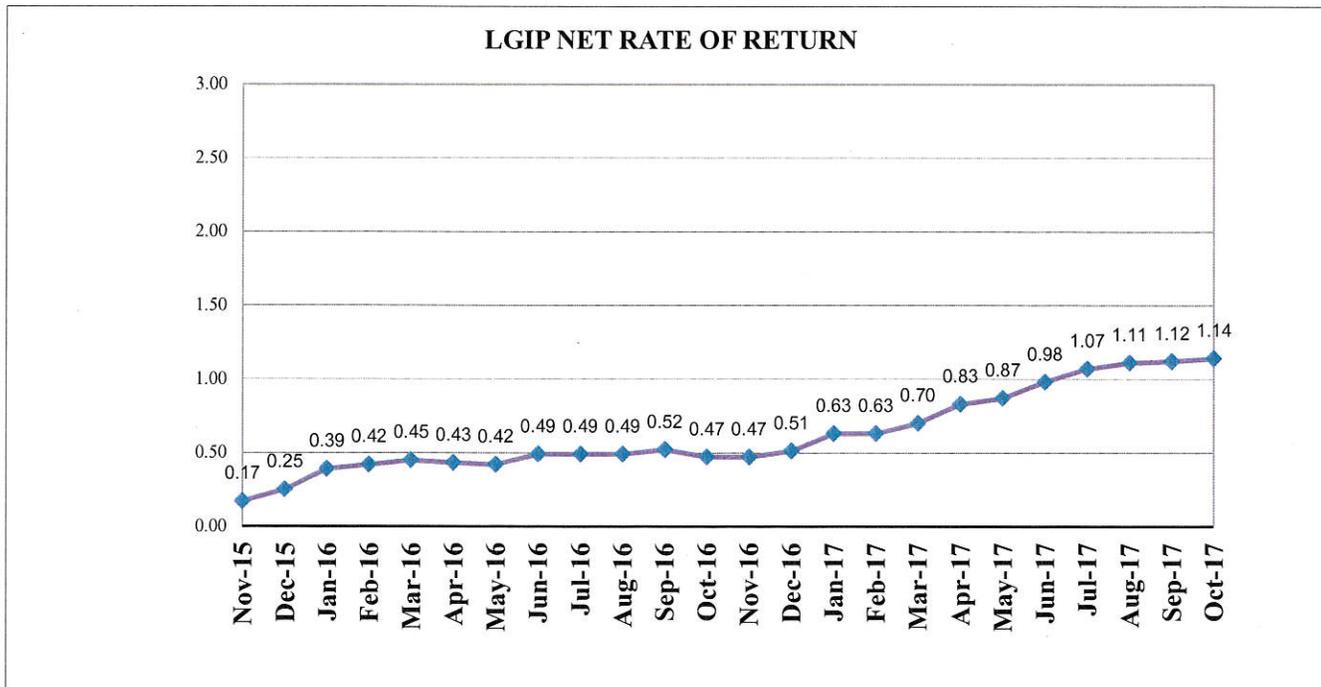


**WASHINGTON STATE
LOCAL GOVERNMENT INVESTMENT POOL
October 31, 2017**

Investment Type	Average Balance <u>Oct-17</u>	Oct-17 <u>Percentage</u>	Average Balance <u>CY 2017</u>	CY 2017 <u>Percentage</u>
Agency Bullets	0.00	0.00%	1,644,718.91	0.01%
Agency Discount Notes	3,332,495,889.45	25.94%	3,638,884,382.00	27.72%
Agency Floating Rate Notes	1,064,410,938.35	8.29%	1,080,983,025.30	8.23%
Agency Variable Rate Notes	887,200,832.54	6.91%	1,071,366,367.75	8.16%
Certificates of Deposit	75,245,053.50	0.59%	75,007,467.96	0.57%
IB Bank Deposit	1,341,043,374.56	10.44%	1,123,225,911.46	8.56%
Repurchase Agreements	1,776,619,032.25	13.83%	1,406,414,970.36	10.71%
Supras - Bullets	199,975,266.18	1.56%	108,832,380.69	0.83%
Supras - Discount Notes	291,443,344.08	2.27%	127,945,813.46	0.97%
Supras- Floating Rate Notes	50,000,000.00	0.39%	34,210,526.32	0.26%
Supras - Variables	86,615,014.82	0.67%	126,131,525.70	0.96%
Term Repurchase Agreements	654,032,258.06	5.09%	1,534,292,763.15	11.69%
U.S. Treasury Securities	3,085,664,150.40	24.02%	2,800,256,533.67	21.33%
US Treasury Floating Rate Notes	0.00	0.00%	0.00	0.00%
Total Avg Daily Balance	12,844,745,154.19	100.00%	13,129,196,386.73	100.00%

Avg Days to Maturity 36 days

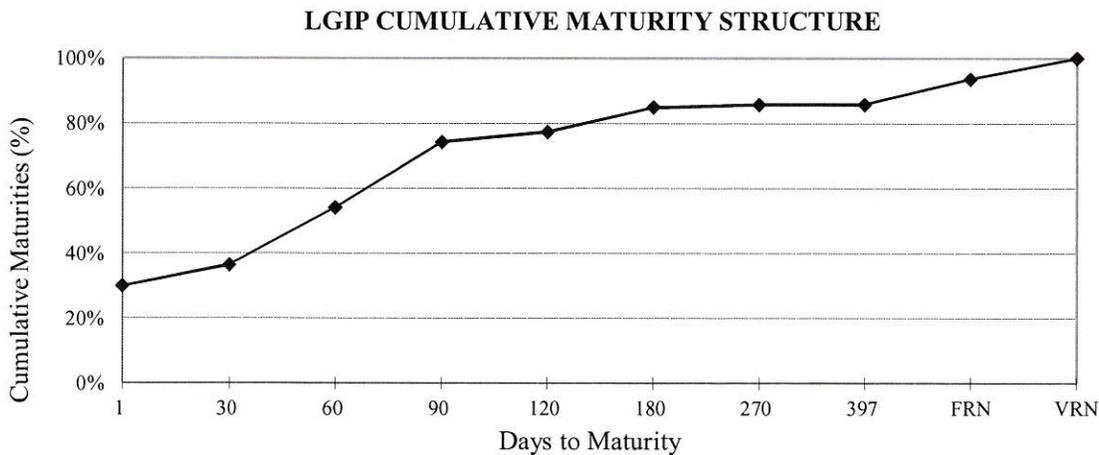
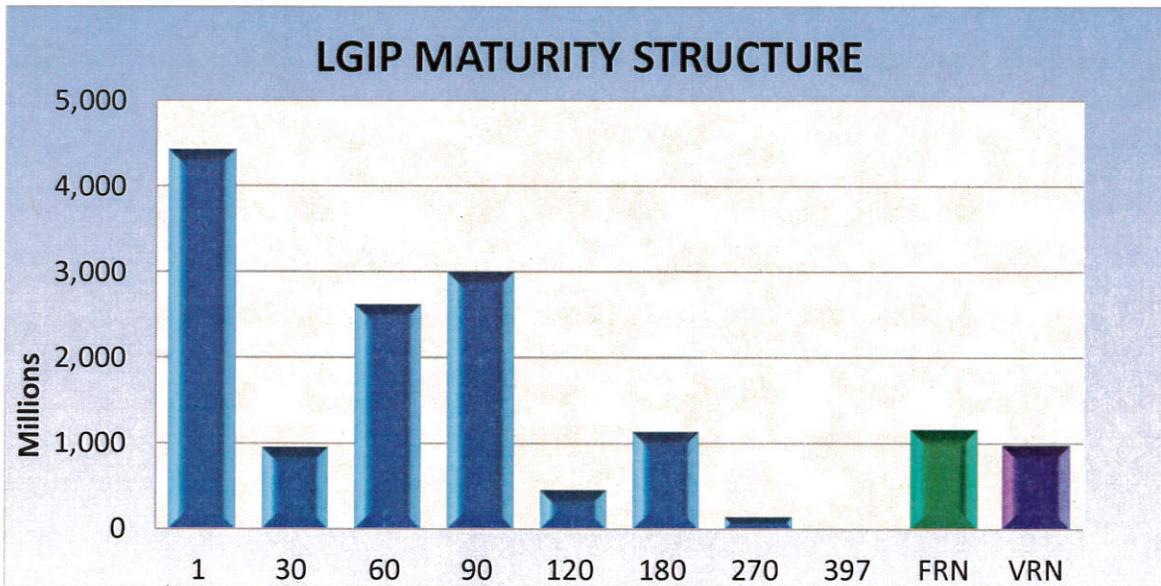


* Rates are calculated on a 365-day basis

**WASHINGTON STATE
LOCAL GOVERNMENT INVESTMENT POOL
October 31, 2017**

<u>DAYS TO MATURITY</u>	<u>\$ MATURING (PAR VALUE)</u>	<u>% MATURING</u>	<u>CUMULATIVE % MATURING</u>
1	4,416.53	30.0%	30.0%
2-30	947.75	6.4%	36.4%
31-60	2,604.25	17.6%	54.1%
61-90	2,986.25	20.2%	74.3%
91-120	450.00	3.0%	77.3%
121-180	1,125.00	7.6%	84.9%
181-270	125.00	0.8%	85.8%
271-397	0.00	0.0%	85.8%
Floating Rate Notes	1,150.00	7.8%	93.6%
Variable Rate Notes	962.50	6.5%	100.0%
PORTFOLIO TOTAL:	<u><u>14,767.28</u></u>		

* Amounts in millions of dollars





DUANE A. DAVIDSON
State Treasurer

State of Washington
Office of the Treasurer
Local Government Investment Pool

November 1, 2017

TO: LGIP Participants

FROM: Staci Ashe
LGIP Administrator

SUBJECT: LGIP Comprehensive Annual Financial Report 2017

The 2017 LGIP Comprehensive Annual Financial Report (CAFR) is now available online.

Here is the link: <http://tre.wa.gov/wp-content/uploads/lgipCafrFY17.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 2017.

The LGIP will be closed for the following upcoming holidays:

- Veteran's Day November 10, 2017
- Thanksgiving November 23 & 24, 2017
- Christmas Day December 25, 2017
- New Year's Day January 1, 2018

LGIP Contact Information:

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Staci.Ashe@tre.wa.gov