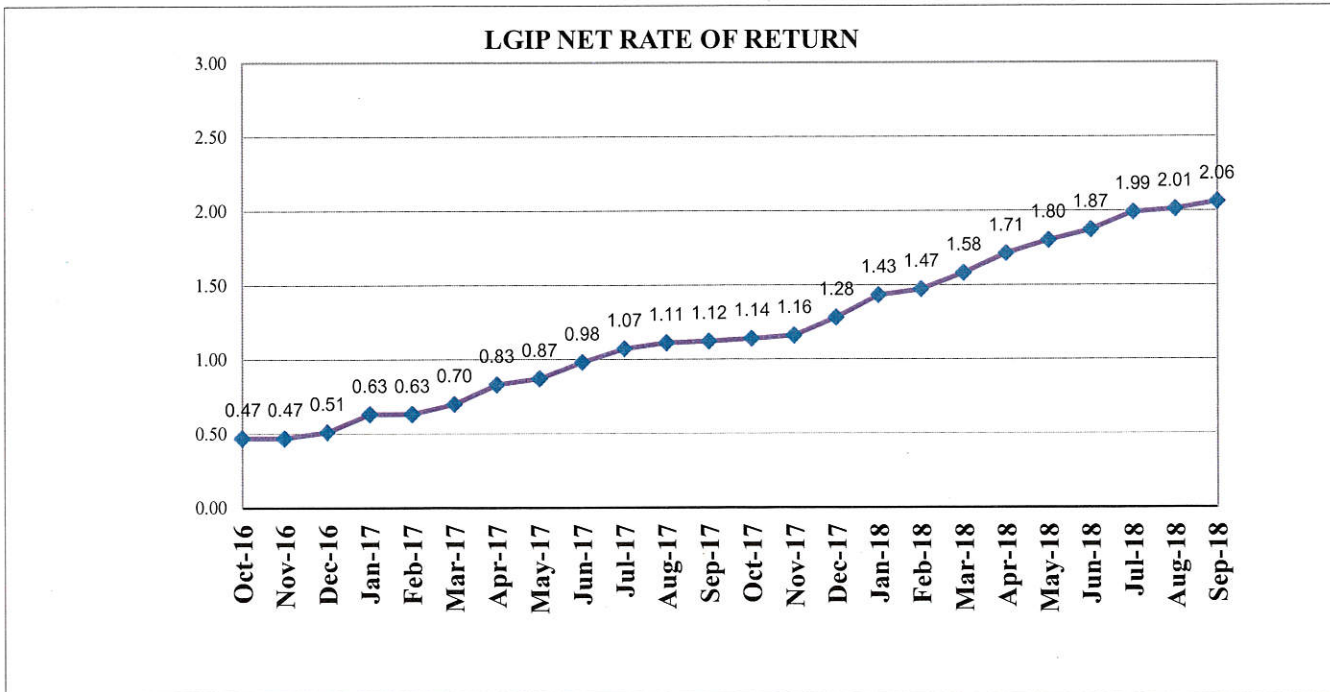


**WASHINGTON STATE  
LOCAL GOVERNMENT INVESTMENT POOL  
September 30, 2018**

| Investment Type                 | Average Balance<br>Sep-18 | Sep-18<br>Percentage | Average Balance<br>CY 2018 | CY 2018<br>Percentage |
|---------------------------------|---------------------------|----------------------|----------------------------|-----------------------|
| Agency Bullets                  | 0.00                      | 0.00%                | 0.00                       | 0.00%                 |
| Agency Discount Notes           | 3,877,600,700.37          | 26.41%               | 2,570,117,122.26           | 18.36%                |
| Agency Floating Rate Notes      | 1,445,213,599.21          | 9.84%                | 1,244,576,044.75           | 8.89%                 |
| Agency Variable Rate Notes      | 863,652,837.44            | 5.88%                | 858,027,223.08             | 6.13%                 |
| Certificates of Deposit         | 174,166,666.67            | 1.19%                | 145,898,443.22             | 1.04%                 |
| IB Bank Deposit                 | 1,656,020,982.58          | 11.28%               | 1,267,863,820.61           | 9.06%                 |
| Repurchase Agreements           | 1,868,333,333.33          | 12.73%               | 1,689,780,219.77           | 12.07%                |
| Supras - Bullets                | 52,344,324.45             | 0.36%                | 143,890,243.63             | 1.03%                 |
| Supras - Discount Notes         | 824,123,466.67            | 5.61%                | 483,641,839.03             | 3.46%                 |
| Supras- Floating Rate Notes     | 150,000,000.00            | 1.02%                | 120,695,970.70             | 0.86%                 |
| Supras - Variables              | 162,777,528.62            | 1.11%                | 109,614,737.03             | 0.78%                 |
| Term Repurchase Agreements      | 538,333,333.33            | 3.67%                | 1,747,252,747.25           | 12.48%                |
| U.S. Treasury Securities        | 3,068,107,969.36          | 20.90%               | 3,616,694,628.35           | 25.84%                |
| US Treasury Floating Rate Notes | 0.00                      | 0.00%                | 0.00                       | 0.00%                 |

Total Avg Daily Balance                      14,680,674,742.03                      100.00%                      13,998,053,039.68                      100.00%

Avg Days to Maturity                              31 days



\* Rates are calculated on a 365-day basis

**WASHINGTON STATE  
LOCAL GOVERNMENT INVESTMENT POOL  
September 30, 2018**

| <u>DAYS TO MATURITY</u> | <u>\$ MATURING (PAR VALUE)*</u> | <u>% MATURING</u> | <u>CUMULATIVE % MATURING</u> |
|-------------------------|---------------------------------|-------------------|------------------------------|
| 1                       | 3,390.80                        | 22.9%             | 22.9%                        |
| 2-30                    | 4,830.17                        | 32.5%             | 55.5%                        |
| 31-60                   | 375.00                          | 2.5%              | 58.0%                        |
| 61-90                   | 1,791.00                        | 12.1%             | 70.1%                        |
| 91-120                  | 505.90                          | 3.4%              | 73.5%                        |
| 121-180                 | 1,215.00                        | 8.2%              | 81.7%                        |
| 181-270                 | 115.00                          | 0.8%              | 82.4%                        |
| 271-397                 | 50.00                           | 0.3%              | 82.8%                        |
| Floating Rate Notes     | 1,582.00                        | 10.7%             | 93.4%                        |
| Variable Rate Notes     | 992.00                          | 6.7%              | 100.0%                       |
| <b>PORTFOLIO TOTAL:</b> | <b>14,846.87</b>                |                   |                              |

\* Amounts in millions of dollars

