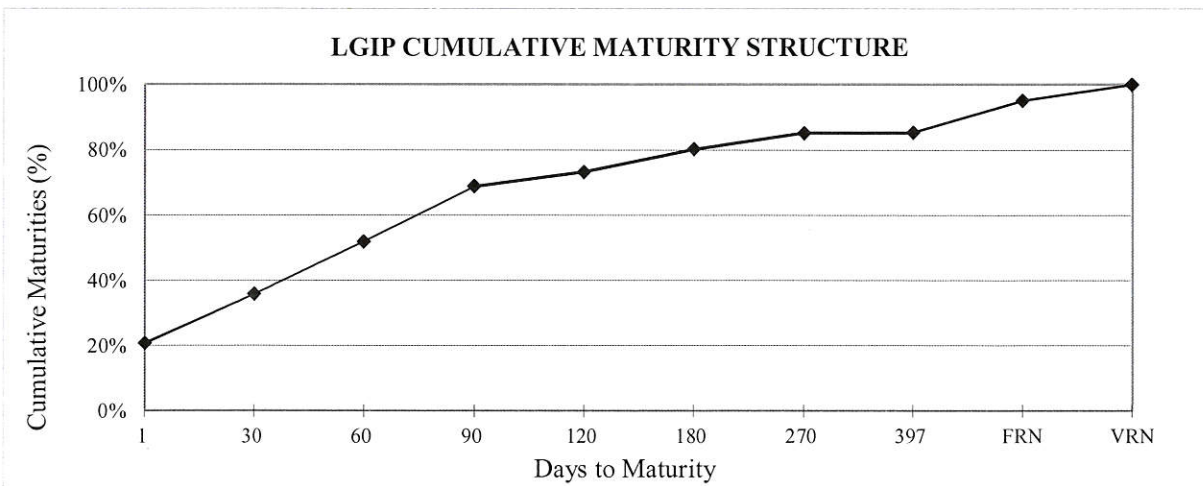
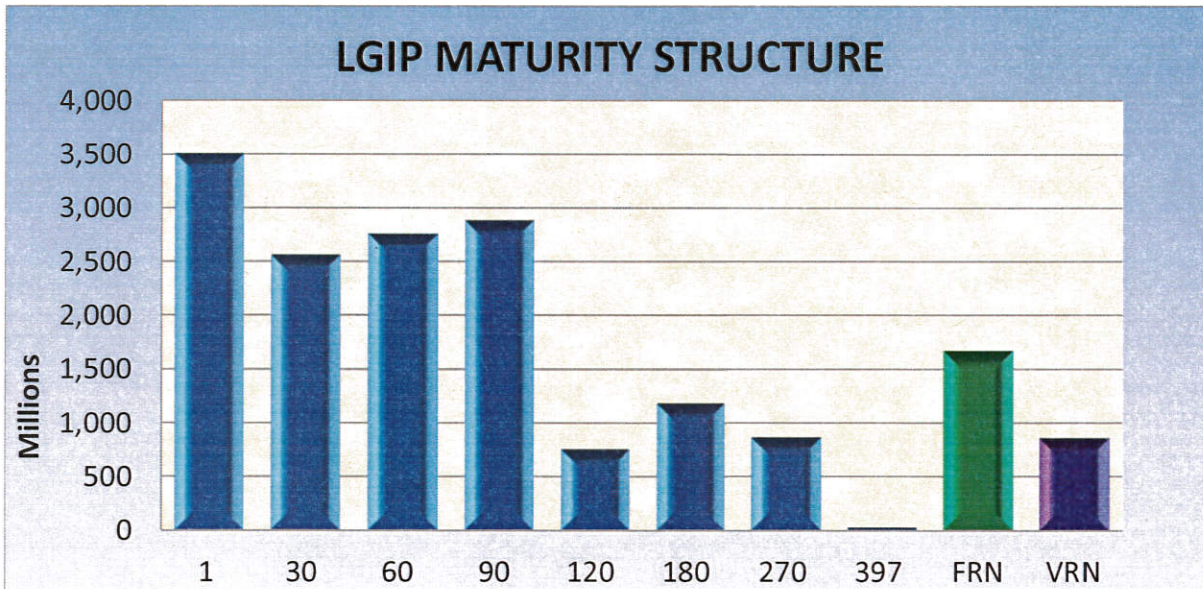


**WASHINGTON STATE
LOCAL GOVERNMENT INVESTMENT POOL
February 29, 2020**

<u>DAYS TO MATURITY</u>	<u>\$ MATURING (PAR VALUE)*</u>	<u>% MATURING</u>	<u>CUMULATIVE % MATURING</u>
1	3,503.07	20.7%	20.7%
2-30	2,562.00	15.1%	35.7%
31-60	2,757.00	16.2%	51.9%
61-90	2,879.00	16.9%	68.9%
91-120	750.00	4.4%	73.3%
121-180	1,179.00	6.9%	80.2%
181-270	852.59	5.0%	85.2%
271-397	25.00	0.1%	85.3%
Floating Rate Notes	1,661.00	9.8%	95.1%
Variable Rate Notes	850.00	5.0%	100.0%
PORTFOLIO TOTAL:	17,018.66		

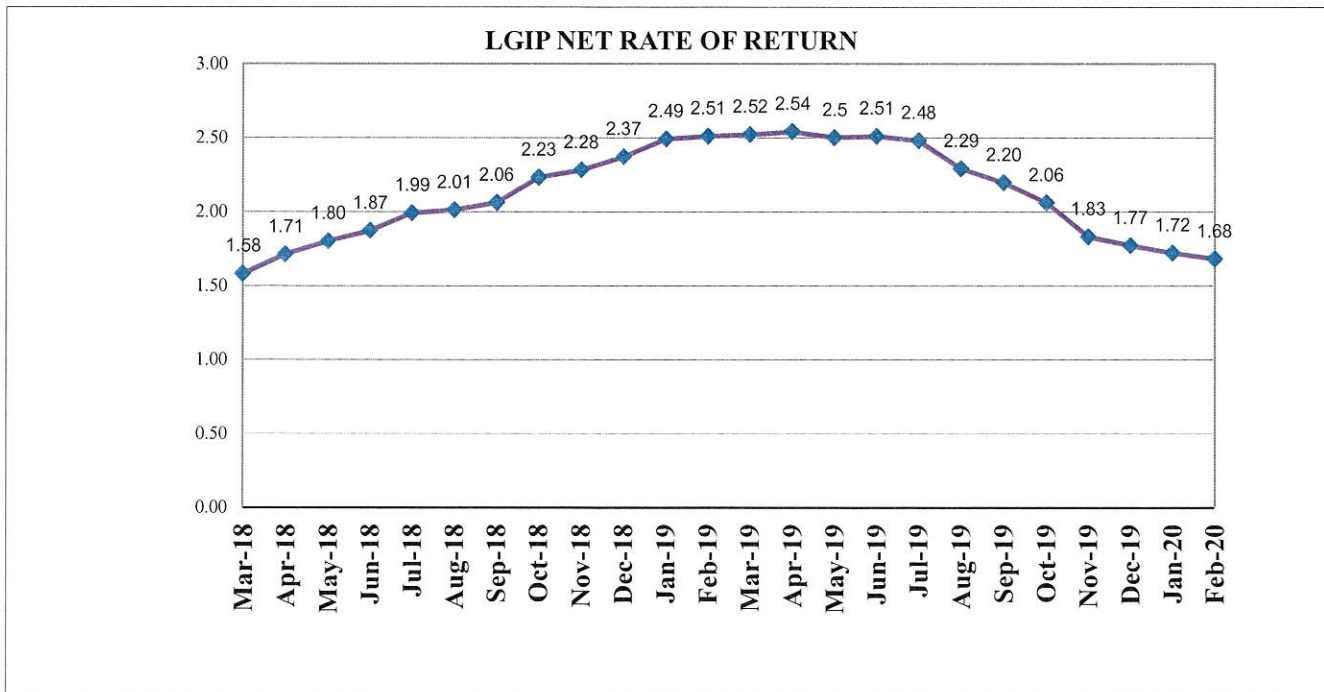
* Amounts in millions of dollars



**WASHINGTON STATE
LOCAL GOVERNMENT INVESTMENT POOL
February 29, 2020**

Investment Type	Average Balance Feb-20	Feb-20 Percentage	Average Balance CY 2020	2020 Percentage
Agency Discount Notes	1,496,835,578.53	9.17%	1,828,100,220.67	11.16%
Agency Floating Rate Notes	1,373,400,919.26	8.42%	1,265,145,347.96	7.72%
Agency Variable Rate Notes	610,736,542.12	3.74%	624,308,369.60	3.81%
Certificates of Deposit	229,000,000.00	1.40%	225,037,500.00	1.37%
IB Bank Deposit	2,601,796,157.35	15.95%	2,565,549,595.66	15.66%
Repurchase Agreements	1,703,392,857.14	10.44%	1,603,000,000.00	9.78%
SOFR Floating Rate Notes	288,928,571.43	1.77%	264,650,000.00	1.62%
Supras - Bullets	128,365,605.30	0.79%	159,422,853.93	0.97%
Supras - Discount Notes	248,100,719.64	1.52%	421,223,512.92	2.57%
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	814,285,714.29	4.99%	830,833,333.33	5.07%
U.S. Treasury Securities	6,472,009,920.21	39.66%	6,303,039,970.41	38.47%
US Treasury Floating Rate Notes	349,942,582.30	2.14%	292,440,342.01	1.79%
Total Avg Daily Balance	16,316,795,167.57	100.00%	16,382,751,046.49	100.00%

Avg Days to Maturity 45 days



* Rates are calculated on a 365-day basis