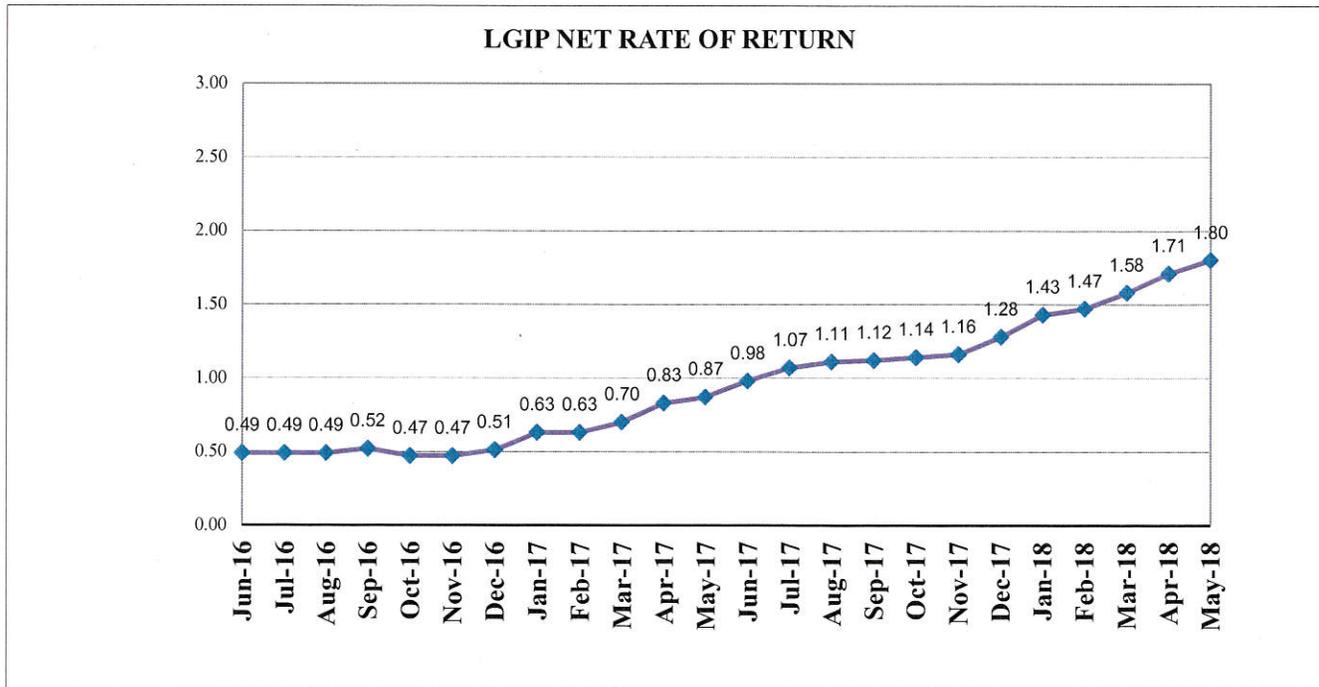


**WASHINGTON STATE
LOCAL GOVERNMENT INVESTMENT POOL
May 31, 2018**

Investment Type	Average Balance May-18	May-18 Percentage	Average Balance CY 2018	CY 2018 Percentage
Agency Bullets	0.00	0.00%	0.00	0.00%
Agency Discount Notes	3,578,058,913.07	23.18%	1,834,980,395.34	14.25%
Agency Floating Rate Notes	1,195,019,286.09	7.74%	1,169,733,518.52	9.08%
Agency Variable Rate Notes	916,186,469.49	5.94%	858,403,974.23	6.66%
Certificates of Deposit	144,280,483.87	0.93%	120,292,516.56	0.93%
IB Bank Deposit	1,198,319,375.69	7.76%	1,054,980,786.94	8.19%
Repurchase Agreements	1,483,064,516.13	9.61%	1,592,086,092.70	12.36%
Supras - Bullets	192,935,407.61	1.25%	105,462,907.69	0.82%
Supras - Discount Notes	549,783,691.76	3.56%	343,681,007.36	2.67%
Supras- Floating Rate Notes	150,000,000.00	0.97%	97,019,867.55	0.75%
Supras - Variables	84,938,693.85	0.55%	85,274,922.19	0.66%
Term Repurchase Agreements	2,675,806,451.61	17.34%	1,761,258,278.14	13.68%
U.S. Treasury Securities	3,266,715,975.60	21.16%	3,856,177,811.28	29.94%
US Treasury Floating Rate Notes	0.00	0.00%	0.00	0.00%
Total Avg Daily Balance	15,435,109,264.77	100.00%	12,879,352,078.50	100.00%

Avg Days to Maturity 31 days



* Rates are calculated on a 365-day basis

**WASHINGTON STATE
LOCAL GOVERNMENT INVESTMENT POOL
May 31, 2018**

<u>DAYS TO MATURITY</u>	<u>\$ MATURING (PAR VALUE)*</u>	<u>% MATURING</u>	<u>CUMULATIVE % MATURING</u>
1	2,539.24	15.8%	15.8%
2-30	6,759.00	41.9%	57.7%
31-60	1,137.40	7.0%	64.8%
61-90	1,350.00	8.4%	73.1%
91-120	825.00	5.1%	78.2%
121-180	1,119.83	6.9%	85.2%
181-270	100.00	0.6%	85.8%
271-397	0.00	0.0%	85.8%
Floating Rate Notes	1,382.00	8.6%	94.4%
Variable Rate Notes	927.00	5.7%	100.0%
PORTFOLIO TOTAL:	16,139.47		

* Amounts in millions of dollars

