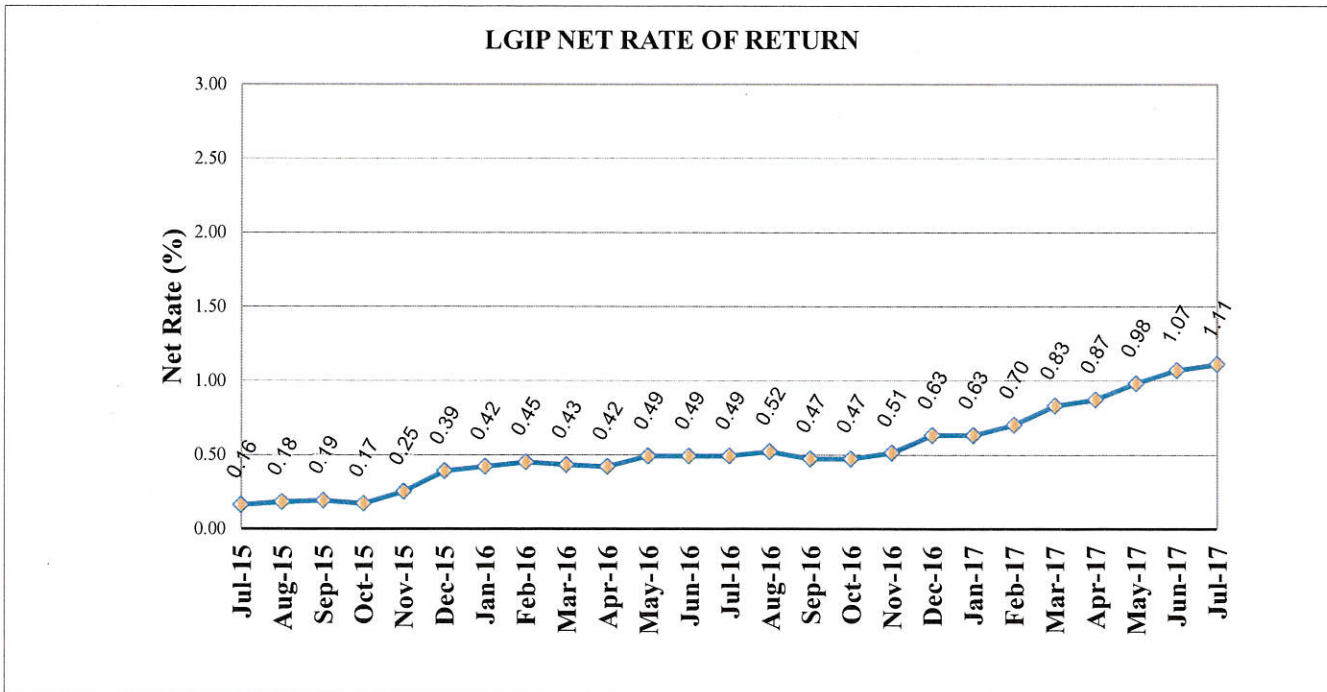


**WASHINGTON STATE
LOCAL GOVERNMENT INVESTMENT POOL
August 31, 2017**

Investment Type	Average Balance Aug-17	Aug-17 Percentage	Average Balance CY 2017	CY 2017 Percentage
Agency Bullets	0.00	0.00%	2,057,590.73	0.02%
Agency Discount Notes	4,422,716,253.77	33.99%	3,546,658,706.10	26.74%
Agency Floating Rate Notes	1,043,420,108.42	8.02%	1,085,907,905.83	8.19%
Agency Variable Rate Notes	927,523,330.21	7.13%	1,113,545,046.86	8.39%
Certificates of Deposit	75,245,165.86	0.58%	74,947,813.27	0.56%
IB Bank Deposit	1,245,572,705.14	9.57%	1,072,100,456.02	8.08%
Repurchase Agreements	1,279,838,709.67	9.84%	1,374,691,197.50	10.36%
Supras - Bullets	99,971,645.08	0.77%	97,475,048.79	0.73%
Supras - Discount Notes	199,684,861.11	1.53%	102,329,567.96	0.77%
Supras- Floating Rate Notes	50,000,000.00	0.38%	30,246,913.58	0.23%
Supras - Variables	135,006,942.50	1.04%	130,077,308.32	0.98%
Term Repurchase Agreements	1,090,322,580.64	8.38%	1,763,580,246.91	13.29%
U.S. Treasury Securities	2,440,921,027.32	18.76%	2,871,921,959.86	21.65%
US Treasury Floating Rate Notes	0.00	0.00%	0.00	0.00%
Total Avg Daily Balance	13,010,223,329.72	100.00%	13,265,539,761.73	100.00%

Avg Days to Maturity 30 days



* Rates are calculated on a 365-day basis

**WASHINGTON STATE
LOCAL GOVERNMENT INVESTMENT POOL
August 31, 2017**

<u>DAYS TO MATURITY</u>	<u>\$ MATURING (PAR VALUE)</u>	<u>% MATURING</u>	<u>CUMULATIVE % MATURING</u>
1	2,631.32	20.7%	20.7%
2-30	3,527.15	27.6%	48.3%
31-60	2,431.35	19.0%	67.4%
61-90	1,099.00	8.6%	76.0%
91-120	275.00	2.2%	78.1%
121-180	646.07	5.1%	83.2%
181-270	50.00	0.4%	83.6%
271-397	25.00	0.2%	83.8%
Floating Rate Notes	1,100.00	8.6%	92.4%
Variable Rate Notes	987.50	7.7%	100.0%
PORTFOLIO TOTAL:	<u><u>12,772.39</u></u>		

* Amounts in millions of dollars

