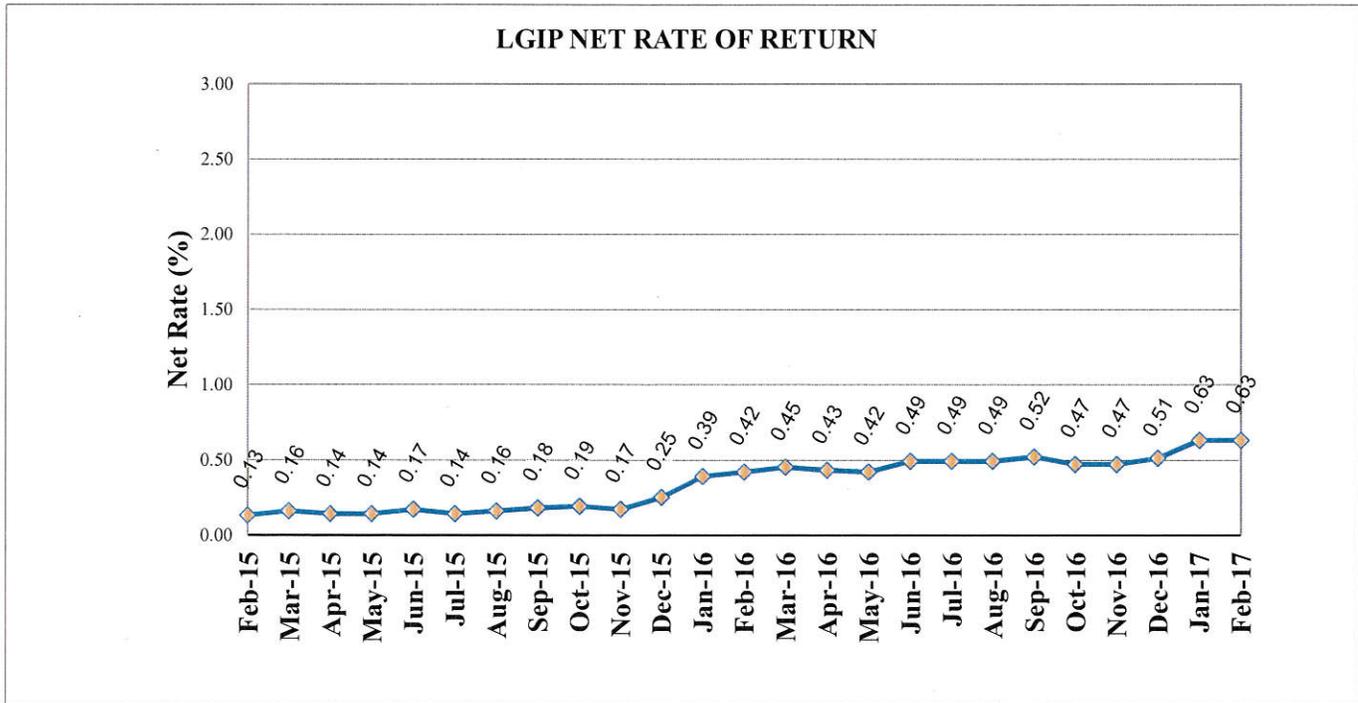


**WASHINGTON STATE
LOCAL GOVERNMENT INVESTMENT POOL
February 28, 2017**

Investment Type	Average Balance Feb-17	Feb-17 Percentage	Average Balance CY 2017	CY 2017 Percentage
Agency Bullets	0.00	0.00%	8,474,483.86	0.07%
Agency Discount Notes	2,867,277,316.96	23.54%	2,333,216,662.79	19.09%
Agency Floating Rate Notes	1,176,159,608.04	9.66%	1,176,144,327.27	9.62%
Agency Variable Rate Notes	1,293,933,076.66	10.62%	1,369,568,203.68	11.20%
Certificates of Deposit	76,545,000.00	0.63%	76,176,779.66	0.62%
IB Bank Deposit	1,059,042,029.30	8.69%	1,035,852,365.52	8.47%
Repurchase Agreements	900,892,857.14	7.40%	1,321,667,067.79	10.81%
Supras - Bullets	99,922,766.57	0.82%	89,753,343.08	0.73%
Supras - Discount Notes	0.00	0.00%	32,194,721.75	0.26%
Supras - Variables	135,021,732.65	1.11%	114,684,080.56	0.94%
Term Repurchase Agreements	1,525,000,000.00	12.52%	1,644,067,796.61	13.45%
U.S. Treasury Securities	3,046,141,521.09	25.01%	3,021,754,711.53	24.72%
US Treasury Floating Rate Notes	0.00	0.00%	0.00	0.00%
Total Avg Daily Balance	12,179,935,908.41	100.00%	12,223,554,544.10	100.00%

Avg Days to Maturity 34 days



* Rates are calculated on a 365-day basis

**WASHINGTON STATE
LOCAL GOVERNMENT INVESTMENT POOL
February 28, 2017**

<u>DAYS TO MATURITY</u>	<u>\$ MATURING (PAR VALUE)</u>	<u>% MATURING</u>	<u>CUMULATIVE % MATURING</u>
1	2,207.55	18.2%	18.2%
2-30	3,595.50	29.4%	47.6%
31-60	1,524.18	12.5%	60.0%
61-90	1,300.00	10.6%	70.7%
91-120	100.00	0.8%	71.5%
121-180	722.87	5.9%	77.4%
181-270	150.00	1.2%	78.6%
271-397	50.00	0.4%	79.1%
Floating Rate Notes	1,176.40	9.6%	88.7%
Variable Rate Notes	1,396.40	11.4%	100.0%
PORTFOLIO TOTAL:	<u><u>12,222.90</u></u>		

* Amounts in millions of dollars

