WASHINGTON STATE
LOCAL GOVERNMENT INVESTMENT POOL
July 31, 2020

Investment Type          Average Balance Jul-20 Percentage CY 2020 Percentage
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Agency Discount Notes    698,703,003.07    3.14%           1,377,641,855.24          7.08%
Agency Floating Rate Notes 1,657,155,094.23   7.44%          1,417,721,486.51          7.29%
Agency Variable Rate Notes 349,860,766.29   1.57%           491,737,649.32           2.53%
Certificates of Deposit   194,096,774.19   0.87%           212,757,042.25           1.09%
IB Bank Deposit          2,714,930,310.88 12.19%          2,705,294,442.30          13.91%
Repurchase Agreements    1,169,354,838.71  5.25%          1,062,511,737.07          5.46%
SOFR Floating Rate Notes  985,741,935.48   4.43%           650,248,826.29           3.34%
Supras - Bullets         0.00          0.00%           70,248,901.22           0.36%
Supras - Discount Notes  524,216,611.24   2.35%           695,537,119.84           3.58%
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 354,838,709.68   1.59%          403,990,610.33          2.08%
U.S. Treasury Securities 13,215,974,841.99  59.34%         10,016,912,058.25         51.51%
US Treasury Floating Rate Notes 404,875,663.10   1.82%         341,746,571.28          1.76%

Total Avg Daily Balance 22,269,748,548.85 100.00%        19,446,348,299.91         100.00%

Avg Days to Maturity: 42 days

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* Rates are calculated on a 365-day basis
<table>
<thead>
<tr>
<th>DAYS TO MATURITY</th>
<th>$ MATURING (PAR VALUE)*</th>
<th>% MATURING</th>
<th>CUMULATIVE % MATURING</th>
</tr>
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<td>1</td>
<td>4,014.39</td>
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<td>17.8%</td>
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<td>2-30</td>
<td>4,086.63</td>
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<td>36.0%</td>
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<td>54.1%</td>
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<td>83.4%</td>
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<td>271-397</td>
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<td>Floating Rate Notes</td>
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<tr>
<td>Variable Rate Notes</td>
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<td>4.4%</td>
<td>99.9%</td>
</tr>
</tbody>
</table>

**PORTFOLIO TOTAL:** 22,495.32

* Amounts in millions of dollars

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**LGIP MATURITY STRUCTURE**

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**LGIP CUMULATIVE MATURITY STRUCTURE**