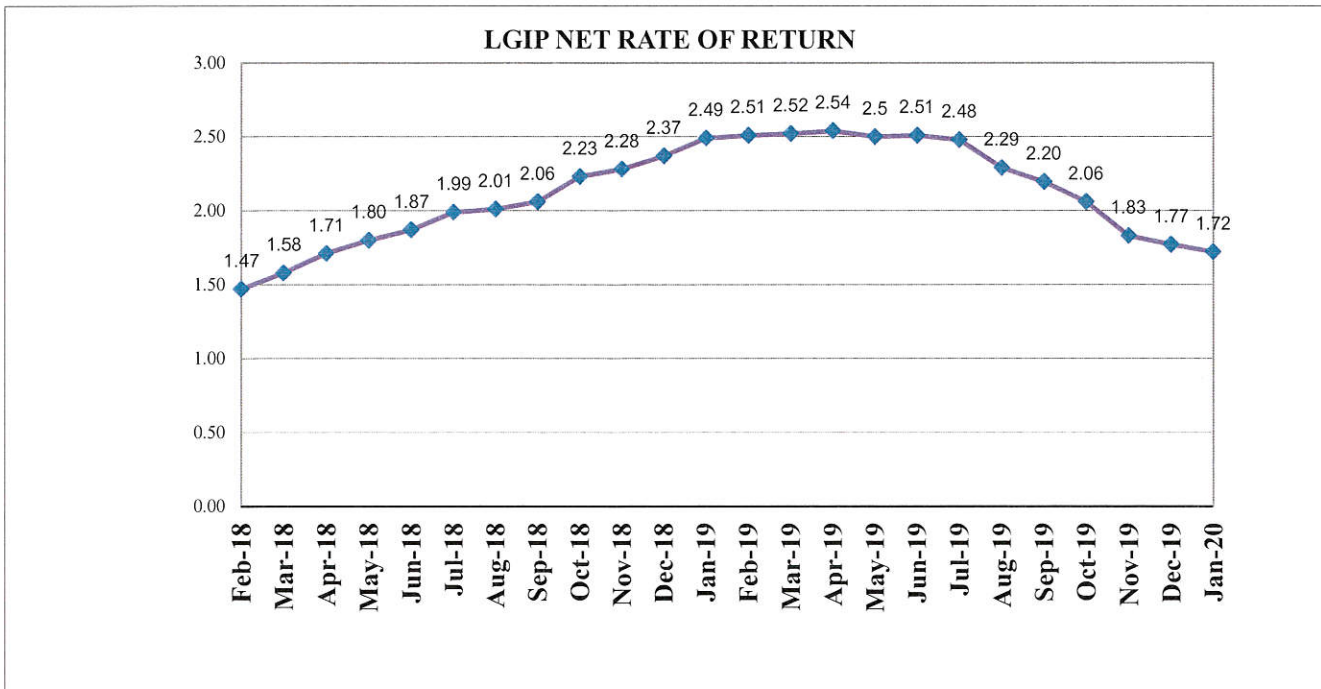


**WASHINGTON STATE
LOCAL GOVERNMENT INVESTMENT POOL
January 31, 2020**

Investment Type	Average Balance Jan-20	Jan-20 Percentage	Average Balance CY 2020	2020 Percentage
Agency Discount Notes	2,134,124,739.60	12.99%	2,134,124,739.60	12.99%
Agency Floating Rate Notes	1,164,856,627.36	7.09%	1,164,856,627.36	7.09%
Agency Variable Rate Notes	638,905,164.80	3.89%	638,905,164.80	3.89%
Certificates of Deposit	221,330,645.16	1.35%	221,330,645.16	1.35%
IB Bank Deposit	2,531,600,352.45	15.42%	2,531,600,352.45	15.42%
Repurchase Agreements	1,535,000,000.00	9.35%	1,535,000,000.00	9.35%
SOFR Floating Rate Notes	241,000,000.00	1.47%	241,000,000.00	1.47%
Supras - Bullets	190,199,433.42	1.16%	190,199,433.42	1.16%
Supras - Discount Notes	581,544,790.80	3.54%	581,544,790.80	3.54%
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	827,419,354.84	5.04%	827,419,354.84	5.04%
U.S. Treasury Securities	6,118,175,487.37	37.25%	6,118,175,487.37	37.25%
US Treasury Floating Rate Notes	238,647,776.03	1.45%	238,647,776.03	1.45%

Total Avg Daily Balance 16,422,804,371.83 100.00% 16,422,804,371.83 100.00%

Avg Days to Maturity 45 days



* Rates are calculated on a 365-day basis

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

<u>DAYS TO MATURITY</u>	<u>\$ MATURING (PAR VALUE)*</u>	<u>% MATURING</u>	<u>CUMULATIVE % MATURING</u>
1	4,872.49	29.3%	29.3%
2-30	2,468.00	14.8%	44.1%
31-60	1,792.00	10.7%	54.8%
61-90	2,027.00	12.2%	67.0%
91-120	975.00	5.8%	72.8%
121-180	1,579.00	9.5%	82.3%
181-270	250.00	1.5%	83.8%
271-397	175.00	1.0%	84.9%
Floating Rate Notes	1,693.00	10.1%	95.0%
Variable Rate Notes	850.00	5.1%	100.0%
PORTFOLIO TOTAL:	<u><u>16,681.49</u></u>		

* Amounts in millions of dollars

