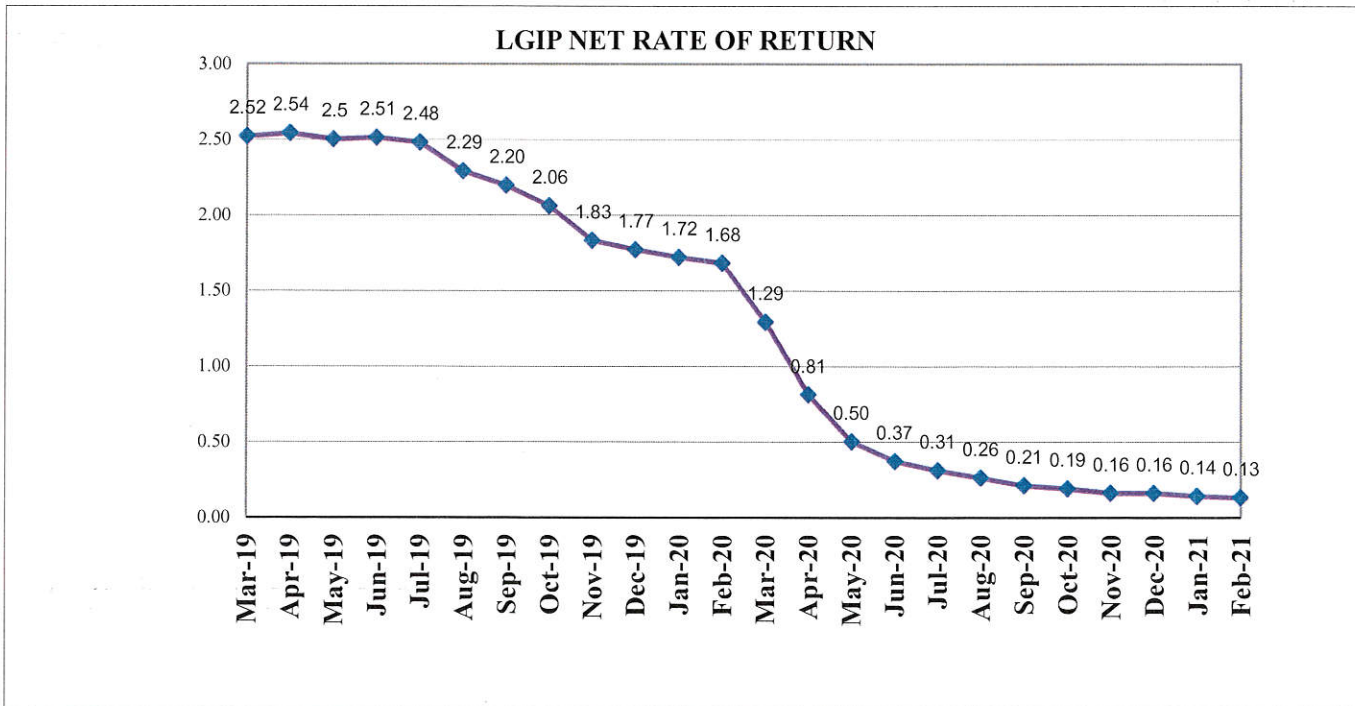


**WASHINGTON STATE
LOCAL GOVERNMENT INVESTMENT POOL
February 28, 2021**

Investment Type	Average Balance <u>Feb-21</u>	Feb-21 <u>Percentage</u>	Average Balance <u>CY 2021</u>	2021 <u>Percentage</u>
Agency Discount Notes	211,517,075.00	1.04%	125,411,751.94	0.61%
Agency Floating Rate Notes	2,584,594,308.43	12.75%	2,565,477,062.03	12.48%
Agency Variable Rate Notes	249,918,423.87	1.23%	249,914,464.68	1.22%
Certificates of Deposit	162,000,000.00	0.80%	165,220,338.99	0.80%
IB Bank Deposit	2,440,712,132.97	12.04%	2,429,093,608.85	11.82%
Repurchase Agreements	333,653,846.15	1.65%	626,694,915.25	3.05%
SOFR Floating Rate Notes	0.00	0.00%	0.00	0.00%
Supras - Bullets	0.00	0.00%	40,735,042.61	0.20%
Supras - Discount Notes	149,947,500.00	0.74%	149,939,855.93	0.73%
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	365,384,615.38	1.80%	427,118,644.07	2.08%
U.S. Treasury Securities	12,728,259,415.78	62.77%	12,712,808,459.87	61.85%
US Treasury Floating Rate Notes	1,050,505,272.12	5.18%	1,063,213,507.39	5.17%
Total Avg Daily Balance	20,276,492,589.69	100.00%	20,555,627,651.62	100.00%

Avg Days to Maturity 47 days



* Rates are calculated on a 365-day basis

**WASHINGTON STATE
LOCAL GOVERNMENT INVESTMENT POOL
February 28, 2021**

<u>DAYS TO MATURITY</u>	<u>\$ MATURING (PAR VALUE)*</u>	<u>% MATURING</u>	<u>CUMULATIVE % MATURING</u>
1	3,128.41	15.3%	15.3%
2-30	3,694.08	18.1%	33.4%
31-60	2,625.95	12.8%	46.2%
61-90	3,130.34	15.3%	61.5%
91-120	1,539.10	7.5%	69.0%
121-180	2,518.00	12.3%	81.3%
181-270	0.00	0.0%	81.3%
271-397	0.00	0.0%	81.3%
FRN/VRN	3,819.30	18.7%	100.0%

PORTFOLIO TOTAL: 20,455.18

* Amounts in millions of dollars

