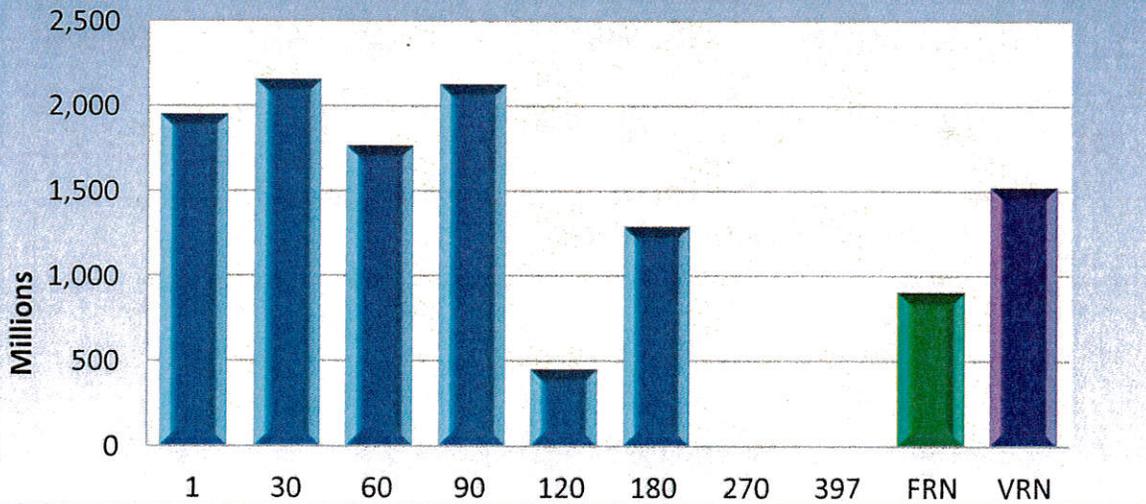


**WASHINGTON STATE
LOCAL GOVERNMENT INVESTMENT POOL
July 31, 2016**

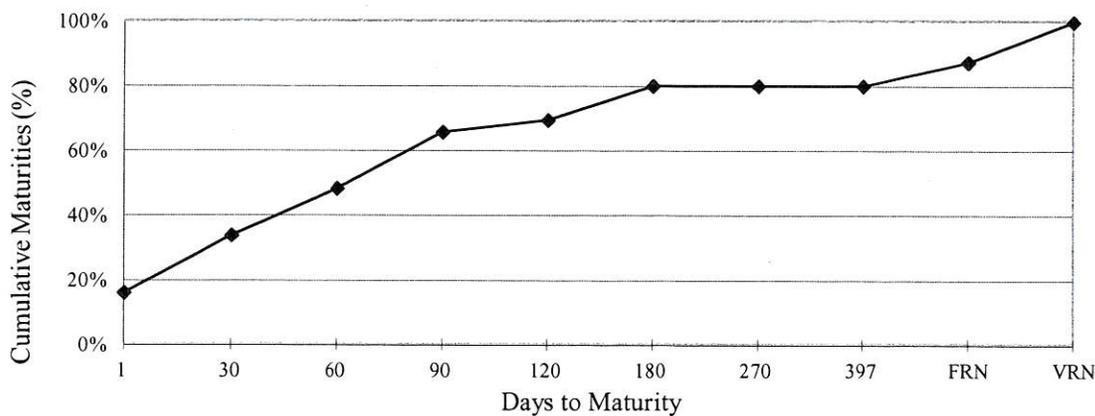
<u>DAYS TO MATURITY</u>	<u>\$ MATURING (PAR VALUE)?</u>	<u>% MATURING</u>	<u>CUMULATIVE % MATURING</u>
1	1,948.31	16.2%	16.2%
2-30	2,150.00	17.7%	33.9%
31-60	1,762.00	14.5%	48.4%
61-90	2,122.00	17.5%	65.9%
91-120	450.00	3.7%	69.6%
121-180	1,287.15	10.6%	80.2%
181-270	0.00	0.0%	80.2%
271-397	0.00	0.0%	80.2%
Floating Rate Notes	901.40	7.4%	87.6%
Variable Rate Notes	1,516.40	12.5%	100.0%
PORTFOLIO TOTAL:	<u>12,137.26</u>		

* Amounts in millions of dollars

LGIP MATURITY STRUCTURE

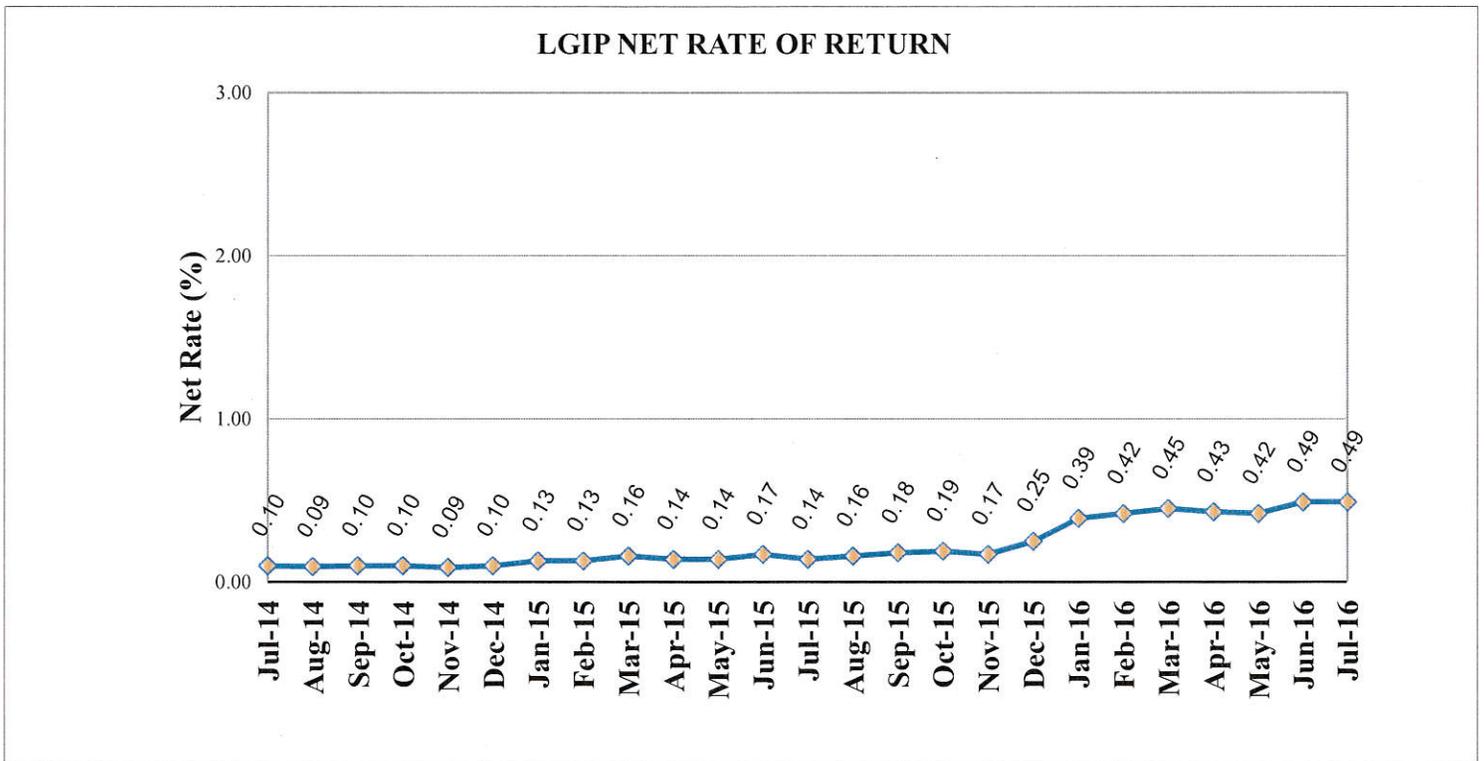


LGIP CUMULATIVE MATURITY STRUCTURE



**WASHINGTON STATE
LOCAL GOVERNMENT INVESTMENT POOL
July 31, 2016**

Investment Type	Average Balance <u>Jul-16</u>	Jul-16 <u>Percentage</u>	Average Balance <u>CY 2016</u>	CY 2016 <u>Percentage</u>
Agency Bullets	58,895,962.91	0.48%	29,988,048.13	0.27%
Agency Discount Notes	4,094,324,527.81	33.58%	2,443,782,074.69	22.10%
Agency Floating Rate Notes	940,497,536.34	7.71%	852,706,402.63	7.71%
Agency Variable Rate Notes	1,400,202,258.61	11.48%	1,213,960,746.64	10.98%
Certificates of Deposit	81,007,903.23	0.66%	75,240,070.42	0.68%
IB Bank Deposit	1,038,995,929.76	8.52%	997,662,369.13	9.02%
Repurchase Agreements	1,145,783,129.03	9.40%	1,530,210,413.12	13.84%
Term Repurchase Agreements	2,096,774,193.55	17.19%	2,309,295,774.64	20.89%
U.S. Treasury Securities	1,287,760,233.19	10.56%	1,554,042,833.98	14.06%
US Treasury Floating Rate Notes	49,891,306.43	0.41%	49,871,016.29	0.45%
Total Avg Daily Balance	12,194,132,980.86	100.00%	11,056,759,749.67	100.00%
Avg Days to Maturity	44 days			



* Rates are calculated on a 365-day basis