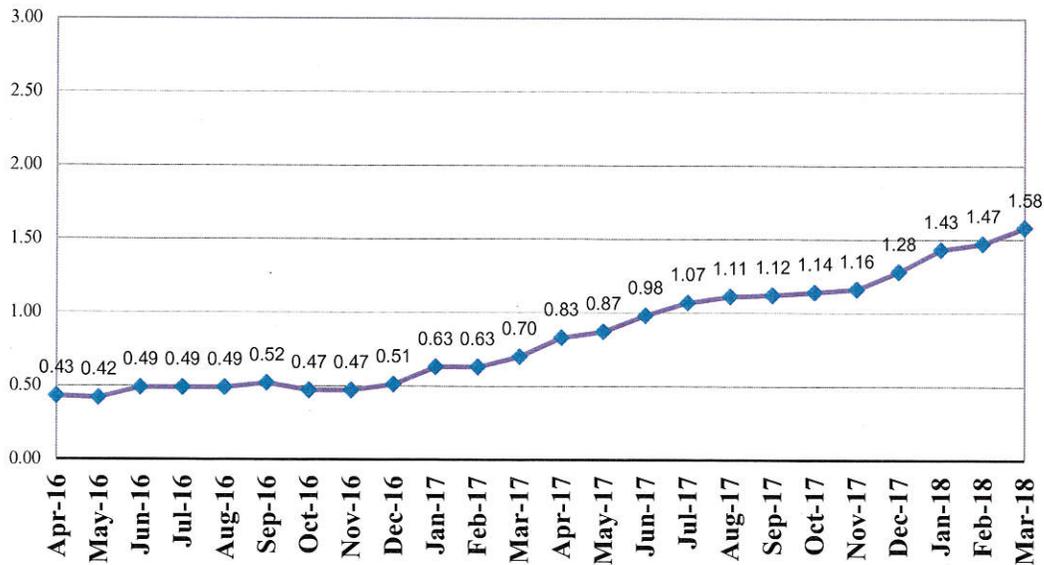


**WASHINGTON STATE  
LOCAL GOVERNMENT INVESTMENT POOL  
March 31, 2018**

Investment Type	Average Balance <u>Mar-18</u>	Mar-18 <u>Percentage</u>	Average Balance <u>CY 2018</u>	CY 2018 <u>Percentage</u>
Agency Bullets	0.00	0.00%	0.00	0.00%
Agency Discount Notes	1,712,109,811.98	14.69%	1,212,338,410.50	10.10%
Agency Floating Rate Notes	1,108,382,556.80	9.51%	1,173,302,667.15	9.78%
Agency Variable Rate Notes	840,009,446.07	7.21%	840,012,376.76	7.00%
Certificates of Deposit	123,053,870.97	1.06%	109,604,166.67	0.91%
IB Bank Deposit	1,048,574,333.60	9.00%	1,025,511,588.02	8.55%
Repurchase Agreements	1,260,322,580.64	10.82%	1,647,277,777.77	13.73%
Supras - Bullets	94,516,407.81	0.81%	76,741,974.43	0.64%
Supras - Discount Notes	149,235,944.44	1.28%	285,510,562.96	2.38%
Supras- Floating Rate Notes	98,387,096.77	0.84%	66,666,666.67	0.56%
Supras - Variables	84,931,123.73	0.73%	85,504,051.28	0.71%
Term Repurchase Agreements	1,206,451,612.90	10.35%	1,493,333,333.33	12.45%
U.S. Treasury Securities	3,925,632,928.43	33.69%	3,981,933,539.26	33.19%
US Treasury Floating Rate Notes	0.00	0.00%	0.00	0.00%
<b>Total Avg Daily Balance</b>	<b>11,651,607,714.14</b>	<b>100.00%</b>	<b>11,997,737,114.80</b>	<b>100.00%</b>

Avg Days to Maturity                      37 days

**LGIP NET RATE OF RETURN**



\* Rates are calculated on a 365-day basis

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

<u>DAYS TO MATURITY</u>	<u>\$ MATURING (PAR VALUE)*</u>	<u>% MATURING</u>	<u>CUMULATIVE % MATURING</u>
1	2,846.86	25.0%	25.0%
2-30	2,104.18	18.4%	43.5%
31-60	1,496.00	13.1%	56.6%
61-90	1,080.00	9.5%	66.0%
91-120	847.40	7.4%	73.4%
121-180	775.00	6.8%	80.2%
181-270	144.83	1.3%	81.5%
271-397	0.00	0.0%	81.5%
Floating Rate Notes	1,198.00	10.5%	92.0%
Variable Rate Notes	925.00	8.1%	100.0%
<b>PORTFOLIO TOTAL:</b>	<b>11,417.27</b>		

\* Amounts in millions of dollars

