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

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

Total Avg Daily Balance                  | 15,121,958,670.15      | 14,112,661,837.48       | 100.00%           | 100.00%            |

Avg Days to Maturity                     | 41 days                |                         |                   |                    |

![LGIP Net Rate of Return Diagram](image)

* Rates are calculated on a 365-day basis
WASHINGTON STATE
LOCAL GOVERNMENT INVESTMENT POOL
October 31, 2018

DAYS TO MATURITY | $ MATURING (PAR VALUE)* | % MATURING | CUMULATIVE % MATURING
--- | --- | --- | ---
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%
PORTFOLIO TOTAL: | 17,037.47 | |

* Amounts in millions of dollars

LGIP MATURITY STRUCTURE

LGIP CUMULATIVE MATURITY STRUCTURE
November 1, 2018

TO:          LGIP Participants

FROM:        Staci Ashe - LGIP Administrator


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


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