

## Washington State Local Government Investment Pool

as of 10/31/2016

Trade Date Basis

Par	Description	CUSIP	Amortized Value	Effective Maturity	Final Maturity	Fair Value	Category
400,000,000	Term Repurchase Agreements, Daiwa Capital Markets, 0.3800%	523-30321	400,000,000	11/01/2016	11/1/2016	400,000,000	Repurchase Agreement
500,000,000	Repurchase Agreements, Daiwa Capital Markets, 0.4500%	523-30366	500,000,000	11/01/2016	11/1/2016	500,000,000	Repurchase Agreement
200,000,000	Repurchase Agreements, Cantor Fitzgerald, 0.4000%	523-30367	200,000,000	11/01/2016	11/1/2016	200,000,000	Repurchase Agreement
550,000,000	Repurchase Agreements, Jefferies and Company, Inc., 0.4500%	523-30368	550,000,000	11/01/2016	11/1/2016	550,000,000	Repurchase Agreement
500,000,000	Repurchase Agreements, Societe Generale, 0.4500%	523-30369	500,000,000	11/01/2016	11/1/2016	500,000,000	Repurchase Agreement
150,000,000	Repurchase Agreements, Daiwa Capital Markets, 0.4200%	523-30370	150,000,000	11/01/2016	11/1/2016	150,000,000	Repurchase Agreement
172,227,000	Repurchase Agreements, UBS Warburg, 0.3200%	523-30371	172,227,000	11/01/2016	11/1/2016	172,227,000	Repurchase Agreement
400,000,000	Term Repurchase Agreements, HSBC Securities, Inc., 0.3800%	523-30334	400,000,000	11/02/2016	11/2/2016	400,000,000	Repurchase Agreement
200,000,000	Term Repurchase Agreements, Cantor Fitzgerald, 0.3800%	523-30335	200,000,000	11/02/2016	11/2/2016	200,000,000	Repurchase Agreement
300,000,000	Term Repurchase Agreements, Daiwa Capital Markets, 0.4000%	523-30336	300,000,000	11/02/2016	11/2/2016	300,000,000	Repurchase Agreement
500,000,000	Term Repurchase Agreements, Cantor Fitzgerald, 0.3900%	523-30342	500,000,000	11/03/2016	11/3/2016	500,000,000	Repurchase Agreement
300,000,000	Term Repurchase Agreements, Societe Generale, 0.4500%	523-30343	300,000,000	11/03/2016	11/3/2016	300,000,000	Repurchase Agreement
50,000,000	3 Agency Floating Rate Notes, FFCB, 0.5500%	3133ED6T4	50,000,041	11/01/2016	11/7/2016	50,001,500	Government Agency
400,000,000	Term Repurchase Agreements, Societe Generale, 0.4300%	523-30364	400,000,000	11/07/2016	11/7/2016	400,000,000	Repurchase Agreement
500,000,000	Term Repurchase Agreements, Jefferies and Company, Inc., 0.4100%	523-30365	500,000,000	11/07/2016	11/7/2016	500,000,000	Repurchase Agreement
50,000,000	Agency Discount Notes, FHLB, 0.5480%	313384P94	49,987,061	11/18/2016	11/18/2016	49,995,500	Government Agency
25,000,000	Agency Bullets, FFCB, 0.5140%	3133EEKH2	24,999,851	11/22/2016	11/22/2016	25,003,000	Government Agency
50,000,000	Agency Discount Notes, FHLB, 0.5790%	313384Q69	49,982,308	11/23/2016	11/23/2016	49,994,000	Government Agency
39,000,000	Agency Discount Notes, FHLB, 0.3440%	313384R50	38,989,193	11/30/2016	11/30/2016	38,993,760	Government Agency
39,000,000	Agency Discount Notes, FHLB, 0.3440%	313384R50	38,989,193	11/30/2016	11/30/2016	38,993,760	Government Agency
50,000,000	Agency Discount Notes, FHLB, 0.3440%	313384R50	49,986,144	11/30/2016	11/30/2016	49,992,000	Government Agency
50,000,000	Agency Discount Notes, FHLB, 0.3440%	313384R50	49,986,144	11/30/2016	11/30/2016	49,992,000	Government Agency
78,000,000	Agency Discount Notes, FHLB, 0.3440%	313384R50	77,978,385	11/30/2016	11/30/2016	77,987,520	Government Agency
39,000,000	Agency Discount Notes, FHLB, 0.3440%	313384R50	38,989,193	11/30/2016	11/30/2016	38,993,760	Government Agency
100,000,000	Agency Discount Notes, FHLB, 0.2800%	313384R50	99,977,444	11/30/2016	11/30/2016	99,984,000	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 0.5072%	3133EED7	49,999,581	11/01/2016	12/1/2016	50,007,000	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 0.5272%	3133EEFN5	49,999,275	11/01/2016	12/1/2016	50,008,000	Government Agency
500,000,000	Term Repurchase Agreements, Societe Generale, 0.4500%	523-30333	500,000,000	12/01/2016	12/1/2016	500,000,000	Repurchase Agreement
41,450,000	Agency Discount Notes, FHLB, 0.2800%	313384S67	41,437,749	12/09/2016	12/9/2016	41,440,881	Government Agency
100,000,000	Agency Discount Notes, FHLB, 0.2800%	313384S91	99,968,111	12/12/2016	12/12/2016	99,976,000	Government Agency
100,000,000	Agency Discount Notes, FHLB, 0.2800%	313384S91	99,968,111	12/12/2016	12/12/2016	99,976,000	Government Agency
81,000,000	Agency Discount Notes, FHLB, 0.2800%	313384T33	80,972,910	12/14/2016	12/14/2016	80,979,750	Government Agency
60,000,000	Agency Discount Notes, FHLB, 0.2800%	313384T33	59,979,933	12/14/2016	12/14/2016	59,985,000	Government Agency
200,000,000	Agency Discount Notes, FHLB, 0.2800%	313384U23	199,922,222	12/21/2016	12/21/2016	199,922,222	Government Agency

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Par	Description	CUSIP	Amortized Value	Effective Maturity	Final Maturity	Fair Value	Category
100,000,000	Agency Discount Notes, FHLB, 0.2800%	313384U23	99,961,111	12/21/2016	12/21/2016	99,961,111	Government Agency
195,935,000	Agency Discount Notes, FHLB, 0.2800%	313384U23	195,858,803	12/21/2016	12/21/2016	195,878,179	Government Agency
39,000,000	Agency Discount Notes, FHLB, 0.2800%	313384U49	38,984,227	12/23/2016	12/23/2016	38,984,058	Government Agency
61,000,000	Agency Discount Notes, FHLB, 0.2800%	313384U49	60,975,329	12/23/2016	12/23/2016	60,975,065	Government Agency
39,000,000	Agency Discount Notes, FHLB, 0.2800%	313384U49	38,984,227	12/23/2016	12/23/2016	38,984,058	Government Agency
100,000,000	Agency Discount Notes, FHLB, 0.2800%	313384U49	99,959,556	12/23/2016	12/23/2016	99,959,122	Government Agency
100,000,000	Agency Discount Notes, FHLB, 0.2800%	313384U49	99,959,556	12/23/2016	12/23/2016	99,959,122	Government Agency
43,700,000	Agency Discount Notes, FHLB, 0.2830%	313384U49	43,682,136	12/23/2016	12/23/2016	43,686,890	Government Agency
50,000,000	4Agency Variable Rate Notes, FFCB, 0.5648%	3133EDKA9	50,002,401	11/28/2016	12/28/2016	50,015,500	Government Agency
50,000,000	4Agency Variable Rate Notes, FFCB, 0.5348%	3133EFFM4	49,999,605	11/28/2016	12/28/2016	50,014,500	Government Agency
55,145,000	Certificate of Deposit - TCD, Office of the State Treasurer, 0.6500%	523-29682	55,145,000	01/10/2017	1/10/2017	55,145,000	Certificate of Deposit - TCD
50,000,000	Agency Bullets, FHLB, 0.4300%	3130A8Q48	49,996,129	01/11/2017	1/11/2017	50,007,500	Government Agency
50,000,000	4Agency Variable Rate Notes, FHLB, 0.5090%	3130A8PW7	50,000,000	11/11/2016	1/11/2017	50,019,000	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.3925%	912796KC2	49,960,750	01/12/2017	1/12/2017	49,973,500	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.3905%	912796KC2	49,960,950	01/12/2017	1/12/2017	49,973,500	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.3560%	912796KC2	49,964,400	01/12/2017	1/12/2017	49,973,500	U.S. Treasury Bills
50,000,000	4Agency Variable Rate Notes, FHLMC, 0.5357%	3134G5Z32	49,998,981	11/13/2016	1/13/2017	50,022,000	Government Agency
100,000,000	Agency Discount Notes, FHLB, 0.3600%	313385AT3	99,922,000	01/18/2017	1/18/2017	99,931,000	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4305%	912796KD0	49,952,765	01/19/2017	1/19/2017	49,969,000	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4250%	912796KD0	49,953,368	01/19/2017	1/19/2017	49,969,000	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4305%	912796KD0	49,952,765	01/19/2017	1/19/2017	49,969,000	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.3370%	912796KD0	49,963,024	01/19/2017	1/19/2017	49,969,000	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.3400%	912796KD0	49,962,695	01/19/2017	1/19/2017	49,969,000	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.3270%	912796KD0	49,964,121	01/19/2017	1/19/2017	49,969,000	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.3280%	912796KD0	49,964,011	01/19/2017	1/19/2017	49,969,000	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.3305%	912796KD0	49,963,737	01/19/2017	1/19/2017	49,969,000	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.3300%	912796KD0	49,963,792	01/19/2017	1/19/2017	49,969,000	U.S. Treasury Bills
50,000,000	Agency Discount Notes, FHLB, 0.4850%	313385BA3	49,942,743	01/25/2017	1/25/2017	49,962,000	Government Agency
50,000,000	Agency Discount Notes, FHLB, 0.4850%	313385BA3	49,942,743	01/25/2017	1/25/2017	49,962,000	Government Agency
50,000,000	Agency Discount Notes, FHLB, 0.4850%	313385BA3	49,942,743	01/25/2017	1/25/2017	49,962,000	Government Agency
32,000,000	Agency Discount Notes, FHLB, 0.4850%	313385BA3	31,963,356	01/25/2017	1/25/2017	31,975,680	Government Agency
50,000,000	4Agency Variable Rate Notes, FNMA, 0.5490%	3135G0B44	49,998,800	11/26/2016	1/26/2017	50,027,000	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4305%	912796KE8	49,948,579	01/26/2017	1/26/2017	49,963,500	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4325%	912796KE8	49,948,340	01/26/2017	1/26/2017	49,963,500	U.S. Treasury Bills

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50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4305%	912796KE8	49,948,579	01/26/2017	1/26/2017	49,963,500	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.3430%	912796KE8	49,959,030	01/26/2017	1/26/2017	49,963,500	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.3430%	912796KE8	49,959,030	01/26/2017	1/26/2017	49,963,500	U.S. Treasury Bills
50,000,000	Agency Discount Notes, FHLB, 0.4800%	313385BC9	49,942,000	01/27/2017	1/27/2017	49,961,500	Government Agency
50,000,000	Agency Discount Notes, FHLB, 0.4800%	313385BC9	49,942,000	01/27/2017	1/27/2017	49,961,500	Government Agency
50,000,000	Agency Discount Notes, FHLB, 0.4800%	313385BC9	49,942,000	01/27/2017	1/27/2017	49,961,500	Government Agency
50,000,000	Agency Discount Notes, FHLB, 0.4800%	313385BC9	49,942,000	01/27/2017	1/27/2017	49,961,500	Government Agency
50,000,000	Agency Discount Notes, FHLB, 0.4800%	313385BC9	49,942,000	01/27/2017	1/27/2017	49,961,500	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.3500%	912796JA8	49,955,764	02/02/2017	2/2/2017	49,955,500	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.3500%	912796JA8	49,955,764	02/02/2017	2/2/2017	49,955,500	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.3280%	912796JA8	49,958,545	02/02/2017	2/2/2017	49,955,500	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.3270%	912796JA8	49,958,671	02/02/2017	2/2/2017	49,955,500	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.3270%	912796JA8	49,958,671	02/02/2017	2/2/2017	49,955,500	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4475%	912796KG3	49,937,847	02/09/2017	2/9/2017	49,954,500	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4460%	912796KG3	49,938,055	02/09/2017	2/9/2017	49,954,500	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4455%	912796KG3	49,938,125	02/09/2017	2/9/2017	49,954,500	U.S. Treasury Bills
50,000,000	4 Agency Variable Rate Notes, FFCB, 0.6603%	3133EFSE8	50,000,000	11/01/2016	2/14/2017	50,014,500	Government Agency
20,000,000	4 Agency Variable Rate Notes, FFCB, 0.6603%	3133EFSE8	20,006,391	11/01/2016	2/14/2017	20,005,800	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4350%	912796KH1	49,935,354	02/16/2017	2/16/2017	49,951,000	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4350%	912796KH1	49,935,354	02/16/2017	2/16/2017	49,951,000	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4320%	912796KH1	49,935,800	02/16/2017	2/16/2017	49,951,000	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4370%	912796KH1	49,935,057	02/16/2017	2/16/2017	49,951,000	U.S. Treasury Bills
50,000,000	Agency Discount Notes, FHLB, 0.4800%	313385BZ8	49,928,000	02/17/2017	2/17/2017	49,946,000	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4450%	912796KJ7	49,929,542	02/23/2017	2/23/2017	49,948,000	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4470%	912796KJ7	49,929,225	02/23/2017	2/23/2017	49,948,000	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4605%	912796JE0	49,922,611	03/02/2017	3/2/2017	49,941,000	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4760%	912796JE0	49,920,006	03/02/2017	3/2/2017	49,941,000	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4780%	912796KM0	49,915,022	03/09/2017	3/9/2017	49,935,000	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4780%	912796KM0	49,915,022	03/09/2017	3/9/2017	49,935,000	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.5505%	912796KM0	49,911,022	03/09/2017	3/9/2017	49,935,000	U.S. Treasury Bills
2,500,000	Certificate of Deposit, Sound Community Bank, 0.8200%	523-30070	2,500,000	03/13/2017	3/13/2017	2,500,000	Certificate of Deposit
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4955%	912796KN8	49,907,094	03/16/2017	3/16/2017	49,929,500	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.5150%	912796KN8	49,903,438	03/16/2017	3/16/2017	49,929,500	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.5215%	912796KN8	49,902,219	03/16/2017	3/16/2017	49,929,500	U.S. Treasury Bills

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25,000,000	Certificate of Deposit, EastWest Bank, 0.8400%	523-30127	25,000,000	03/22/2017	3/22/2017	25,000,000	Certificate of Deposit
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4810%	912796KP3	49,905,136	03/23/2017	3/23/2017	49,927,000	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4860%	912796KP3	49,904,150	03/23/2017	3/23/2017	49,927,000	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4905%	912796KP3	49,903,263	03/23/2017	3/23/2017	49,927,000	U.S. Treasury Bills
50,000,000	3 Agency Floating Rate Notes, FFCB, 0.5200%	3133EFEX1	49,978,233	11/01/2016	3/24/2017	49,994,000	Government Agency
40,000,000	4 Agency Variable Rate Notes, FFCB, 0.5050%	3133EDZM7	39,996,806	11/01/2016	3/27/2017	39,998,400	Government Agency
30,000,000	4 Agency Variable Rate Notes, FFCB, 0.4850%	3133EDWM0	29,994,985	11/01/2016	4/3/2017	29,994,900	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 0.5172%	3133EEWW6	49,998,920	11/06/2016	4/6/2017	50,034,000	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4815%	912796KQ1	49,895,675	04/06/2017	4/6/2017	49,908,000	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4760%	912796KQ1	49,896,867	04/06/2017	4/6/2017	49,908,000	U.S. Treasury Bills
50,041,655	NOW accounts, Opus Bank, 0.4500%	523-29398	50,041,655	11/01/2016		50,041,655	Bank Deposits
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4965%	912796KS7	49,887,598	04/13/2017	4/13/2017	49,899,000	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4958%	912796KS7	49,887,757	04/13/2017	4/13/2017	49,899,000	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4965%	912796KS7	49,887,598	04/13/2017	4/13/2017	49,899,000	U.S. Treasury Bills
40,000,000	4 Agency Variable Rate Notes, FFCB, 0.5846%	3133EDJX1	40,009,330	11/17/2016	4/17/2017	40,041,600	Government Agency
50,000,000	4 Agency Variable Rate Notes, FHLMC, 0.5307%	3134G72G5	49,996,438	11/20/2016	4/20/2017	50,054,000	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4680%	912796KT5	49,889,500	04/20/2017	4/20/2017	49,891,000	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4670%	912796KT5	49,889,736	04/20/2017	4/20/2017	49,891,000	U.S. Treasury Bills
48,900,000	4 Agency Variable Rate Notes, FFCB, 0.5003%	3133EERF9	48,895,204	11/01/2016	4/27/2017	48,897,555	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4780%	912796JP5	49,882,491	04/27/2017	4/27/2017	49,879,000	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4780%	912796JP5	49,882,491	04/27/2017	4/27/2017	49,879,000	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.5000%	912796KU2	49,873,611	05/04/2017	5/4/2017	49,873,611	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4965%	912796KU2	49,874,496	05/04/2017	5/4/2017	49,874,496	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4920%	912796KU2	49,875,634	05/04/2017	5/4/2017	49,875,634	U.S. Treasury Bills
50,000,000	4 Agency Variable Rate Notes, FFCB, 0.5646%	3133EDV25	50,008,196	11/15/2016	5/15/2017	50,056,000	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 0.4400%	3133EE4L1	49,997,200	11/01/2016	5/22/2017	49,996,000	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 0.4400%	3133EE4L1	49,941,228	11/01/2016	5/22/2017	49,996,000	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 0.4800%	3133EDYW6	50,002,937	11/01/2016	5/30/2017	50,007,000	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 0.5000%	3133EDUS9	50,009,261	11/01/2016	6/12/2017	49,994,000	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 0.5903%	3133EFNP8	50,000,000	11/01/2016	6/12/2017	50,006,000	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 0.6203%	3133EF2F3	50,000,000	11/01/2016	6/12/2017	50,016,000	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 0.5146%	3133EEK82	49,994,620	11/14/2016	6/14/2017	50,041,500	Government Agency
51,400,000	3 Agency Floating Rate Notes, FFCB, 0.4600%	3133EETL4	51,396,384	11/01/2016	7/13/2017	51,372,758	Government Agency
25,000,000	3 Agency Floating Rate Notes, FFCB, 0.5700%	3133EF5J2	25,000,000	11/01/2016	7/28/2017	25,005,750	Government Agency

## Washington State Local Government Investment Pool

as of 10/31/2016

Trade Date Basis

Par	Description	CUSIP	Amortized Value	Effective Maturity	Final Maturity	Fair Value	Category
50,000,000	4 Agency Variable Rate Notes, FNMA, 0.5446%	3135G0F24	49,996,011	11/16/2016	8/16/2017	50,039,500	Government Agency
25,000,000	3 Agency Floating Rate Notes, FFCB, 0.4700%	3133EFAL1	24,997,970	11/01/2016	8/21/2017	24,995,000	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 0.5096%	3133EFAK3	49,997,931	11/21/2016	8/21/2017	50,048,000	Government Agency
25,000,000	3 Agency Floating Rate Notes, FFCB, 0.4700%	3133EFAL1	24,976,676	11/01/2016	8/21/2017	24,995,000	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 0.5700%	3133EFDH7	50,000,000	11/01/2016	9/18/2017	50,009,000	Government Agency
25,000,000	4 Agency Variable Rate Notes, FFCB, 0.5340%	3133EFDS3	24,998,313	11/22/2016	9/22/2017	25,020,500	Government Agency
50,000,000	4 Supra - Variables, IBRD, 0.8387%	45905UTJ3	50,025,175	09/30/2017	9/30/2017	49,984,000	Supranational
25,000,000	U.S. Treasury Bills, U.S. Treasury, 0.6820%	912796KR9	24,836,604	10/12/2017	10/12/2017	24,847,000	U.S. Treasury Bills
25,000,000	U.S. Treasury Bills, U.S. Treasury, 0.6850%	912796KR9	24,835,885	10/12/2017	10/12/2017	24,847,000	U.S. Treasury Bills
25,000,000	U.S. Treasury Bills, U.S. Treasury, 0.6850%	912796KR9	24,835,885	10/12/2017	10/12/2017	24,847,000	U.S. Treasury Bills
25,000,000	4 Agency Variable Rate Notes, FFCB, 0.5407%	3133EFJT5	24,997,603	11/13/2016	10/13/2017	25,025,750	Government Agency
50,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 0.5083%	912828M23	49,918,592	11/01/2016	10/31/2017	50,068,000	U.S. Treasury FRN
37,500,000	4 Agency Variable Rate Notes, FFCB, 0.5653%	3133EEJ76	37,470,685	11/01/2016	11/13/2017	37,486,500	Government Agency
25,000,000	3 Agency Floating Rate Notes, FFCB, 0.6300%	3133EFQG5	24,994,690	11/01/2016	11/20/2017	25,021,250	Government Agency
25,000,000	4 Agency Variable Rate Notes, FFCB, 0.5957%	3133EFQB6	24,998,672	11/20/2016	11/20/2017	25,038,250	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 0.6403%	3133EGCK9	49,994,338	11/01/2016	11/27/2017	50,011,000	Government Agency
50,000,000	4 Agency Variable Rate Notes, FHLB, 0.6010%	3130A8FR9	49,997,280	11/07/2016	12/7/2017	50,089,500	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 0.6100%	3133EGLT0	50,000,000	11/01/2016	1/18/2018	49,986,000	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 0.5300%	3133EE5C0	49,905,980	11/01/2016	1/30/2018	49,925,500	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 0.6800%	3133EFWZ6	49,987,438	11/01/2016	2/1/2018	50,018,500	Government Agency
35,000,000	3 Agency Floating Rate Notes, FFCB, 0.6800%	3133EFWZ6	35,026,610	11/01/2016	2/1/2018	35,012,950	Government Agency
25,000,000	3 Agency Floating Rate Notes, FFCB, 0.6000%	3133EGCJ2	24,993,286	11/01/2016	3/1/2018	24,983,000	Government Agency
25,000,000	3 Agency Floating Rate Notes, FFCB, 0.6000%	3133EGCJ2	24,993,269	11/01/2016	3/1/2018	24,983,000	Government Agency
25,000,000	3 Agency Floating Rate Notes, FFCB, 0.5500%	3133EFCD7	24,969,767	11/01/2016	3/2/2018	24,966,250	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 0.6300%	3133EFB22	50,003,475	11/01/2016	3/19/2018	50,016,000	Government Agency
25,000,000	3 Agency Floating Rate Notes, FFCB, 0.5200%	3133EE6X3	24,949,874	11/01/2016	5/14/2018	24,964,000	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 0.6300%	3133EGAL9	50,000,000	11/01/2016	5/17/2018	50,000,000	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 0.6643%	3133EGHS7	50,000,000	11/29/2016	5/29/2018	50,105,500	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 0.6200%	3133EGER2	49,991,932	11/01/2016	6/13/2018	49,971,500	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 0.6457%	3133EGGC3	50,000,000	11/20/2016	6/20/2018	50,112,500	Government Agency
545	IB Bank Deposit, US Bank, 0.2500%	523-14483	545	11/01/2016		545	Bank Deposits
342,816,719	IB Bank Deposit, Key Bank, 0.4500%	523-16378	342,816,719	11/01/2016		342,816,719	Bank Deposits
100,836,597	NOW accounts, Union Bank\Frontier Bank, 0.4500%	523-16950	100,836,597	11/01/2016		100,836,597	Bank Deposits
61,948,026	NOW accounts, EastWest Bank, 0.4500%	523-18461	61,948,026	11/01/2016		61,948,026	Bank Deposits

## Washington State Local Government Investment Pool

as of 10/31/2016

Trade Date Basis

Par	Description	CUSIP	Amortized Value	Effective Maturity	Final Maturity	Fair Value	Category
318,591,847	1B Bank Deposit, Umpqua Bank, 0.4500%	523-21425	318,591,847	11/01/2016		318,591,847	Bank Deposits
100,617,198	1B Bank Deposit, Washington Federal, 0.4500%	523-25454	100,617,198	11/01/2016		100,617,198	Bank Deposits
90,308,919	1B Bank Deposit, Heritage Bank, 0.4500%	523-27328	90,308,919	11/01/2016		90,308,919	Bank Deposits
50,000,000	4 Agency Variable Rate Notes, FFCB, 0.6803%	3133EGTX3	49,991,145	11/01/2016	7/9/2018	49,974,500	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 0.6903%	3133EGPJ8	49,991,193	11/01/2016	8/1/2018	49,973,500	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 0.6672%	3133EGPA7	50,115,499	11/01/2016	8/1/2018	50,106,500	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 0.6700%	3133EGTW5	49,990,626	11/01/2016	9/12/2018	50,000,000	Government Agency
35,000,000	4 Supra - Variables, IADB, 0.8754%	458182DT6	35,004,157	09/12/2018	9/12/2018	34,991,950	Supranational
50,000,000	3 Agency Floating Rate Notes, FFCB, 0.6500%	3133EGA21	50,000,000	11/01/2016	10/25/2018	49,990,000	Government Agency

Current Assets: 14,520,918,506

<sup>1</sup> WAM: 34 Days<sup>2</sup> WAL: 92 Days<sup>1</sup> WAM = Weighted average maturity, calculated using the Effective maturity based on settlement date<sup>2</sup> WAL = Weighted average life, calculated using Final maturity based on settlement date<sup>3</sup> FRN = Floating Rate Note, which has no established reset dates, therefore defining the effective maturity as the next reset date, which is the next business day<sup>4</sup> VRN = Variable Rate Note, which has an established reset date, therefore defining the effective maturity as the next reset date.