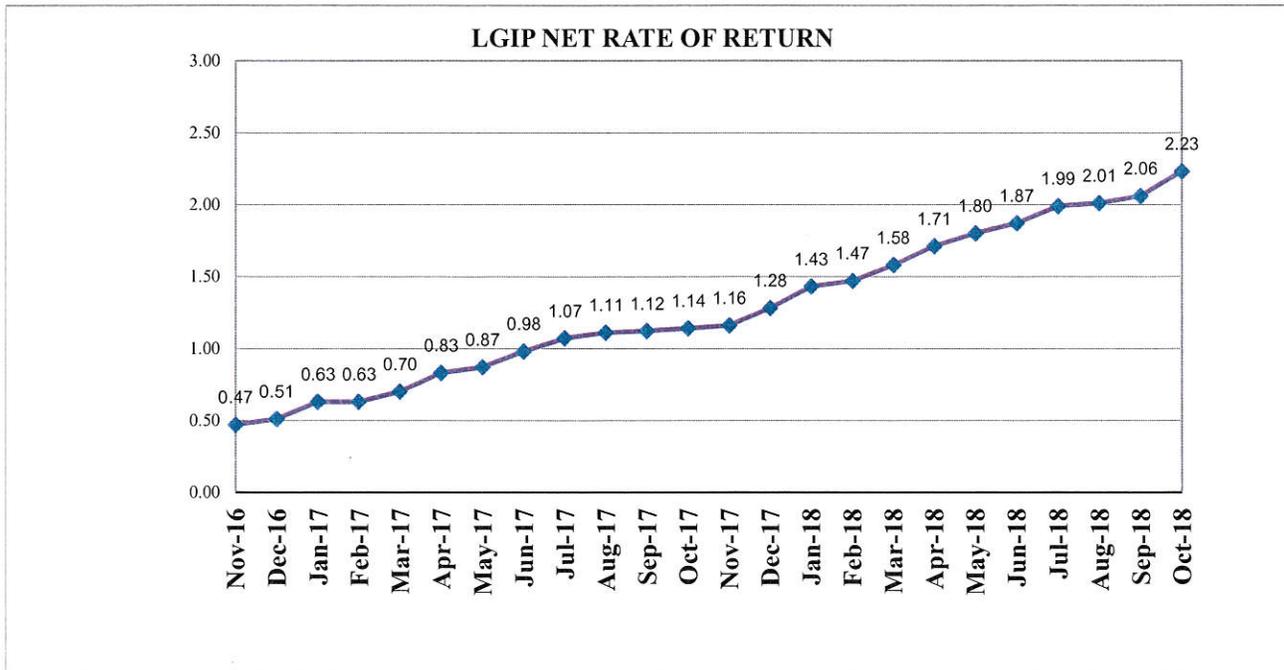


**WASHINGTON STATE  
LOCAL GOVERNMENT INVESTMENT POOL  
October 31, 2018**

| Investment Type                 | Average Balance<br><u>Oct-18</u> | Oct-18<br><u>Percentage</u> | Average Balance<br><u>CY 2018</u> | CY 2018<br><u>Percentage</u> |
|---------------------------------|----------------------------------|-----------------------------|-----------------------------------|------------------------------|
| Agency Bullets                  | 0.00                             | 0.00%                       | 0.00                              | 0.00%                        |
| Agency Discount Notes           | 2,912,823,172.10                 | 19.26%                      | 2,605,064,120.76                  | 18.46%                       |
| Agency Floating Rate Notes      | 1,407,695,390.31                 | 9.31%                       | 1,261,209,925.38                  | 8.94%                        |
| Agency Variable Rate Notes      | 848,439,018.86                   | 5.61%                       | 857,049,478.57                    | 6.07%                        |
| Certificates of Deposit         | 171,900,000.00                   | 1.14%                       | 148,549,917.77                    | 1.05%                        |
| IB Bank Deposit                 | 1,818,505,999.89                 | 12.03%                      | 1,324,014,832.32                  | 9.38%                        |
| Repurchase Agreements           | 2,109,677,419.35                 | 13.95%                      | 1,732,598,684.17                  | 12.28%                       |
| SOFR Floating Rate Notes        | 3,225,806.45                     | 0.02%                       | 328,947.37                        | 0.00%                        |
| Supras - Bullets                | 5,783,394.52                     | 0.04%                       | 129,806,979.41                    | 0.92%                        |
| Supras - Discount Notes         | 743,775,190.85                   | 4.92%                       | 510,168,595.30                    | 3.61%                        |
| Supras- Floating Rate Notes     | 150,000,000.00                   | 0.99%                       | 123,684,210.53                    | 0.88%                        |
| Supras - Variables              | 149,948,988.91                   | 0.99%                       | 113,727,769.29                    | 0.81%                        |
| Term Repurchase Agreements      | 1,511,290,322.58                 | 9.99%                       | 1,723,190,789.46                  | 12.21%                       |
| U.S. Treasury Securities        | 3,288,893,966.33                 | 21.75%                      | 3,583,267,587.15                  | 25.39%                       |
| US Treasury Floating Rate Notes | 0.00                             | 0.00%                       | 0.00                              | 0.00%                        |
| <b>Total Avg Daily Balance</b>  | <b>15,121,958,670.15</b>         | <b>100.00%</b>              | <b>14,112,661,837.48</b>          | <b>100.00%</b>               |

Avg Days to Maturity                      41 days

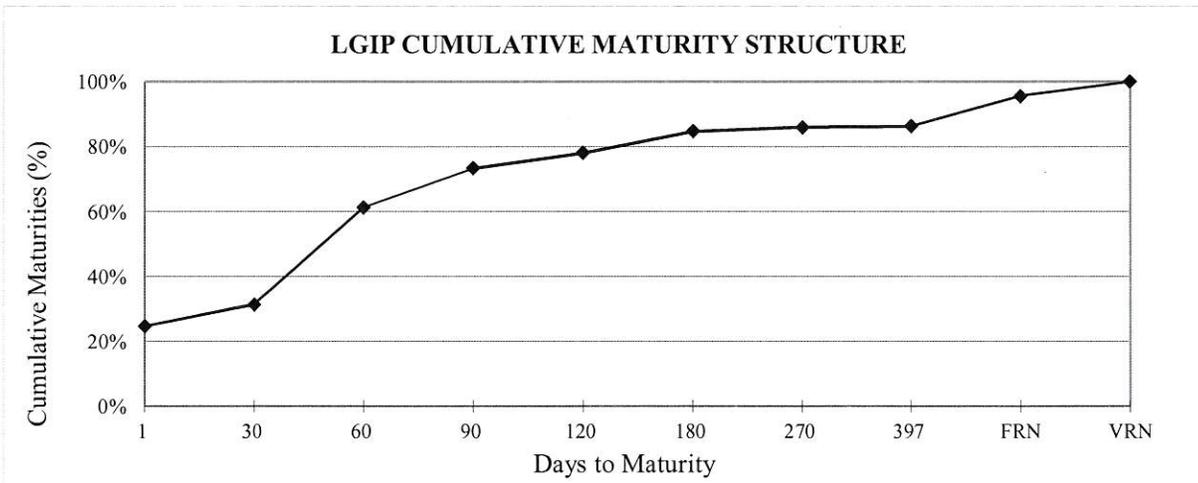
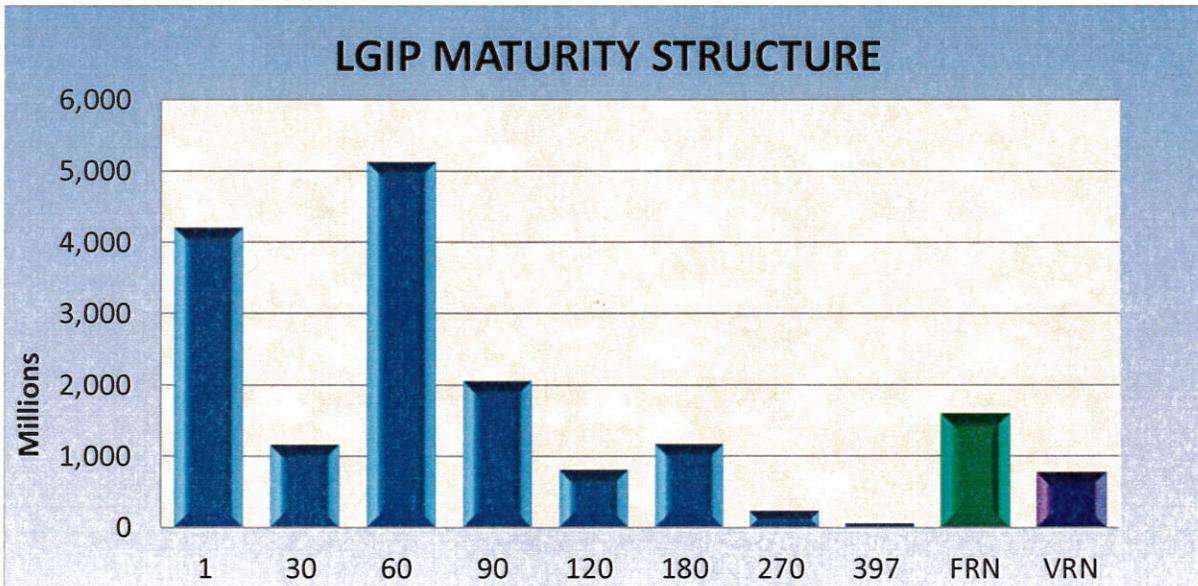


\* Rates are calculated on a 365-day basis

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

| <u>DAYS TO MATURITY</u> | <u>\$ MATURING (PAR VALUE)*</u> | <u>% MATURING</u> | <u>CUMULATIVE % MATURING</u> |
|-------------------------|---------------------------------|-------------------|------------------------------|
| 1                       | 4,184.57                        | 24.7%             | 24.7%                        |
| 2-30                    | 1,144.00                        | 6.7%              | 31.4%                        |
| 31-60                   | 5,109.00                        | 30.0%             | 61.4%                        |
| 61-90                   | 2,035.90                        | 11.9%             | 73.3%                        |
| 91-120                  | 800.00                          | 4.7%              | 78.0%                        |
| 121-180                 | 1,150.00                        | 6.7%              | 84.8%                        |
| 181-270                 | 215.00                          | 1.3%              | 86.0%                        |
| 271-397                 | 50.00                           | 0.3%              | 86.3%                        |
| Floating Rate Notes     | 1,582.00                        | 9.3%              | 95.6%                        |
| Variable Rate Notes     | 767.00                          | 4.5%              | 100.0%                       |
| <b>PORTFOLIO TOTAL:</b> | <u><u>17,037.47</u></u>         |                   |                              |

\* Amounts in millions of dollars





**DUANE A. DAVIDSON**  
State Treasurer

**State of Washington**  
**Office of the Treasurer**  
**Local Government Investment Pool**

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November 1, 2018

**TO:** LGIP Participants

**FROM:** Staci Ashe - LGIP Administrator

**SUBJECT: LGIP Comprehensive Annual Financial Report 2018 & Upcoming Holidays**

The 2018 LGIP Comprehensive Annual Financial Report (CAFR) is now available online.

Here is the link: <https://tre.wa.gov/wp-content/uploads/LGIP-CAFR-2018-Web-Color.pdf>

You can also get there from the Treasurer website by clicking Partners then Local Government Investment Pool (LGIP). Click LGIP Publications then Comprehensive Annual Financial Reports. Click on Fiscal Year 2018.

The LGIP will be closed for the following upcoming holidays:

- Veteran's Day (Observed) November 12, 2018
- Thanksgiving November 22 & 23, 2018
- Christmas Day December 25, 2018
- New Year's Day January 1, 2019

Staci Ashe – LGIP Administrator | Phone: 1-800-331-3284 | [Staci.Ashe@tre.wa.gov](mailto:Staci.Ashe@tre.wa.gov)