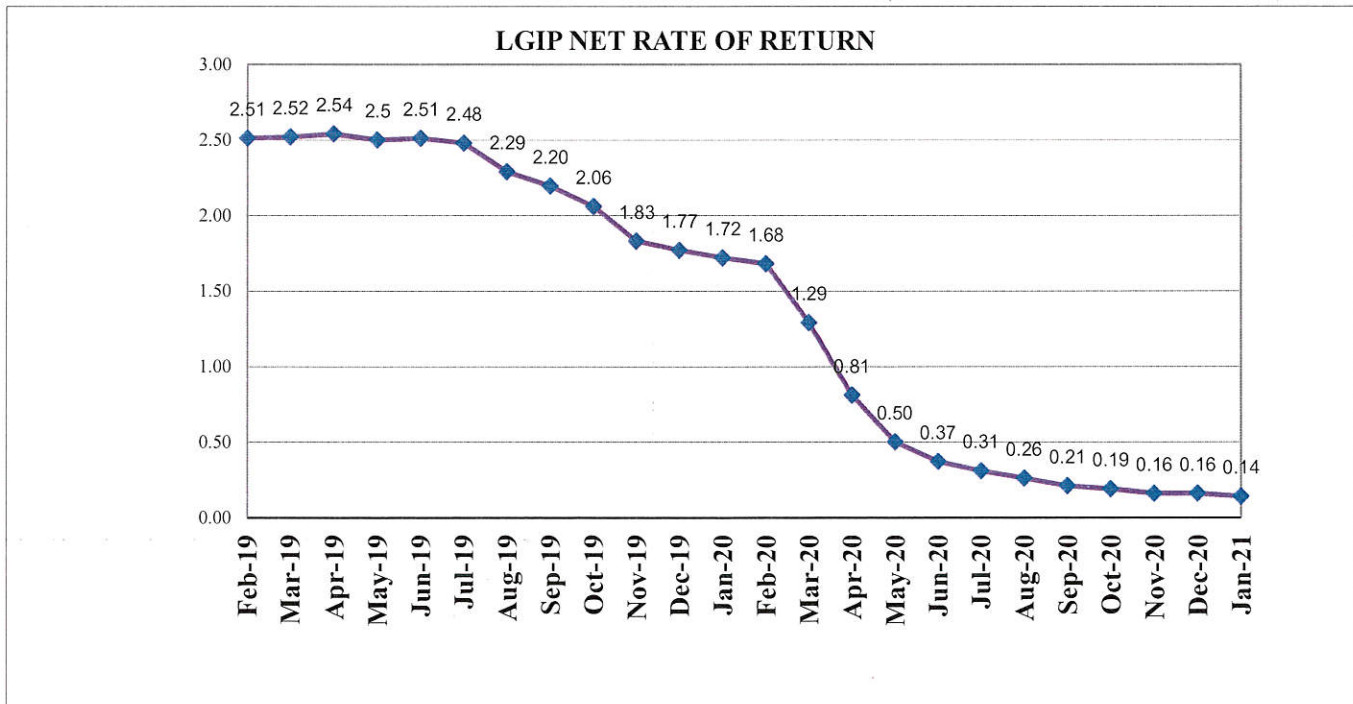


**WASHINGTON STATE
LOCAL GOVERNMENT INVESTMENT POOL
January 31, 2021**

Investment Type	Average Balance Jan-21	Jan-21 Percentage	Average Balance CY 2021	2021 Percentage
Agency Discount Notes	45,157,848.34	0.22%	45,157,848.34	0.22%
Agency Floating Rate Notes	2,549,202,208.37	12.26%	2,549,202,208.37	12.26%
Agency Variable Rate Notes	249,910,654.72	1.20%	249,910,654.72	1.20%
Certificates of Deposit	168,129,032.26	0.81%	168,129,032.26	0.81%
IB Bank Deposit	2,412,941,257.04	11.60%	2,412,941,257.04	11.60%
Repurchase Agreements	874,193,548.39	4.20%	874,193,548.39	4.20%
SOFR Floating Rate Notes	0.00	0.00%	0.00	0.00%
Supras - Bullets	77,527,984.33	0.37%	77,527,984.33	0.37%
Supras - Discount Notes	149,932,500.00	0.72%	149,932,500.00	0.72%
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	461,290,322.58	2.22%	461,290,322.58	2.22%
U.S. Treasury Securities	12,733,372,843.13	61.23%	12,733,372,843.13	61.23%
US Treasury Floating Rate Notes	1,074,693,074.32	5.17%	1,074,693,074.32	5.17%
Total Avg Daily Balance	20,796,351,273.47	100.00%	20,796,351,273.49	100.00%

Avg Days to Maturity 48 days



* Rates are calculated on a 365-day basis

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

<u>DAYS TO MATURITY</u>	<u>\$ MATURING (PAR VALUE)*</u>	<u>% MATURING</u>	<u>CUMULATIVE % MATURING</u>
1	2,824.01	13.6%	13.6%
2-30	3,527.14	17.0%	30.7%
31-60	3,248.80	15.7%	46.4%
61-90	2,025.95	9.8%	56.2%
91-120	2,073.35	10.0%	66.2%
121-180	2,932.10	14.2%	80.3%
181-270	0.00	0.0%	80.3%
271-397	0.00	0.0%	80.3%
FRN/VRN	4,069.30	19.7%	100.0%

PORTFOLIO TOTAL: 20,700.65

* Amounts in millions of dollars

