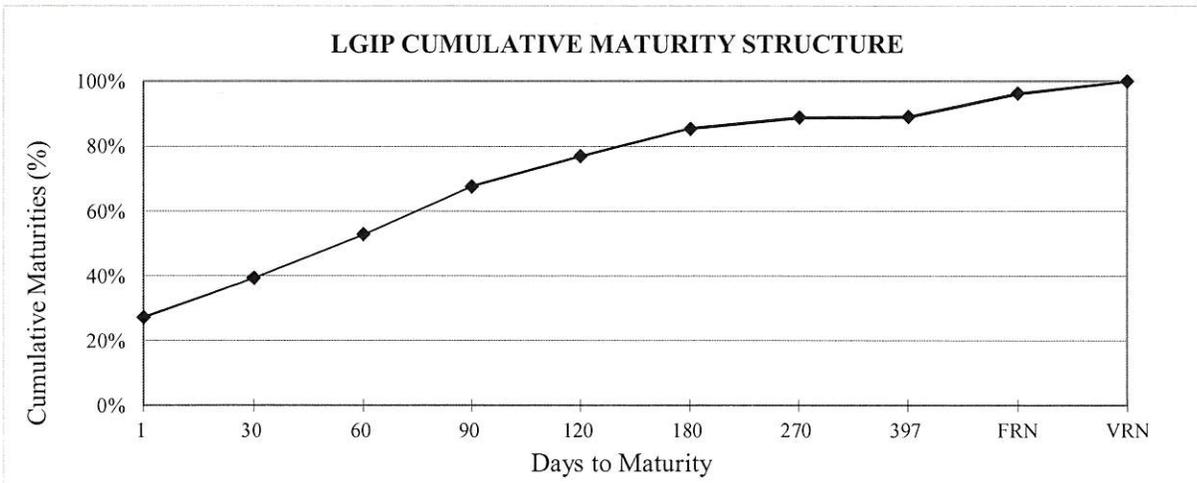
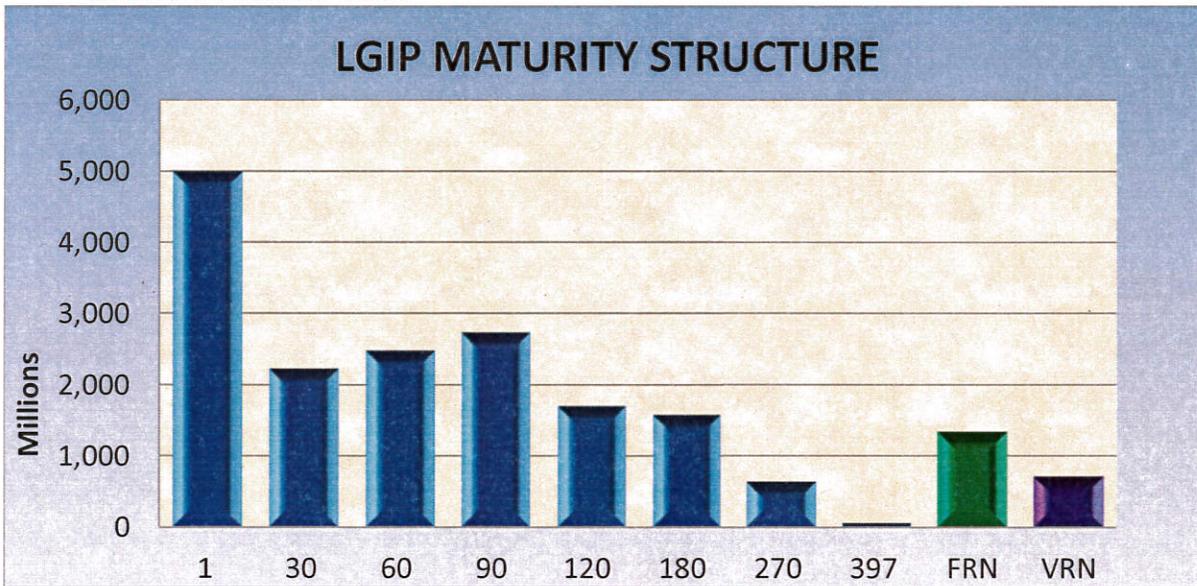


**WASHINGTON STATE  
LOCAL GOVERNMENT INVESTMENT POOL  
October 31, 2019**

<u>DAYS TO MATURITY</u>	<u>\$ MATURING (PAR VALUE)*</u>	<u>% MATURING</u>	<u>CUMULATIVE % MATURING</u>
1	4,979.67	27.2%	27.2%
2-30	2,222.00	12.1%	39.3%
31-60	2,474.00	13.5%	52.8%
61-90	2,726.14	14.8%	67.6%
91-120	1,700.00	9.3%	76.8%
121-180	1,570.00	8.5%	85.4%
181-270	625.00	3.4%	88.8%
271-397	50.00	0.3%	89.1%
Floating Rate Notes	1,326.00	7.2%	96.3%
Variable Rate Notes	702.00	3.8%	100.0%
<b>PORTFOLIO TOTAL:</b>	<b>18,374.81</b>		

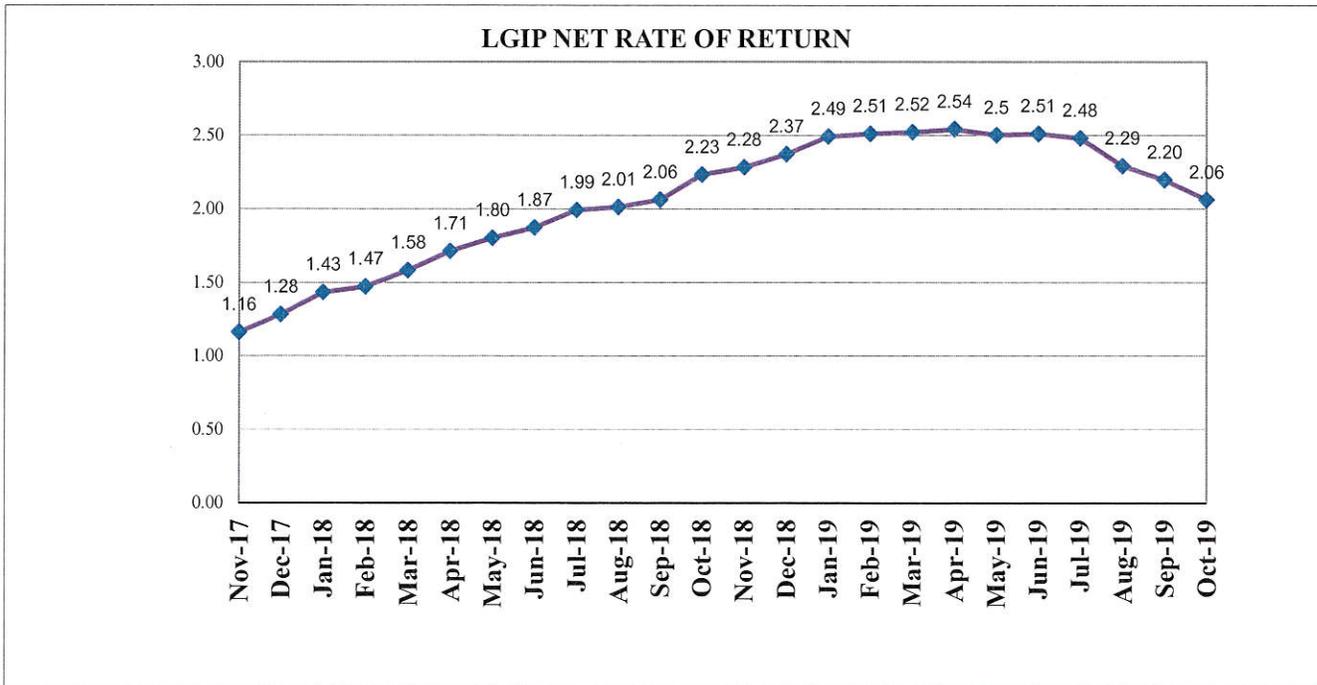
\* Amounts in millions of dollars



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

Investment Type	Average Balance	Oct-19	Average Balance	2019
	Oct-19	Percentage	CY 2019	Percentage
Agency Discount Notes	2,739,012,068.16	16.75%	3,214,081,159.42	20.74%
Agency Floating Rate Notes	1,196,189,256.22	7.31%	1,312,195,597.21	8.47%
Agency Variable Rate Notes	501,967,576.52	3.07%	581,556,063.92	3.75%
Certificates of Deposit	189,250,000.00	1.16%	192,193,585.52	1.24%
IB Bank Deposit	2,879,390,409.67	17.61%	2,667,019,927.58	17.21%
Repurchase Agreements	1,487,096,774.19	9.09%	1,420,802,013.12	9.17%
SOFR Floating Rate Notes	172,419,354.84	1.05%	117,105,263.16	0.76%
Supras - Bullets	97,417,533.78	0.60%	203,363,123.37	1.31%
Supras - Discount Notes	792,935,091.52	4.85%	660,777,812.78	4.26%
Supras- Floating Rate Notes	0.00	0.00%	50,493,421.05	0.33%
Supras - Variables	0.00	0.00%	92,747,893.07	0.60%
Term Repurchase Agreements	846,774,193.55	5.18%	928,782,894.73	5.99%
U.S. Treasury Securities	5,253,123,329.38	32.12%	3,910,216,992.36	25.23%
US Treasury Floating Rate Notes	199,924,311.94	1.22%	146,310,425.11	0.94%
<b>Total Avg Daily Balance</b>	<b>16,355,499,899.77</b>	<b>100.00%</b>	<b>15,497,646,172.40</b>	<b>100.00%</b>

Avg Days to Maturity 49 days



\* Rates are calculated on a 365-day basis



DUANE A. DAVIDSON  
State Treasurer

Washington Office of the State Treasurer  
Local Government Investment Pool

November 1, 2019

**TO:** LGIP Participants

**FROM:** Staci Ashe  
LGIP Administrator

**SUBJECT: LGIP Comprehensive Annual Financial Report 2019 & Upcoming Holiday Closures**

The 2019 LGIP Comprehensive Annual Financial Report (CAFR) is now available on our website.

Here is the link: <https://www.tre.wa.gov/wp-content/uploads/LGIP-CAFR-2019-Web-Color.pdf>.

You can find it on our website by selecting Local Governments, Local Government Investment Pool (LGIP) and then click on Comprehensive Annual Financial Reports under the column titled "Additional Information for the LGIP".

Please also be aware of the following closure dates for the LGIP for upcoming holidays:

- Veteran's Day Monday, November 11, 2019
- Thanksgiving Thursday, November 28, 2019
- Day After Thanksgiving Friday, November 29, 2019
- Christmas Day Wednesday, December 25, 2019
- New Year's Day Wednesday, January 1, 2020

LGIP Contact Information:

Staci Ashe – LGIP Administrator  
Phone: 1-800-331-3284  
[Staci.Ashe@tre.wa.gov](mailto:Staci.Ashe@tre.wa.gov)