

## Washington State Local Government Investment Pool

as of 01/31/2018

Settlement Date Basis

Par	Description	CUSIP	Amortized Value	Effective Maturity	Final Maturity	Fair Value	Category
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.6800%	3133EFWZ6	50,000,000	02/01/2018	2/1/2018	50,000,000	Government Agency
35,000,000	3 Agency Floating Rate Notes, FFCB, 1.6800%	3133EFWZ6	35,000,000	02/01/2018	2/1/2018	35,000,000	Government Agency
400,000,000	Term Repurchase Agreements, Daiwa Capital Markets, 1.3900%	523-33720	400,000,000	02/01/2018	2/1/2018	400,000,000	Repurchase Agreement
300,000,000	Term Repurchase Agreements, Cantor Fitzgerald, 1.4000%	523-33721	300,000,000	02/01/2018	2/1/2018	300,000,000	Repurchase Agreement
100,000,000	Repurchase Agreements, Cantor Fitzgerald, 1.4000%	523-33753	100,000,000	02/01/2018	2/1/2018	100,000,000	Repurchase Agreement
400,000,000	Repurchase Agreements, Daiwa Capital Markets, 1.4200%	523-33754	400,000,000	02/01/2018	2/1/2018	400,000,000	Repurchase Agreement
400,000,000	Repurchase Agreements, Cantor Fitzgerald, 1.4000%	523-33755	400,000,000	02/01/2018	2/1/2018	400,000,000	Repurchase Agreement
300,000,000	Repurchase Agreements, Jefferies and Company, Inc., 1.4000%	523-33756	300,000,000	02/01/2018	2/1/2018	300,000,000	Repurchase Agreement
300,000,000	Repurchase Agreements, Cantor Fitzgerald, 1.3500%	523-33757	300,000,000	02/01/2018	2/1/2018	300,000,000	Repurchase Agreement
175,000,000	Repurchase Agreements, Daiwa Capital Markets, 1.3000%	523-33758	175,000,000	02/01/2018	2/1/2018	175,000,000	Repurchase Agreement
100,000,000	Agency Discount Notes, FHLB, 1.1720%	313385SP2	99,996,744	02/02/2018	2/2/2018	99,996,400	Government Agency
500,000,000	Term Repurchase Agreements, Societe Generale, 1.3700%	523-33734	500,000,000	02/05/2018	2/5/2018	500,000,000	Repurchase Agreement
400,000,000	Term Repurchase Agreements, Daiwa Capital Markets, 1.4000%	523-33750	400,000,000	02/07/2018	2/7/2018	400,000,000	Repurchase Agreement
600,000,000	Term Repurchase Agreements, Cantor Fitzgerald, 1.4000%	523-33751	600,000,000	02/07/2018	2/7/2018	600,000,000	Repurchase Agreement
400,000,000	Term Repurchase Agreements, Jefferies and Company, Inc., 1.3800%	523-33752	400,000,000	02/07/2018	2/7/2018	400,000,000	Repurchase Agreement
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.1375%	912796NR6	49,988,941	02/08/2018	2/8/2018	49,988,250	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.1850%	912796NR6	99,976,958	02/08/2018	2/8/2018	99,976,500	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.1850%	912796NR6	99,976,958	02/08/2018	2/8/2018	99,976,500	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.1900%	912796NR6	99,976,861	02/08/2018	2/8/2018	99,976,500	U.S. Treasury Bills
100,000,000	Agency Discount Notes, FHLB, 1.2000%	313385SW7	99,973,333	02/09/2018	2/9/2018	99,971,100	Government Agency
300,000,000	Term Repurchase Agreements, Cantor Fitzgerald, 1.4000%	523-33672	300,000,000	02/15/2018	2/15/2018	300,000,000	Repurchase Agreement
150,000,000	Term Repurchase Agreements, Jefferies and Company, Inc., 1.3900%	523-33684	150,000,000	02/15/2018	2/15/2018	150,000,000	Repurchase Agreement
25,000,000	3 Agency Floating Rate Notes, FFCB, 1.6000%	3133EGCJ2	24,999,612	02/01/2018	3/1/2018	25,001,500	Government Agency
25,000,000	3 Agency Floating Rate Notes, FFCB, 1.6000%	3133EGCJ2	24,999,611	02/01/2018	3/1/2018	25,001,500	Government Agency
200,000,000	Supra - Discount Notes, IBRD, 1.3500%	459053TS3	199,790,000	03/01/2018	3/1/2018	199,794,000	Supranational
25,000,000	3 Agency Floating Rate Notes, FFCB, 1.5500%	3133EFCD7	24,998,196	02/01/2018	3/2/2018	25,001,500	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.1455%	912796NU9	49,944,316	03/08/2018	3/8/2018	49,934,450	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.1455%	912796NU9	49,944,316	03/08/2018	3/8/2018	49,934,450	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.1455%	912796NU9	49,944,316	03/08/2018	3/8/2018	49,934,450	U.S. Treasury Bills
100,000,000	Agency Discount Notes, FHLB, 1.3250%	313385UA2	99,867,500	03/09/2018	3/9/2018	99,867,000	Government Agency
100,000,000	Agency Discount Notes, FHLB, 1.3250%	313385UA2	99,867,500	03/09/2018	3/9/2018	99,867,000	Government Agency
100,000,000	Agency Discount Notes, FHLB, 1.3250%	313385UA2	99,867,500	03/09/2018	3/9/2018	99,867,000	Government Agency
71,000,000	Agency Discount Notes, FHLB, 1.3500%	313385UF1	70,890,838	03/14/2018	3/14/2018	70,892,790	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.1360%	912796NW5	49,933,733	03/15/2018	3/15/2018	49,922,600	U.S. Treasury Bills

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Par	Description	CUSIP	Amortized Value	Effective Maturity	Final Maturity	Fair Value	Category
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.1365%	912796NW5	49,933,704	03/15/2018	3/15/2018	49,922,600	U.S. Treasury Bills
50,000,000	3Agency Floating Rate Notes, FFCB, 1.6400%	3133EFB22	50,000,318	02/01/2018	3/19/2018	50,012,000	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	49,920,000	03/21/2018	3/21/2018	49,911,500	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.1715%	912796NX3	49,920,273	03/22/2018	3/22/2018	49,909,750	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.1710%	912796NX3	49,920,307	03/22/2018	3/22/2018	49,909,750	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.0250%	912796LS6	49,920,278	03/29/2018	3/29/2018	49,897,500	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.1815%	912796LS6	49,908,106	03/29/2018	3/29/2018	49,897,500	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.1800%	912796LS6	49,908,222	03/29/2018	3/29/2018	49,897,500	U.S. Treasury Bills
100,000,000	Agency Discount Notes, FHLB, 1.3800%	313385VA1	99,770,000	04/02/2018	4/2/2018	99,763,000	Government Agency
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.1810%	912796NY1	99,793,325	04/05/2018	4/5/2018	99,767,300	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	49,881,097	04/12/2018	4/12/2018	49,867,150	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.2270%	912796PA1	49,880,708	04/12/2018	4/12/2018	49,867,150	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.2350%	912796PB9	49,867,924	04/19/2018	4/19/2018	49,851,600	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.2400%	912796PB9	49,867,389	04/19/2018	4/19/2018	49,851,600	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.2400%	912796PB9	49,867,389	04/19/2018	4/19/2018	49,851,600	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.2410%	912796PB9	49,867,282	04/19/2018	4/19/2018	49,851,600	U.S. Treasury Bills
100,000,000	Agency Discount Notes, FHLB, 1.4440%	313385VU7	99,687,133	04/20/2018	4/20/2018	99,692,300	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.2480%	912796LX5	49,854,400	04/26/2018	4/26/2018	49,834,200	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.2480%	912796LX5	49,854,400	04/26/2018	4/26/2018	49,834,200	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.2500%	912796LX5	49,854,167	04/26/2018	4/26/2018	49,834,200	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.2500%	912796LX5	49,854,167	04/26/2018	4/26/2018	49,834,200	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.4300%	912796LX5	99,666,334	04/26/2018	4/26/2018	99,668,400	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.4280%	912796LX5	99,666,800	04/26/2018	4/26/2018	99,668,400	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
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.2680%	912796PC7	49,839,739	05/03/2018	5/3/2018	49,817,050	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.2570%	912796PC7	49,841,129	05/03/2018	5/3/2018	49,817,050	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.2960%	912796PF0	49,823,600	05/10/2018	5/10/2018	49,802,950	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.2960%	912796PF0	49,823,600	05/10/2018	5/10/2018	49,802,950	U.S. Treasury Bills
25,000,000	3Agency Floating Rate Notes, FFCB, 1.5200%	3133EE6X3	24,990,854	02/01/2018	5/14/2018	25,008,000	Government Agency
50,000,000	3Agency Floating Rate Notes, FFCB, 1.6000%	3133EGH73	50,000,000	02/01/2018	5/14/2018	50,027,500	Government Agency
50,000,000	3Agency Floating Rate Notes, FFCB, 1.6300%	3133EGAL9	50,000,000	02/01/2018	5/17/2018	50,032,000	Government Agency

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50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.3620%	912796PG8	49,801,375	05/17/2018	5/17/2018	49,788,000	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.3620%	912796PG8	49,801,375	05/17/2018	5/17/2018	49,788,000	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.3620%	912796PG8	49,801,375	05/17/2018	5/17/2018	49,788,000	U.S. Treasury Bills
50,000,000	4Agency Variable Rate Notes, FFCB, 1.6969%	3133EGHS7	50,000,000	02/28/2018	5/29/2018	50,048,500	Government Agency
25,000,000	Agency Discount Notes, FFCB, 1.2400%	313313XT0	24,892,361	06/06/2018	6/6/2018	24,866,325	Government Agency
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.4550%	912796PJ2	99,490,750	06/07/2018	6/7/2018	99,475,800	U.S. Treasury Bills
50,000,000	3Agency Floating Rate Notes, FFCB, 1.6200%	3133EGER2	49,998,192	02/01/2018	6/13/2018	50,037,500	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.4600%	912796PL7	49,730,306	06/14/2018	6/14/2018	49,721,150	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.4570%	912796PL7	49,730,860	06/14/2018	6/14/2018	49,721,150	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.4570%	912796PL7	49,730,860	06/14/2018	6/14/2018	49,721,150	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.4580%	912796PL7	49,730,675	06/14/2018	6/14/2018	49,721,150	U.S. Treasury Bills
50,000,000	4Agency Variable Rate Notes, FFCB, 1.6812%	3133EGGC3	50,000,000	02/20/2018	6/20/2018	50,052,050	Government Agency
100,000,000	Supra - Discount Notes, IBRD, 1.5800%	459053YH1	99,389,944	06/20/2018	6/20/2018	99,405,000	Supranational
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.4800%	912796MF3	49,712,222	06/21/2018	6/21/2018	49,705,400	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.4800%	912796MF3	49,712,222	06/21/2018	6/21/2018	49,705,400	U.S. Treasury Bills
200,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5450%	912796PM5	198,738,250	06/28/2018	6/28/2018	198,739,400	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5450%	912796PM5	49,684,563	06/28/2018	6/28/2018	49,684,850	U.S. Treasury Bills
4,616	IB Bank Deposit, US Bank, 0.7500%	523-14483	4,616	02/01/2018		4,616	Bank Deposits
468,853,160	IB Bank Deposit, Key Bank, 1.3500%	523-16378	468,853,160	02/01/2018		468,853,160	Bank Deposits
92,879,618	NOW accounts, EastWest Bank, 1.4500%	523-18461	92,879,618	02/01/2018		92,879,618	Bank Deposits
160,599,782	IB Bank Deposit, Umpqua Bank, 1.4000%	523-21425	160,599,782	02/01/2018		160,599,782	Bank Deposits
101,713,712	IB Bank Deposit, Washington Federal, 1.4000%	523-25454	101,713,712	02/01/2018		101,713,712	Bank Deposits
91,374,791	IB Bank Deposit, Heritage Bank, 1.4500%	523-27328	91,374,791	02/01/2018		91,374,791	Bank Deposits
150,017,260	IB Bank Deposit, Homestreet Bank, 1.4300%	523-33596	150,017,260	02/01/2018		150,017,260	Bank Deposits
369,000	NOW accounts, JP Morgan/Chase, 1.3000%	523-33762	369,000	02/01/2018		369,000	Bank Deposits
50,000,000	Supra - Discount Notes, IADB, 1.6600%	45818LYV6	49,651,861	07/02/2018	7/2/2018	49,662,500	Supranational
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5625%	912796PN3	49,665,798	07/05/2018	7/5/2018	49,664,550	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5630%	912796PN3	49,665,692	07/05/2018	7/5/2018	49,664,550	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5650%	912796PN3	49,665,264	07/05/2018	7/5/2018	49,664,550	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5650%	912796PN3	49,665,264	07/05/2018	7/5/2018	49,664,550	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5785%	912796PN3	49,662,377	07/05/2018	7/5/2018	49,664,550	U.S. Treasury Bills
50,000,000	4Agency Variable Rate Notes, FFCB, 1.7702%	3133EGTX3	49,997,725	02/07/2018	7/9/2018	50,055,500	Government Agency
50,000,000	4Agency Variable Rate Notes, FFCB, 1.5538%	3133EGF59	49,997,797	02/10/2018	7/10/2018	50,031,500	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

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50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5800%	912796PQ6	49,646,694	07/12/2018	7/12/2018	49,646,050	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5805%	912796PQ6	49,646,582	07/12/2018	7/12/2018	49,646,050	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5805%	912796PQ6	49,646,582	07/12/2018	7/12/2018	49,646,050	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5910%	912796MK2	49,628,767	07/19/2018	7/19/2018	49,626,950	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5910%	912796MK2	49,628,767	07/19/2018	7/19/2018	49,626,950	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5915%	912796MK2	49,628,650	07/19/2018	7/19/2018	49,626,950	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.6100%	912796PR4	49,608,681	07/26/2018	7/26/2018	49,608,900	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.6170%	912796PR4	99,213,959	07/26/2018	7/26/2018	99,217,800	U.S. Treasury Bills
50,000,000	4Agency Variable Rate Notes, FFCB, 1.7852%	3133EGPJ8	49,997,501	02/07/2018	8/1/2018	50,061,000	Government Agency
50,000,000	4Agency Variable Rate Notes, FFCB, 1.7078%	3133EGPA7	50,032,767	02/01/2018	8/1/2018	50,071,500	Government Agency
50,000,000	3Agency Floating Rate Notes, FFCB, 1.6700%	3133EGTW5	49,996,926	02/01/2018	9/12/2018	50,076,000	Government Agency
35,000,000	4Supra - Variables, IADB, 1.5800%	458182DT6	35,001,363	09/12/2018	9/12/2018	34,995,800	Supranational
50,000,000	4Agency Variable Rate Notes, FFCB, 1.5794%	3133EGH65	49,996,891	02/14/2018	9/14/2018	50,046,500	Government Agency
44,825,000	Supra - Bullets, IBRD, 1.0000%	459058ER0	44,597,914	10/05/2018	10/5/2018	44,534,534	Supranational
50,000,000	3Agency Floating Rate Notes, FFCB, 1.5900%	3133EGV44	49,994,691	02/01/2018	10/15/2018	50,031,500	Government Agency
50,000,000	3Agency Floating Rate Notes, FFCB, 1.6600%	3133EGA21	50,000,000	02/01/2018	10/25/2018	50,061,600	Government Agency
50,000,000	4Agency Variable Rate Notes, FFCB, 1.5950%	3133EGE84	49,998,067	02/08/2018	11/8/2018	50,064,500	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5560%	912796PD5	49,394,889	11/08/2018	11/8/2018	49,343,050	U.S. Treasury Bills
50,000,000	4Agency Variable Rate Notes, FFCB, 1.7102%	3133EG3L7	50,000,000	02/07/2018	11/13/2018	50,069,000	Government Agency
25,000,000	4Agency Variable Rate Notes, FHLB, 1.4790%	3130AC4M3	25,000,000	02/13/2018	11/13/2018	25,006,750	Government Agency
50,000,000	4Agency Variable Rate Notes, FHLB, 1.4790%	3130AC4M3	50,000,000	02/13/2018	11/13/2018	50,013,500	Government Agency
50,000,000	U.S. Treasury Coupons, U.S. Treasury, 1.2500%	912828M64	49,798,064	11/15/2018	11/15/2018	49,759,750	U.S. Treasury
50,000,000	4Agency Variable Rate Notes, FFCB, 1.7302%	3133EGN35	50,000,000	02/07/2018	12/5/2018	50,063,500	Government Agency
15,000,000	4Agency Variable Rate Notes, FFCB, 1.7302%	3133EGN35	15,000,000	02/07/2018	12/5/2018	15,019,050	Government Agency
40,000,000	3Agency Floating Rate Notes, FFCB, 1.6400%	3133EGV36	39,996,519	02/01/2018	12/14/2018	40,072,800	Government Agency
50,000,000	4Agency Variable Rate Notes, FFCB, 1.6275%	3133EGM28	50,000,000	02/19/2018	12/19/2018	50,083,000	Government Agency
50,000,000	3Agency Floating Rate Notes, FFCB, 1.6000%	3133EG2C8	49,995,324	02/01/2018	12/27/2018	50,076,500	Government Agency
25,000,000	4Agency Variable Rate Notes, FFCB, 1.6143%	3133EG2V6	25,000,000	02/03/2018	1/3/2019	25,038,250	Government Agency
25,000,000	4Agency Variable Rate Notes, FFCB, 1.6143%	3133EG2V6	25,000,000	02/03/2018	1/3/2019	25,038,250	Government Agency
50,000,000	4Agency Variable Rate Notes, FFCB, 1.6250%	3133EGU78	50,000,000	02/08/2018	1/8/2019	50,086,000	Government Agency
50,000,000	3Agency Floating Rate Notes, FFCB, 1.3900%	3133EHTG8	49,996,219	02/01/2018	2/1/2019	49,992,500	Government Agency
50,000,000	Supra - Floating Rate Notes, IBRD, 1.5700%	45905UG32	50,000,000	04/05/2019	4/5/2019	49,946,500	Supra Fed FRN - Act/360 - Qtly - Ne
50,000,000	4Agency Variable Rate Notes, FFCB, 1.5802%	3133EHFF5	49,994,022	02/07/2018	4/12/2019	50,068,500	Government Agency
50,000,000	3Agency Floating Rate Notes, FFCB, 1.4100%	3133EHTK9	49,996,164	02/01/2018	6/3/2019	49,990,000	Government Agency

## Washington State Local Government Investment Pool

as of 01/31/2018

## Settlement Date Basis

Par	Description	CUSIP	Amortized Value	Effective Maturity	Final Maturity	Fair Value	Category
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.4200%	3133EHPR8	50,000,000	02/01/2018	6/27/2019	49,994,000	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.4200%	3133EHRH8	49,992,712	02/01/2018	7/17/2019	49,991,500	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.4200%	3133EHVD2	50,000,000	02/01/2018	8/16/2019	49,987,000	Government Agency
25,000,000	4 Supra - Variables, IBRD, 1.5120%	45905UL51	24,965,181	08/21/2019	8/21/2019	24,992,250	Supranational
25,000,000	4 Supra - Variables, IBRD, 1.4981%	45905UL28	24,960,981	08/23/2019	8/23/2019	24,992,250	Supranational
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.4200%	3133EHYK3	49,995,963	02/01/2018	9/13/2019	49,983,000	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.4200%	3133EHK28	50,000,000	02/01/2018	10/23/2019	49,976,000	Government Agency
33,000,000	3 Agency Floating Rate Notes, FFCB, 1.4350%	3133EH4U4	33,000,000	02/01/2018	10/28/2019	33,000,000	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.4200%	3133EHR96	50,000,000	02/01/2018	11/15/2019	49,966,000	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 1.5018%	3133EHY80	49,997,602	02/04/2018	12/4/2019	49,987,500	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.4300%	3133EH2Z5	49,995,312	02/01/2018	12/18/2019	49,972,000	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.4450%	3133EH5M1	49,995,217	02/01/2018	1/3/2020	49,976,150	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.4500%	3133EH6D0	49,995,159	02/01/2018	1/9/2020	49,981,000	Government Agency

Current Assets: 12,787,206,939

<sup>1</sup> WAM: 37 Days<sup>2</sup> WAL: 93 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.