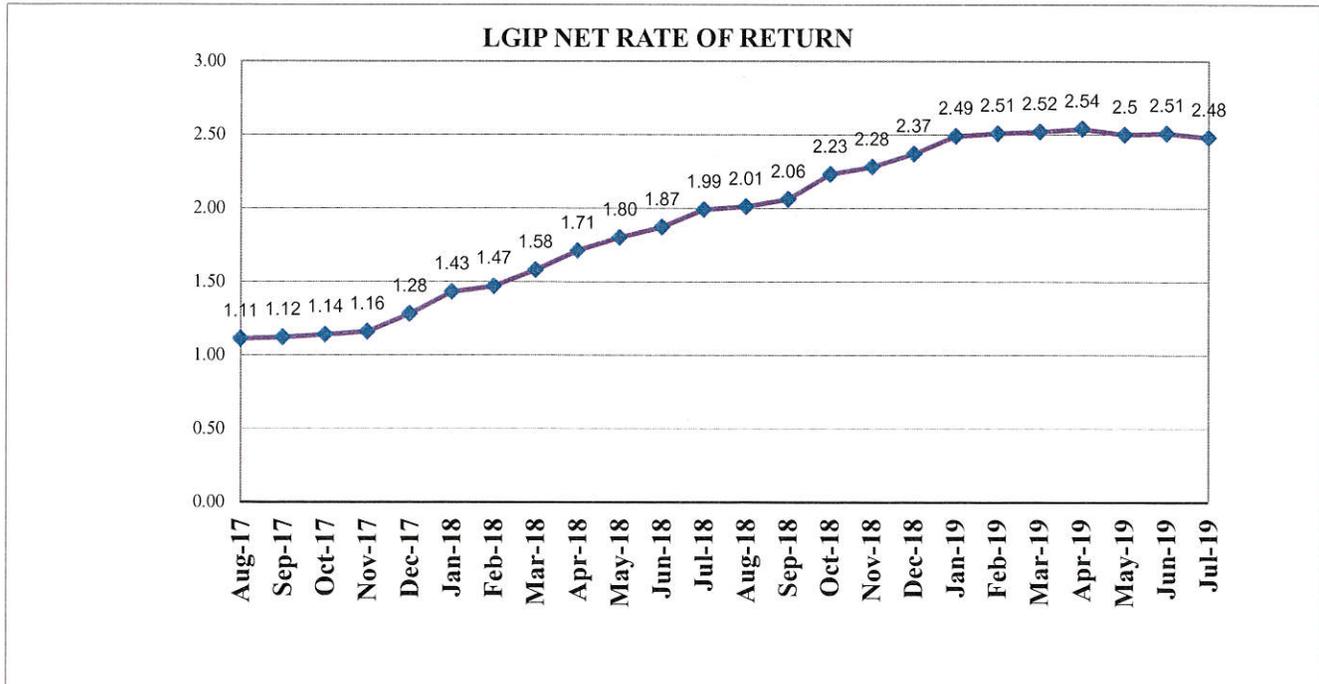


**WASHINGTON STATE
LOCAL GOVERNMENT INVESTMENT POOL
July 31, 2019**

Investment Type	Average Balance	Jul-19	Average Balance	2019
	Jul-19	Percentage	CY 2019	Percentage
Agency Discount Notes	3,667,790,315.44	22.64%	3,272,730,990.86	21.24%
Agency Floating Rate Notes	1,290,748,784.78	7.97%	1,357,610,624.57	8.81%
Agency Variable Rate Notes	601,954,893.65	3.72%	612,322,694.11	3.97%
Certificates of Deposit	195,379,032.26	1.21%	197,881,367.92	1.28%
IB Bank Deposit	2,716,418,606.35	16.77%	2,572,282,259.23	16.69%
Repurchase Agreements	1,570,161,290.32	9.69%	1,439,216,094.32	9.34%
SOFR Floating Rate Notes	115,000,000.00	0.71%	109,622,641.51	0.71%
Supras - Bullets	180,224,933.20	1.11%	247,012,712.26	1.60%
Supras - Discount Notes	599,670,779.81	3.70%	626,996,244.57	4.07%
Supras- Floating Rate Notes	0.00	0.00%	72,405,660.38	0.47%
Supras - Variables	79,025,292.30	0.49%	128,044,421.46	0.83%
Term Repurchase Agreements	1,493,548,387.10	9.22%	963,679,245.28	6.25%
U.S. Treasury Securities	3,490,331,034.21	21.55%	3,687,411,878.01	23.93%
US Treasury Floating Rate Notes	199,909,948.45	1.23%	123,046,076.79	0.80%

Total Avg Daily Balance 16,200,163,297.87 100.00% 15,410,262,911.27 100.00%

Avg Days to Maturity 45 days



* Rates are calculated on a 365-day basis

**WASHINGTON STATE
LOCAL GOVERNMENT INVESTMENT POOL
July 31, 2019**

<u>DAYS TO MATURITY</u>	<u>\$ MATURING (PAR VALUE)*</u>	<u>% MATURING</u>	<u>CUMULATIVE % MATURING</u>
1	4,483.51	27.9%	27.9%
2-30	3,200.00	19.8%	47.7%
31-60	855.00	5.3%	53.0%
61-90	2,300.00	14.3%	67.3%
91-120	922.00	5.7%	73.0%
121-180	1,509.25	9.4%	82.3%
181-270	535.00	3.3%	85.6%
271-397	250.00	1.5%	87.2%
Floating Rate Notes	1,380.00	8.6%	95.7%
Variable Rate Notes	702.00	4.4%	100.0%
PORTFOLIO TOTAL:	<u><u>16,136.76</u></u>		

* Amounts in millions of dollars

