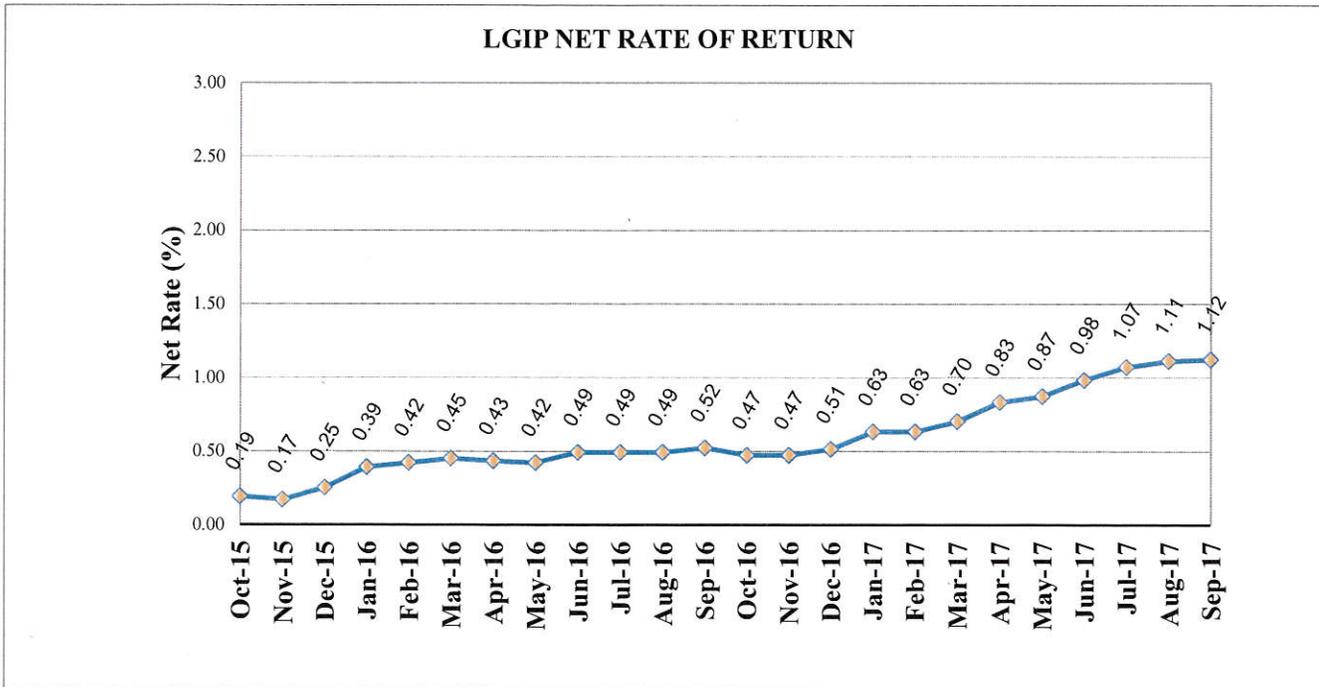


**WASHINGTON STATE
LOCAL GOVERNMENT INVESTMENT POOL
September 30, 2017**

| Investment Type | Average Balance Sep-17 | Sep-17 Percentage | Average Balance CY 2017 | CY 2017 Percentage |
|---------------------------------|---------------------------|----------------------|----------------------------|-----------------------|
| Agency Bullets | 0.00 | 0.00% | 1,831,481.86 | 0.01% |
| Agency Discount Notes | 4,716,319,534.40 | 38.27% | 3,673,675,749.28 | 27.91% |
| Agency Floating Rate Notes | 1,058,502,936.21 | 8.59% | 1,082,864,837.37 | 8.23% |
| Agency Variable Rate Notes | 920,626,904.31 | 7.47% | 1,092,278,937.68 | 8.30% |
| Certificates of Deposit | 75,245,165.86 | 0.61% | 74,980,489.38 | 0.57% |
| IB Bank Deposit | 1,306,985,607.05 | 10.60% | 1,098,492,060.34 | 8.35% |
| Repurchase Agreements | 1,283,620,689.65 | 10.42% | 1,364,377,146.51 | 10.37% |
| Supras - Bullets | 103,427,548.96 | 0.84% | 98,482,822.27 | 0.75% |
| Supras - Discount Notes | 167,066,743.29 | 1.36% | 109,380,159.80 | 0.83% |
| Supras- Floating Rate Notes | 50,000,000.00 | 0.41% | 32,417,582.42 | 0.25% |
| Supras - Variables | 135,004,491.09 | 1.10% | 130,618,748.55 | 0.99% |
| Term Repurchase Agreements | 600,000,000.00 | 4.87% | 1,634,249,084.25 | 12.42% |
| U.S. Treasury Securities | 1,907,852,719.71 | 15.48% | 2,767,847,610.17 | 21.03% |
| US Treasury Floating Rate Notes | 0.00 | 0.00% | 0.00 | 0.00% |
| Total Avg Daily Balance | 12,324,652,340.53 | 100.00% | 13,161,496,709.88 | 100.00% |

Avg Days to Maturity 39 days



* Rates are calculated on a 365-day basis

**WASHINGTON STATE
LOCAL GOVERNMENT INVESTMENT POOL
September 30, 2017**

| <u>DAYS TO MATURITY</u> | <u>\$ MATURING (PAR VALUE)</u> | <u>% MATURING</u> | <u>CUMULATIVE % MATURING</u> |
|-------------------------|--------------------------------|-------------------|------------------------------|
| 1 | 2,665.34 | 22.0% | 22.0% |
| 2-30 | 2,662.18 | 21.9% | 43.9% |
| 31-60 | 1,449.00 | 11.9% | 55.8% |
| 61-90 | 1,925.00 | 15.8% | 71.7% |
| 91-120 | 796.07 | 6.5% | 78.2% |
| 121-180 | 425.00 | 3.5% | 81.7% |
| 181-270 | 175.00 | 1.4% | 83.1% |
| 271-397 | 0.00 | 0.0% | 83.1% |
| Floating Rate Notes | 1,100.00 | 9.0% | 92.2% |
| Variable Rate Notes | 962.50 | 7.9% | 100.0% |
| PORTFOLIO TOTAL: | <u>12,160.09</u> | | |

* Amounts in millions of dollars

