WASHINGTON STATE
LOCAL GOVERNMENT INVESTMENT POOL
March 31, 2020

Investment Type	Average Balance Mar-20	Mar-20 Percentage	Average Balance CY 2020	2020 Percentage
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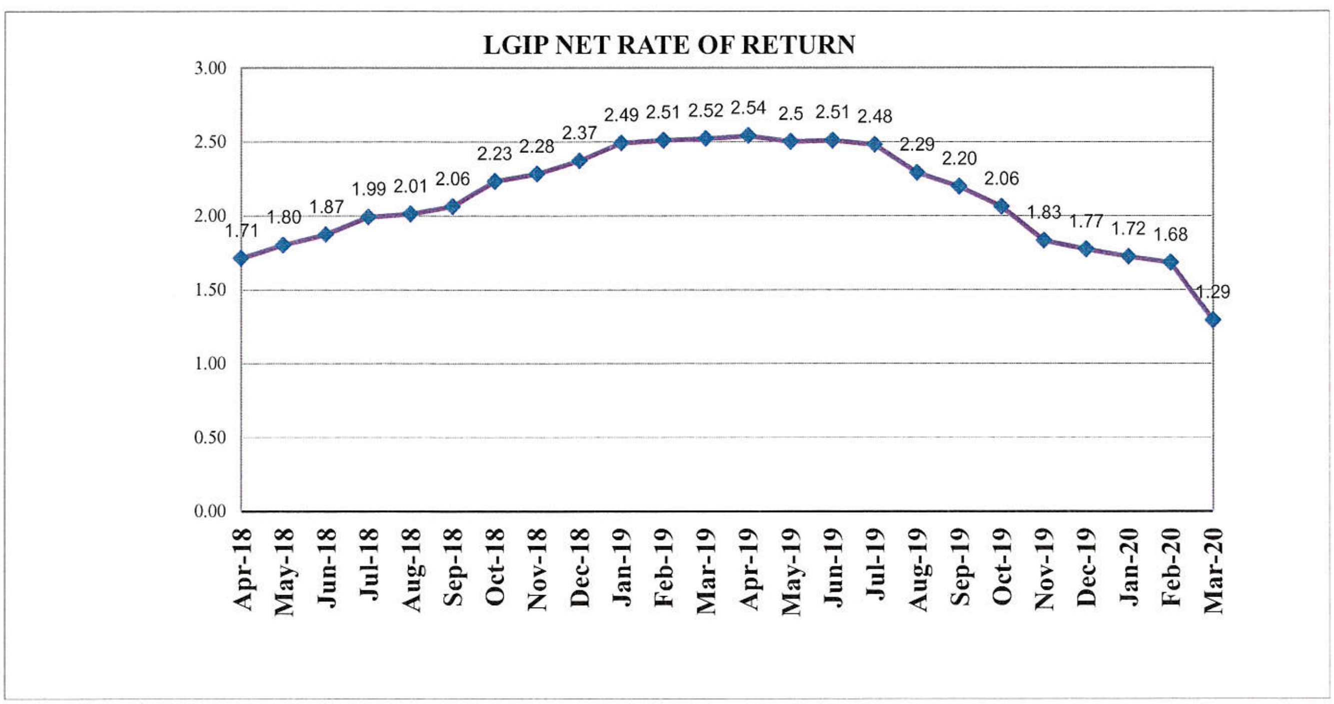
Agency Discount Notes	1,728,106,013.25	10.15%	1,794,036,259.90	10.81%
Agency Floating Rate Notes	1,297,778,681.33	7.62%	1,276,262,197.79	7.69%
Agency Variable Rate Notes	551,819,247.38	3.24%	599,614,273.02	3.61%
Certificates of Deposit	227,064,516.13	1.33%	225,728,021.98	1.36%
IB Bank Deposit	2,793,326,040.78	16.40%	2,643,143,769.27	15.92%
Repurchase Agreements	667,741,935.48	3.92%	1,284,395,604.39	7.74%
SOFR Floating Rate Notes	435,419,354.84	2.56%	322,824,175.82	1.94%
Supras - Bullets	74,952,520.00	0.44%	130,647,245.67	0.79%
Supras - Discount Notes	724,955,254.77	4.26%	524,692,567.84	3.16%
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	496,774,193.55	2.92%	717,032,967.03	4.32%
U.S. Treasury Securities	7,679,428,079.05	45.10%	6,771,919,435.99	40.79%
US Treasury Floating Rate Notes	349,947,317.41	2.06%	312,030,630.33	1.88%
Total Avg Daily Balance	17,027,313,153.97	100.00%	16,602,327,149.03	100.00%
Avg Days to Maturity	50 days			



* Rates are calculated on a 365-day basis

WASHINGTON STATE
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March 31, 2020

DAYS TO MATURITY	$ MATURING (PAR VALUE)*	% MATURING	CUMULATIVE % MATURING
1	3,905.25	23.1%	23.1%
2-30	3,302.00	19.5%	42.6%
31-60	2,429.00	14.3%	56.9%
61-90	1,200.00	7.1%	64.0%
91-120	929.00	5.5%	69.5%
121-180	1,752.59	10.3%	79.8%
181-270	825.00	4.9%	84.7%
271-397	70.00	0.4%	85.1%
Floating Rate Notes	1,691.00	10.0%	95.1%
Variable Rate Notes	850.00	5.0%	100.0%
PORTFOLIO TOTAL:	16,953.84		

* Amounts in millions of dollars