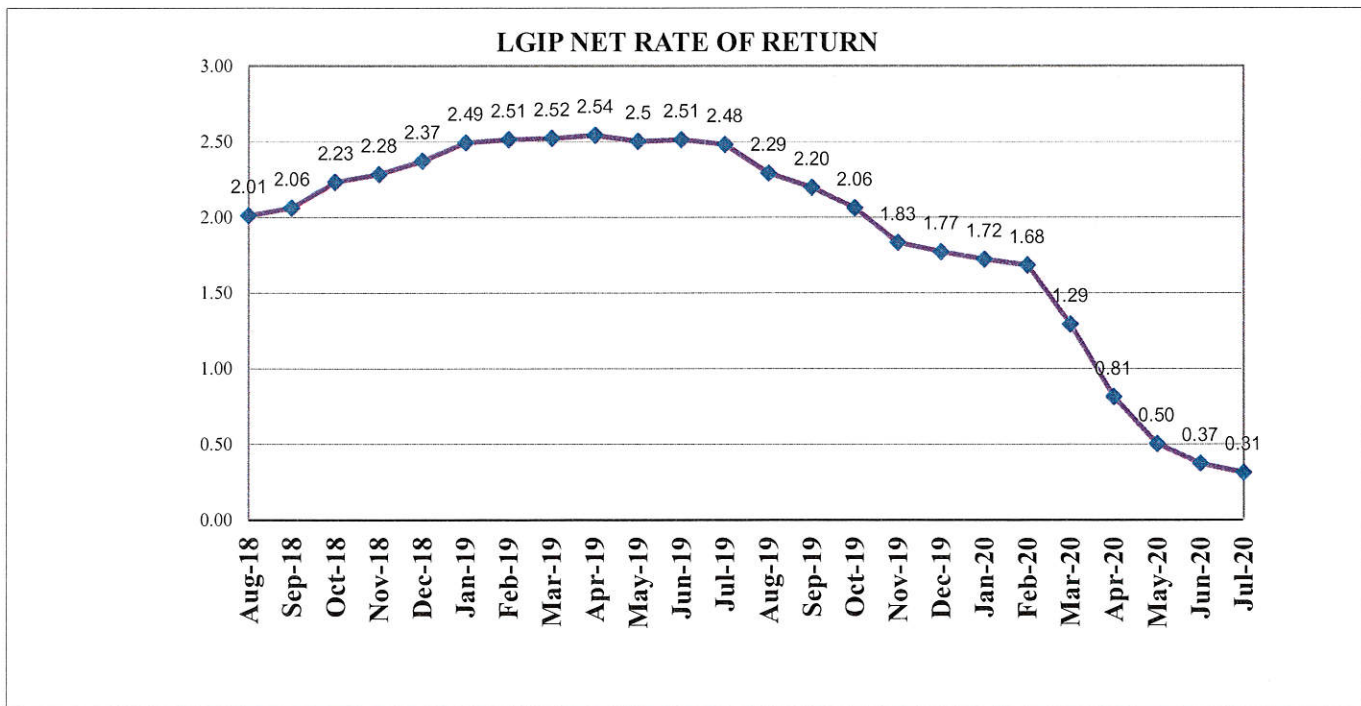


**WASHINGTON STATE
LOCAL GOVERNMENT INVESTMENT POOL
July 31, 2020**

Investment Type	Average Balance <u>Jul-20</u>	Jul-20 <u>Percentage</u>	Average Balance <u>CY 2020</u>	2020 <u>Percentage</u>
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



* Rates are calculated on a 365-day basis

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

<u>DAYS TO MATURITY</u>	<u>\$ MATURING (PAR VALUE)*</u>	<u>% MATURING</u>	<u>CUMULATIVE % MATURING</u>
1	4,014.39	17.8%	17.8%
2-30	4,086.63	18.2%	36.0%
31-60	4,075.00	18.1%	54.1%
61-90	2,362.77	10.5%	64.6%
91-120	2,109.35	9.4%	74.0%
121-180	2,108.88	9.4%	83.4%
181-270	45.00	0.2%	83.6%
271-397	0.00	0.0%	83.6%
Floating Rate Notes	2,693.30	12.0%	95.6%
Variable Rate Notes	1,000.00	4.4%	99.9%
PORTFOLIO TOTAL:	22,495.32		

* Amounts in millions of dollars

