

Washington State Local Government Investment Pool

as of 02/28/2018

Settlement Date Basis

Par	Description	CUSIP	Amortized Value	Effective Maturity	Final Maturity	Fair Value	Category
25,000,000	3 Agency Floating Rate Notes, FFCB, 1.6000%	3133EGCJ2	25,000,000	03/01/2018	3/1/2018	25,000,000	Government Agency
25,000,000	3 Agency Floating Rate Notes, FFCB, 1.6000%	3133EGCJ2	25,000,000	03/01/2018	3/1/2018	25,000,000	Government Agency
200,000,000	Supra - Discount Notes, IBRD, 1.3500%	459053TS3	200,000,000	03/01/2018	3/1/2018	200,000,000	Supranational
200,000,000	Term Repurchase Agreements, Jefferies and Company, Inc., 1.4000%	523-33846	200,000,000	03/01/2018	3/1/2018	200,000,000	Repurchase Agreement
500,000,000	Term Repurchase Agreements, Cantor Fitzgerald, 1.3900%	523-33853	500,000,000	03/01/2018	3/1/2018	500,000,000	Repurchase Agreement
1,000,000,000	Repurchase Agreements, Cantor Fitzgerald, 1.4700%	523-33870	1,000,000,000	03/01/2018	3/1/2018	1,000,000,000	Repurchase Agreement
500,000,000	Repurchase Agreements, Daiwa Capital Markets, 1.4400%	523-33871	500,000,000	03/01/2018	3/1/2018	500,000,000	Repurchase Agreement
100,000,000	Repurchase Agreements, Jefferies and Company, Inc., 1.4500%	523-33872	100,000,000	03/01/2018	3/1/2018	100,000,000	Repurchase Agreement
680,000,000	Repurchase Agreements, Societe Generale, 1.4400%	523-33873	680,000,000	03/01/2018	3/1/2018	680,000,000	Repurchase Agreement
50,000,000	Repurchase Agreements, Cantor Fitzgerald, 1.4000%	523-33874	50,000,000	03/01/2018	3/1/2018	50,000,000	Repurchase Agreement
25,000,000	3 Agency Floating Rate Notes, FFCB, 1.5500%	3133EFCD7	24,999,938	03/01/2018	3/2/2018	25,000,000	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.1360%	912796NW5	49,977,911	03/15/2018	3/15/2018	49,974,750	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.1365%	912796NW5	49,977,901	03/15/2018	3/15/2018	49,974,750	U.S. Treasury Bills
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.6400%	3133EFB22	50,000,124	03/01/2018	3/19/2018	50,004,500	Government Agency
25,000,000	Certificate of Deposit, EastWest Bank, 1.4400%	523-32111	25,000,000	03/19/2018	3/19/2018	25,000,000	Certificate of Deposit
50,000,000	Agency Discount Notes, FHLMC, 1.2000%	313397UN9	49,966,667	03/21/2018	3/21/2018	49,959,500	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.1715%	912796NX3	49,965,831	03/22/2018	3/22/2018	49,960,650	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.1710%	912796NX3	49,965,846	03/22/2018	3/22/2018	49,960,650	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.0250%	912796LS6	49,960,139	03/29/2018	3/29/2018	49,942,550	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.1815%	912796LS6	49,954,053	03/29/2018	3/29/2018	49,942,550	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.1800%	912796LS6	49,954,111	03/29/2018	3/29/2018	49,942,550	U.S. Treasury Bills
100,000,000	Agency Discount Notes, FHLB, 1.3800%	313385VA1	99,877,333	04/02/2018	4/2/2018	99,857,800	Government Agency
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.1810%	912796NY1	99,885,181	04/05/2018	4/5/2018	99,857,600	U.S. Treasury Bills
4,175,000	Certificate of Deposit, Liberty Bay Bank, 1.7500%	523-33637	4,175,000	04/09/2018	4/9/2018	4,175,000	Certificate of Deposit
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.2230%	912796PA1	49,928,658	04/12/2018	4/12/2018	49,911,300	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.2270%	912796PA1	49,928,425	04/12/2018	4/12/2018	49,911,300	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5500%	912796PA1	99,819,167	04/12/2018	4/12/2018	99,822,600	U.S. Treasury Bills
100,000,000	Agency Discount Notes, FHLB, 1.5760%	313385VM5	99,811,756	04/13/2018	4/13/2018	99,808,900	Government Agency
100,000,000	Agency Discount Notes, FHLB, 1.5900%	313385VS2	99,788,000	04/18/2018	4/18/2018	99,786,700	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.2350%	912796PB9	49,915,951	04/19/2018	4/19/2018	49,895,050	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.2400%	912796PB9	49,915,611	04/19/2018	4/19/2018	49,895,050	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.2400%	912796PB9	49,915,611	04/19/2018	4/19/2018	49,895,050	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.2410%	912796PB9	49,915,543	04/19/2018	4/19/2018	49,895,050	U.S. Treasury Bills
100,000,000	Agency Discount Notes, FHLB, 1.4440%	313385VU7	99,799,444	04/20/2018	4/20/2018	99,777,800	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, 1.6050%	313385VU7	99,777,083	04/20/2018	4/20/2018	99,777,800	Government Agency
100,000,000	Agency Discount Notes, FHLB, 1.6030%	313385VZ6	99,755,097	04/25/2018	4/25/2018	99,755,600	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.2480%	912796LX5	49,902,933	04/26/2018	4/26/2018	49,881,300	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.2480%	912796LX5	49,902,933	04/26/2018	4/26/2018	49,881,300	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.2500%	912796LX5	49,902,778	04/26/2018	4/26/2018	49,881,300	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.2500%	912796LX5	49,902,778	04/26/2018	4/26/2018	49,881,300	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.4300%	912796LX5	99,777,556	04/26/2018	4/26/2018	99,762,600	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.4280%	912796LX5	99,777,866	04/26/2018	4/26/2018	99,762,600	U.S. Treasury Bills
6,000,000	Certificate of Deposit, UniBank, 1.7300%	523-33759	6,000,000	05/01/2018	5/1/2018	6,000,000	Certificate of Deposit
40,000,000	Certificate of Deposit, Cathay Bank, 1.7500%	523-33760	40,000,000	05/01/2018	5/1/2018	40,000,000	Certificate of Deposit
100,000,000	Agency Discount Notes, FHLB, 1.4600%	313385WG7	99,748,556	05/02/2018	5/2/2018	99,712,400	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.2680%	912796PC7	49,889,050	05/03/2018	5/3/2018	49,866,800	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.2570%	912796PC7	49,890,013	05/03/2018	5/3/2018	49,866,800	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.4350%	912796PC7	99,748,875	05/03/2018	5/3/2018	99,733,600	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.4320%	912796PC7	99,749,400	05/03/2018	5/3/2018	99,733,600	U.S. Treasury Bills
100,000,000	Agency Discount Notes, FHLB, 1.4750%	313385WJ1	99,737,778	05/04/2018	5/4/2018	99,703,000	Government Agency
100,000,000	Agency Discount Notes, FHLB, 1.4750%	313385WJ1	99,737,778	05/04/2018	5/4/2018	99,703,000	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.2960%	912796PF0	49,874,000	05/10/2018	5/10/2018	49,848,600	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.2960%	912796PF0	49,874,000	05/10/2018	5/10/2018	49,848,600	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.4860%	912796PF0	99,711,055	05/10/2018	5/10/2018	99,697,200	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.4850%	912796PF0	99,711,250	05/10/2018	5/10/2018	99,697,200	U.S. Treasury Bills
25,000,000	3 Agency Floating Rate Notes, FFCB, 1.5200%	3133EE6X3	24,993,364	03/01/2018	5/14/2018	25,005,750	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.6000%	3133EGH73	50,000,000	03/01/2018	5/14/2018	50,019,500	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.6300%	3133EGAL9	50,000,000	03/01/2018	5/17/2018	50,023,500	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.3620%	912796PG8	49,854,342	05/17/2018	5/17/2018	49,831,950	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.3620%	912796PG8	49,854,342	05/17/2018	5/17/2018	49,831,950	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.3620%	912796PG8	49,854,342	05/17/2018	5/17/2018	49,831,950	U.S. Treasury Bills
100,000,000	Agency Discount Notes, FHLB, 1.6300%	313385WY8	99,646,833	05/18/2018	5/18/2018	99,638,200	Government Agency
100,000,000	Agency Discount Notes, FHLB, 1.6490%	313385XD3	99,619,814	05/23/2018	5/23/2018	99,615,000	Government Agency
100,000,000	Agency Discount Notes, FHLB, 1.6700%	313385XF8	99,605,694	05/25/2018	5/25/2018	99,605,700	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 1.7780%	3133EGHS7	50,000,000	04/02/2018	5/29/2018	50,035,500	Government Agency
25,000,000	Agency Discount Notes, FFCB, 1.2400%	313313XT0	24,916,472	06/06/2018	6/6/2018	24,883,475	Government Agency
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.4550%	912796PJ2	99,603,917	06/07/2018	6/7/2018	99,562,400	U.S. Treasury Bills
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.6200%	3133EGER2	49,998,575	03/01/2018	6/13/2018	50,029,500	Government Agency

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50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.4600%	912796PL7	49,787,083	06/14/2018	6/14/2018	49,762,300	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.4570%	912796PL7	49,787,521	06/14/2018	6/14/2018	49,762,300	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.4570%	912796PL7	49,787,521	06/14/2018	6/14/2018	49,762,300	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.4580%	912796PL7	49,787,375	06/14/2018	6/14/2018	49,762,300	U.S. Treasury Bills
50,000,000	Supra - Bullets, IFC, 0.8750%	45950KBX7	49,890,692	06/15/2018	6/15/2018	49,854,500	Supranational
50,000,000	4Agency Variable Rate Notes, FFCB, 1.7138%	3133EGGC3	50,000,000	03/20/2018	6/20/2018	50,040,800	Government Agency
100,000,000	Supra - Discount Notes, IBRD, 1.5800%	459053YH1	99,512,833	06/20/2018	6/20/2018	99,467,000	Supranational
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.4800%	912796MF3	49,769,778	06/21/2018	6/21/2018	49,744,900	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.4800%	912796MF3	49,769,778	06/21/2018	6/21/2018	49,744,900	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5450%	912796PM5	99,489,292	06/28/2018	6/28/2018	99,452,900	U.S. Treasury Bills
4,619	IB Bank Deposit, US Bank, 0.7500%	523-14483	4,619	03/01/2018		4,619	Bank Deposits
394,468,048	IB Bank Deposit, Key Bank, 1.3500%	523-16378	394,468,048	03/01/2018		394,468,048	Bank Deposits
92,993,999	NOW accounts, EastWest Bank, 1.4500%	523-18461	92,993,999	03/01/2018		92,993,999	Bank Deposits
160,790,082	IB Bank Deposit, Umpqua Bank, 1.4000%	523-21425	160,790,082	03/01/2018		160,790,082	Bank Deposits
101,833,817	IB Bank Deposit, Washington Federal, 1.4000%	523-25454	101,833,817	03/01/2018		101,833,817	Bank Deposits
91,487,387	IB Bank Deposit, Heritage Bank, 1.4500%	523-27328	91,487,387	03/01/2018		91,487,387	Bank Deposits
150,199,459	IB Bank Deposit, Homestreet Bank, 1.4700%	523-33596	150,199,459	03/01/2018		150,199,459	Bank Deposits
369,013	NOW accounts, JP Morgan/Chase, 1.3000%	523-33762	369,013	03/01/2018		369,013	Bank Deposits
50,000,000	Supra - Discount Notes, IADB, 1.6600%	45818LYV6	49,716,417	07/02/2018	7/2/2018	49,692,500	Supranational
50,000,000	Agency Discount Notes, FHLB, 1.6850%	313385YV2	49,712,146	07/02/2018	7/2/2018	49,692,500	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5625%	912796PN3	49,726,562	07/05/2018	7/5/2018	49,702,700	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5630%	912796PN3	49,726,475	07/05/2018	7/5/2018	49,702,700	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5650%	912796PN3	49,726,125	07/05/2018	7/5/2018	49,702,700	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5650%	912796PN3	49,726,125	07/05/2018	7/5/2018	49,702,700	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5785%	912796PN3	49,723,763	07/05/2018	7/5/2018	49,702,700	U.S. Treasury Bills
50,000,000	4Agency Variable Rate Notes, FFCB, 1.9919%	3133EGTX3	49,998,128	03/07/2018	7/9/2018	50,045,500	Government Agency
50,000,000	4Agency Variable Rate Notes, FFCB, 1.5808%	3133EGF59	49,998,185	03/10/2018	7/10/2018	50,025,500	Government Agency
47,395,000	Certificate of Deposit - TCD, Office of the State Treasurer, 1.9100%	523-33646	47,395,000	07/10/2018	7/10/2018	47,395,000	Certificate of Deposit - TCD
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5800%	912796PQ6	49,708,139	07/12/2018	7/12/2018	49,680,450	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5805%	912796PQ6	49,708,046	07/12/2018	7/12/2018	49,680,450	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5805%	912796PQ6	49,708,046	07/12/2018	7/12/2018	49,680,450	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5910%	912796MK2	49,690,639	07/19/2018	7/19/2018	49,657,400	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5910%	912796MK2	49,690,639	07/19/2018	7/19/2018	49,657,400	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5915%	912796MK2	49,690,542	07/19/2018	7/19/2018	49,657,400	U.S. Treasury Bills

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50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.6100%	912796PR4	49,671,292	07/26/2018	7/26/2018	49,640,250	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.6170%	912796PR4	99,339,725	07/26/2018	7/26/2018	99,280,500	U.S. Treasury Bills
50,000,000	4Agency Variable Rate Notes, FFCB, 2.0019%	3133EGPJ8	49,997,888	03/07/2018	8/1/2018	50,051,500	Government Agency
50,000,000	4Agency Variable Rate Notes, FFCB, 1.7147%	3133EGPA7	50,027,698	03/01/2018	8/1/2018	50,053,000	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.6360%	912796PS2	49,650,078	08/02/2018	8/2/2018	49,626,750	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.6370%	912796PS2	99,299,728	08/02/2018	8/2/2018	99,253,500	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.6370%	912796PS2	99,299,728	08/02/2018	8/2/2018	99,253,500	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.6350%	912796PU7	99,268,792	08/09/2018	8/9/2018	99,210,700	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.6310%	912796PU7	49,635,290	08/09/2018	8/9/2018	49,605,350	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.7855%	912796NQ8	49,583,384	08/16/2018	8/16/2018	49,579,150	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.7450%	912796NQ8	49,592,834	08/16/2018	8/16/2018	49,579,150	U.S. Treasury Bills
50,000,000	3Agency Floating Rate Notes, FFCB, 1.6700%	3133EGTW5	49,997,312	03/01/2018	9/12/2018	50,066,000	Government Agency
35,000,000	4Supra - Variables, IADB, 1.5800%	458182DT6	35,001,192	09/12/2018	9/12/2018	34,998,950	Supranational
50,000,000	4Agency Variable Rate Notes, FFCB, 1.6075%	3133EGH65	49,997,278	03/14/2018	9/14/2018	50,040,000	Government Agency
44,825,000	Supra - Bullets, IBRD, 1.0000%	459058ER0	44,623,761	10/05/2018	10/5/2018	44,541,930	Supranational
50,000,000	3Agency Floating Rate Notes, FFCB, 1.5900%	3133EGV44	49,995,271	03/01/2018	10/15/2018	50,028,000	Government Agency
50,000,000	3Agency Floating Rate Notes, FFCB, 1.6600%	3133EGA21	50,000,000	03/01/2018	10/25/2018	50,055,000	Government Agency
50,000,000	4Agency Variable Rate Notes, FFCB, 1.6193%	3133EGE84	49,998,261	03/08/2018	11/8/2018	50,057,500	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5560%	912796PD5	49,455,400	11/08/2018	11/8/2018	49,360,400	U.S. Treasury Bills
50,000,000	4Agency Variable Rate Notes, FFCB, 1.9319%	3133EG3L7	50,000,000	03/07/2018	11/13/2018	50,062,500	Government Agency
25,000,000	4Agency Variable Rate Notes, FHLB, 1.4790%	3130AC4M3	25,000,000	03/13/2018	11/13/2018	25,002,250	Government Agency
50,000,000	4Agency Variable Rate Notes, FHLB, 1.4790%	3130AC4M3	50,000,000	03/13/2018	11/13/2018	50,004,500	Government Agency
50,000,000	U.S. Treasury Coupons, U.S. Treasury, 1.2500%	912828M64	49,817,765	11/15/2018	11/15/2018	49,738,300	U.S. Treasury
50,000,000	4Agency Variable Rate Notes, FFCB, 1.9519%	3133EGN35	50,000,000	03/07/2018	12/5/2018	50,057,500	Government Agency
15,000,000	4Agency Variable Rate Notes, FFCB, 1.9519%	3133EGN35	15,000,000	03/07/2018	12/5/2018	15,017,250	Government Agency
40,000,000	3Agency Floating Rate Notes, FFCB, 1.6400%	3133EGV36	39,996,827	03/01/2018	12/14/2018	40,066,400	Government Agency
50,000,000	4Agency Variable Rate Notes, FFCB, 1.6600%	3133EGM28	50,000,000	03/19/2018	12/19/2018	50,068,500	Government Agency
50,000,000	3Agency Floating Rate Notes, FFCB, 1.6000%	3133EG2C8	49,995,722	03/01/2018	12/27/2018	50,070,000	Government Agency
25,000,000	4Agency Variable Rate Notes, FFCB, 1.6295%	3133EG2V6	25,000,000	03/03/2018	1/3/2019	25,031,500	Government Agency
25,000,000	4Agency Variable Rate Notes, FFCB, 1.6295%	3133EG2V6	25,000,000	03/03/2018	1/3/2019	25,031,500	Government Agency
50,000,000	4Agency Variable Rate Notes, FFCB, 1.6493%	3133EGU78	50,000,000	03/08/2018	1/8/2019	50,071,500	Government Agency
50,000,000	3Agency Floating Rate Notes, FFCB, 1.3900%	3133EHTG8	49,996,509	03/01/2018	2/1/2019	49,993,000	Government Agency
50,000,000	Supra - Floating Rate Notes, IBRD, 1.5700%	45905UG32	50,000,000	04/05/2019	4/5/2019	49,947,000	Supra Fed FRN - Act/360 - Qtly - Ne
50,000,000	4Agency Variable Rate Notes, FFCB, 1.8019%	3133EHFF5	49,994,407	03/07/2018	4/12/2019	50,064,000	Government Agency

Washington State Local Government Investment Pool

as of 02/28/2018

Settlement Date Basis

Par	Description	CUSIP	Amortized Value	Effective Maturity	Final Maturity	Fair Value	Category
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.4100%	3133EHTK9	49,996,384	03/01/2018	6/3/2019	49,991,000	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.4200%	3133EHPR8	50,000,000	03/01/2018	6/27/2019	49,994,000	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.4200%	3133EHRH8	49,993,096	03/01/2018	7/17/2019	49,991,500	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.4200%	3133EHVD2	50,000,000	03/01/2018	8/16/2019	49,988,000	Government Agency
25,000,000	4 Supra - Variables, IBRD, 1.5429%	45905UL51	24,966,903	08/21/2019	8/21/2019	24,992,750	Supranational
25,000,000	4 Supra - Variables, IBRD, 1.5429%	45905UL28	24,962,904	08/23/2019	8/23/2019	24,992,750	Supranational
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.4200%	3133EHYK3	49,996,155	03/01/2018	9/13/2019	49,961,500	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.4200%	3133EHK28	50,000,000	03/01/2018	10/23/2019	49,977,000	Government Agency
33,000,000	3 Agency Floating Rate Notes, FFCB, 1.4350%	3133EH4U4	33,000,000	03/01/2018	10/28/2019	33,000,000	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.4200%	3133EHR96	50,000,000	03/01/2018	11/15/2019	49,967,500	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 1.5195%	3133EHY80	49,997,702	03/04/2018	12/4/2019	49,983,000	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.4300%	3133EH2Z5	49,995,504	03/01/2018	12/18/2019	49,973,000	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.4350%	3133EH4P5	49,958,975	03/01/2018	12/26/2019	49,945,500	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.4450%	3133EH5M1	49,995,408	03/01/2018	1/3/2020	49,977,100	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.4500%	3133EH6D0	49,995,351	03/01/2018	1/9/2020	49,981,500	Government Agency

Current Assets: 11,862,541,425

¹ WAM: 42 Days² WAL: 100 Days¹ WAM = Weighted average maturity, calculated using the Effective maturity based on settlement date² WAL = Weighted average life, calculated using Final maturity based on settlement date³ 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 day⁴ VRN = Variable Rate Note, which has an established reset date, therefore defining the effective maturity as the next reset date.