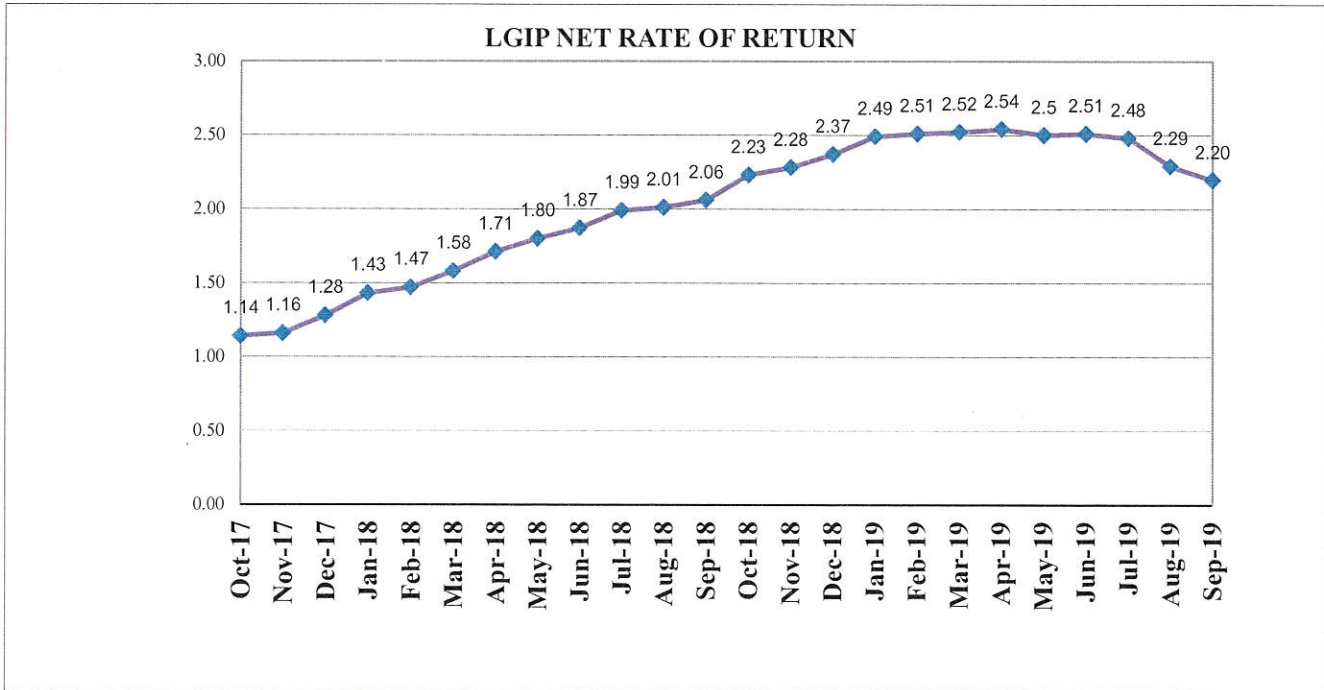


**WASHINGTON STATE
LOCAL GOVERNMENT INVESTMENT POOL
September 30, 2019**

Investment Type	Average Balance Sep-19	Sep-19 Percentage	Average Balance CY 2019	2019 Percentage
Agency Discount Notes	3,650,807,162.08	24.11%	3,268,026,733.89	21.22%
Agency Floating Rate Notes	1,186,623,476.83	7.84%	1,325,368,478.43	8.61%
Agency Variable Rate Notes	501,963,440.79	3.32%	590,593,584.46	3.83%
Certificates of Deposit	173,583,333.33	1.15%	192,527,838.82	1.25%
IB Bank Deposit	2,665,213,207.93	17.60%	2,642,904,598.11	17.16%
Repurchase Agreements	1,010,333,333.33	6.67%	1,413,274,036.62	9.18%
SOFR Floating Rate Notes	115,000,000.00	0.76%	110,824,175.82	0.72%
Supras - Bullets	111,439,766.45	0.74%	215,393,574.93	1.40%
Supras - Discount Notes	744,277,639.03	4.92%	645,770,942.30	4.19%
Supras- Floating Rate Notes	0.00	0.00%	56,227,106.23	0.37%
Supras - Variables	0.00	0.00%	103,279,705.10	0.67%
Term Repurchase Agreements	470,000,000.00	3.10%	938,095,238.09	6.09%
U.S. Treasury Securities	4,310,191,292.52	28.47%	3,757,725,796.60	24.40%
US Treasury Floating Rate Notes	199,919,628.19	1.32%	140,222,401.33	0.91%
Total Avg Daily Balance	15,139,352,280.48	100.00%	15,400,234,210.73	100.00%

Avg Days to Maturity 47 days



* Rates are calculated on a 365-day basis

**WASHINGTON STATE
LOCAL GOVERNMENT INVESTMENT POOL
September 30, 2019**

<u>DAYS TO MATURITY</u>	<u>\$ MATURING (PAR VALUE)*</u>	<u>% MATURING</u>	<u>CUMULATIVE % MATURING</u>
1	3,801.67	24.1%	24.1%
2-30	2,500.00	15.8%	39.8%
31-60	2,722.00	17.2%	57.0%
61-90	1,260.00	7.9%	65.0%
91-120	1,279.25	8.1%	73.0%
121-180	1,735.00	10.9%	84.0%
181-270	475.00	3.0%	87.0%
271-397	50.00	0.3%	87.3%
Floating Rate Notes	1,330.00	8.4%	95.7%
Variable Rate Notes	702.00	4.4%	100.0%
PORTFOLIO TOTAL:	<u><u>15,854.92</u></u>		

* Amounts in millions of dollars

