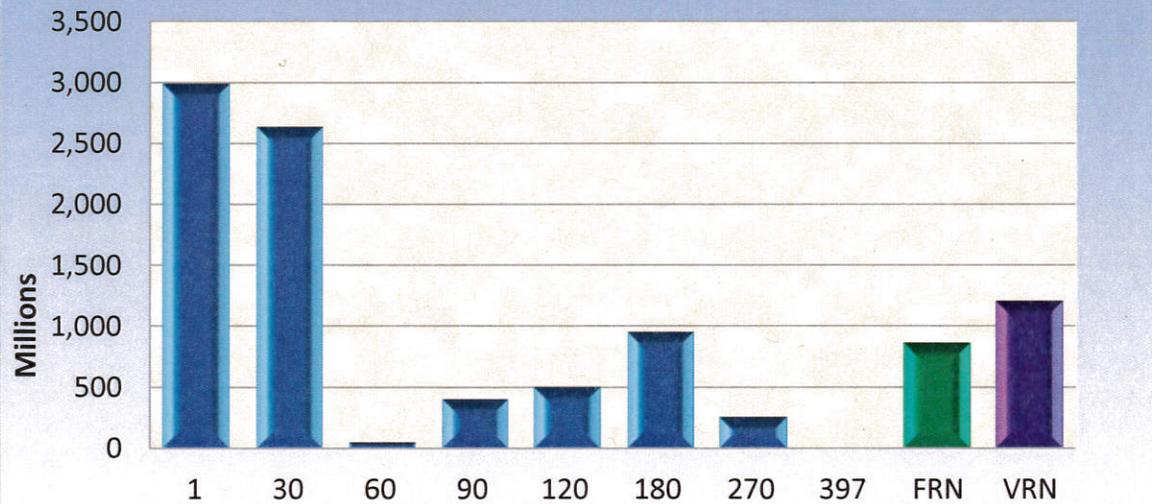


**WASHINGTON STATE  
LOCAL GOVERNMENT INVESTMENT POOL  
March 31, 2016**

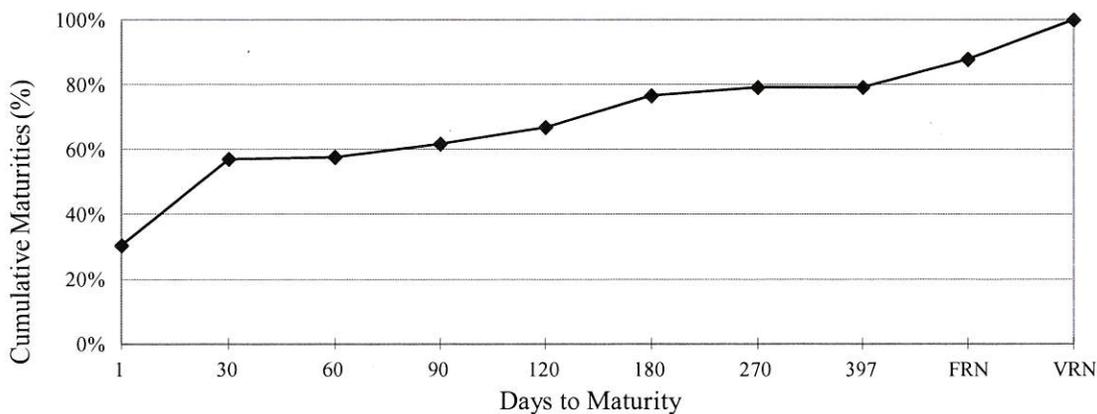
<u>DAYS TO MATURITY</u>	<u>\$ MATURING (PAR VALUE)<sup>2</sup></u>	<u>% MATURING</u>	<u>CUMULATIVE % MATURING</u>
1	2,982.52	30.4%	30.4%
2-30	2,629.00	26.7%	57.2%
31-60	50.00	0.5%	57.7%
61-90	406.00	4.1%	61.8%
91-120	504.59	5.1%	66.9%
121-180	955.00	9.7%	76.7%
181-270	250.00	2.5%	79.2%
271-397	0.00	0.0%	79.2%
Floating Rate Notes	858.00	8.7%	87.9%
Variable Rate Notes	1,196.40	12.2%	100.0%
<b>PORTFOLIO TOTAL:</b>	<u>9,831.51</u>		

\* Amounts in millions of dollars

**LGIP MATURITY STRUCTURE**

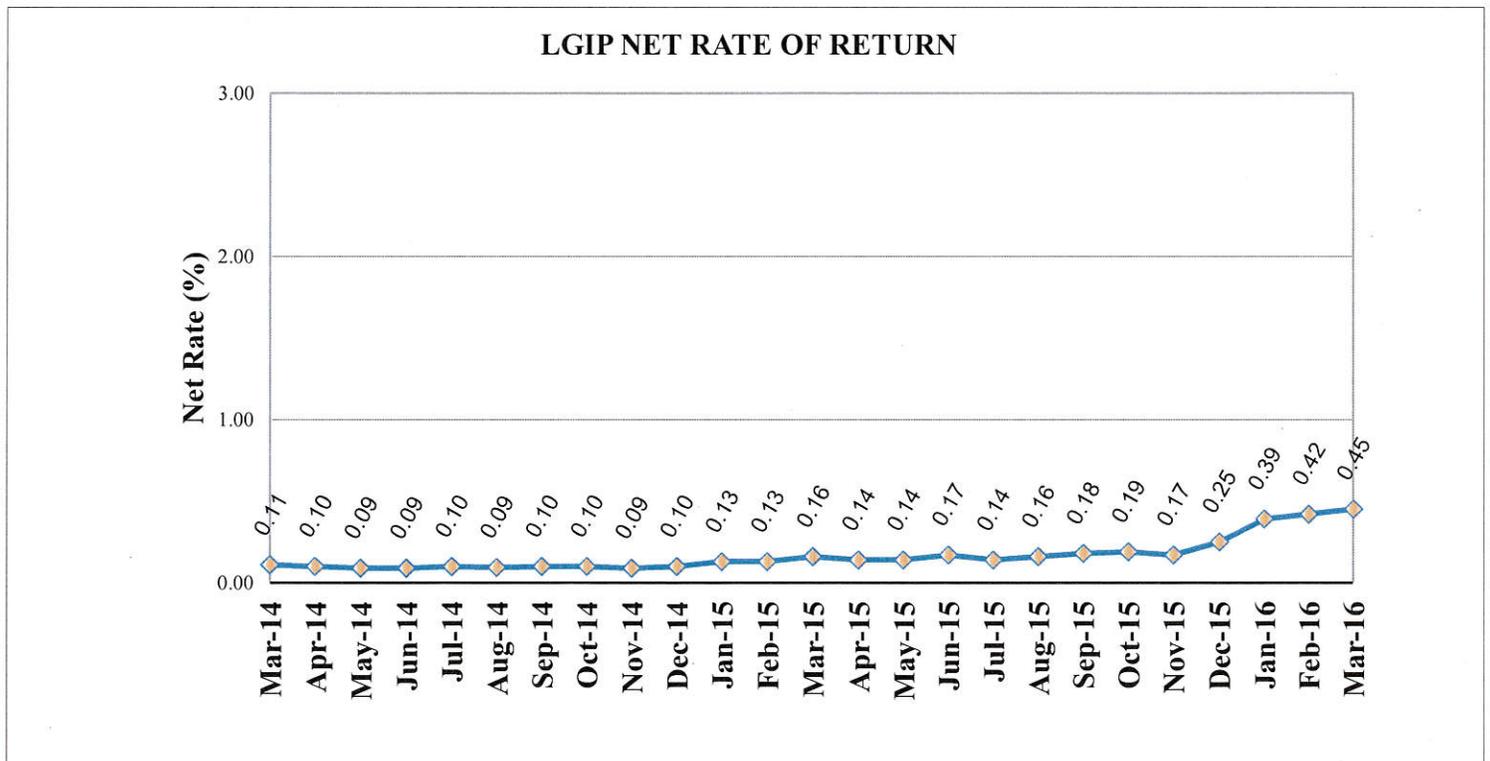


**LGIP CUMULATIVE MATURITY STRUCTURE**



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

Investment Type	Average Balance <u>Mar-16</u>	Mar-16 <u>Percentage</u>	Average Balance <u>CY 2016</u>	CY 2016 <u>Percentage</u>
Agency Bullets	25,069,004.10	0.25%	25,078,066.63	0.26%
Agency Discount Notes	691,579,251.17	6.97%	1,214,050,683.83	12.46%
Agency Floating Rate Notes	762,572,763.04	7.69%	729,718,538.48	7.49%
Agency Variable Rate Notes	1,146,302,583.48	11.55%	1,175,966,299.22	12.07%
Certificates of Deposit	74,900,645.16	0.76%	76,195,274.73	0.78%
IB Bank Deposit	982,519,785.89	9.90%	982,165,979.20	10.08%
Repurchase Agreements	1,446,392,903.22	14.58%	1,659,426,725.27	17.03%
Term Repurchase Agreements	2,803,225,806.45	28.26%	2,372,307,692.31	24.35%
U.S. Treasury Securities	1,938,151,488.08	19.54%	1,457,257,738.34	14.96%
US Treasury Floating Rate Notes	49,864,021.21	0.50%	49,857,383.00	0.51%
<b>Total Avg Daily Balance</b>	<b>9,920,578,251.80</b>	<b>100.00%</b>	<b>9,742,024,381.02</b>	<b>100.00%</b>
<b>Avg Days to Maturity</b>	<b>32 days</b>			



\* Rates are calculated on a 365-day basis