

Washington State Local Government Investment Pool

as of 02/29/2016

Trade Date Basis

Par	Description	CUSIP	Amortized Value	Effective Maturity	Final Maturity	Fair Value	Category
400,000,000	Term Repurchase Agreements, Daiwa Capital Markets, 0.3500%	523-28831	400,000,000	03/01/2016	3/1/2016	400,000,000	Repurchase Agreement
200,000,000	Term Repurchase Agreements, HSBC Securities, Inc., 0.3300%	523-28832	200,000,000	03/01/2016	3/1/2016	200,000,000	Repurchase Agreement
300,000,000	Term Repurchase Agreements, Jefferies and Company, Inc., 0.3500%	523-28833	300,000,000	03/01/2016	3/1/2016	300,000,000	Repurchase Agreement
400,000,000	Repurchase Agreements, Cantor Fitzgerald, 0.3900%	523-28871	400,000,000	03/01/2016	3/1/2016	400,000,000	Repurchase Agreement
600,000,000	Repurchase Agreements, Daiwa Capital Markets, 0.4200%	523-28872	600,000,000	03/01/2016	3/1/2016	600,000,000	Repurchase Agreement
100,000,000	Repurchase Agreements, Jefferies and Company, Inc., 0.4000%	523-28873	100,000,000	03/01/2016	3/1/2016	100,000,000	Repurchase Agreement
199,680,000	Repurchase Agreements, UBS Warburg, 0.3300%	523-28874	199,680,000	03/01/2016	3/1/2016	199,680,000	Repurchase Agreement
400,000,000	Term Repurchase Agreements, Cantor Fitzgerald, 0.3800%	523-28848	400,000,000	03/03/2016	3/3/2016	400,000,000	Repurchase Agreement
400,000,000	Term Repurchase Agreements, Societe Generale, 0.3800%	523-28849	400,000,000	03/03/2016	3/3/2016	400,000,000	Repurchase Agreement
200,000,000	Term Repurchase Agreements, Daiwa Capital Markets, 0.3500%	523-28857	200,000,000	03/04/2016	3/4/2016	200,000,000	Repurchase Agreement
400,000,000	Term Repurchase Agreements, Cantor Fitzgerald, 0.3500%	523-28858	400,000,000	03/04/2016	3/4/2016	400,000,000	Repurchase Agreement
400,000,000	Term Repurchase Agreements, Societe Generale, 0.3800%	523-28870	400,000,000	03/07/2016	3/7/2016	400,000,000	Repurchase Agreement
400,000,000	Term Repurchase Agreements, Cantor Fitzgerald, 0.4000%	523-28785	400,000,000	03/15/2016	3/15/2016	400,000,000	Repurchase Agreement
10,000,000	Certificate of Deposit, Sound Community Bank, 0.6000%	523-28491	10,000,000	03/17/2016	3/17/2016	10,000,000	Certificate of Deposit
100,000,000	Agency Discount Notes, FHLB, 0.3700%	313384UY3	99,970,194	03/30/2016	3/30/2016	99,977,000	Government Agency
100,000,000	Agency Discount Notes, FHLB, 0.2500%	313384VN6	99,970,139	04/13/2016	4/13/2016	99,961,000	Government Agency
100,000,000	Agency Discount Notes, FHLB, 0.2500%	313384VQ9	99,968,750	04/15/2016	4/15/2016	99,959,000	Government Agency
50,000,000	Agency Variable Rate Notes, FFCB, 0.4060%	3133EDNR9	49,998,686	03/01/2016	4/18/2016	50,002,000	Government Agency
50,000,000	Agency Discount Notes, FHLB, 0.2500%	313384VV8	49,982,639	04/20/2016	4/20/2016	49,977,500	Government Agency
79,000,000	Agency Discount Notes, FHLB, 0.2590%	313384VV8	78,971,582	04/20/2016	4/20/2016	78,964,450	Government Agency
50,000,000	Agency Discount Notes, FHLB, 0.2500%	313384VX4	49,981,944	04/22/2016	4/22/2016	49,976,500	Government Agency
50,000,000	Agency Discount Notes, FHLB, 0.2500%	313384VX4	49,981,944	04/22/2016	4/22/2016	49,976,500	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.2110%	912796GH6	49,983,003	04/28/2016	4/28/2016	49,978,000	U.S. Treasury Bills
50,000,000	Agency Discount Notes, FHLB, 0.3490%	313384WM7	49,968,008	05/06/2016	5/6/2016	49,968,000	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.3500%	912796HR3	49,965,000	05/12/2016	5/12/2016	49,971,000	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.3260%	912796HS1	49,964,231	05/19/2016	5/19/2016	49,967,500	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.3280%	912796HS1	49,964,011	05/19/2016	5/19/2016	49,967,500	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.3475%	912796GN3	49,958,493	05/26/2016	5/26/2016	49,961,500	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.3320%	912796GN3	49,960,345	05/26/2016	5/26/2016	49,961,500	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4150%	912796HT9	49,946,396	06/02/2016	6/2/2016	49,959,000	U.S. Treasury Bills
50,000,000	Agency Discount Notes, FHLB, 0.5700%	313384XQ7	49,926,375	06/02/2016	6/2/2016	49,952,000	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.3210%	912796HT9	49,959,429	06/02/2016	6/2/2016	49,959,000	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.3160%	912796HT9	49,960,061	06/02/2016	6/2/2016	49,959,000	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.3210%	912796HT9	49,959,429	06/02/2016	6/2/2016	49,959,000	U.S. Treasury Bills

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50,000,000	Agency Discount Notes, FHLB, 0.5400%	313384XR5	49,929,500	06/03/2016	6/3/2016	49,951,500	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.5155%	912796HW2	49,928,403	06/09/2016	6/9/2016	49,956,500	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.5555%	912796HW2	49,922,847	06/09/2016	6/9/2016	49,956,500	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.5810%	912796HX0	49,913,657	06/16/2016	6/16/2016	49,954,000	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.5850%	912796HX0	49,913,063	06/16/2016	6/16/2016	49,954,000	U.S. Treasury Bills
56,600,000	3 Agency Floating Rate Notes, FFCB, 0.5200%	3133EDA77	56,601,737	03/01/2016	6/20/2016	56,598,302	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.5625%	912796HY8	49,905,469	06/30/2016	6/30/2016	49,943,500	U.S. Treasury Bills
50,000,000	3 Agency Floating Rate Notes, FFCB, 0.4200%	3133EDPF3	49,999,154	03/01/2016	7/1/2016	49,981,500	Government Agency
25,000,000	3 Agency Floating Rate Notes, FFCB, 0.4200%	3133EDPF3	24,994,898	03/01/2016	7/1/2016	24,990,750	Government Agency
50,000,000	Agency Discount Notes, FHLB, 0.6000%	313384YV5	49,898,333	07/01/2016	7/1/2016	49,935,500	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.5250%	912796HZ5	49,906,667	07/07/2016	7/7/2016	49,938,000	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.5055%	912796HZ5	49,910,133	07/07/2016	7/7/2016	49,938,000	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.5055%	912796HZ5	49,910,133	07/07/2016	7/7/2016	49,938,000	U.S. Treasury Bills
42,320,000	Certificate of Deposit - TCD, Office of the State Treasurer, 0.8100%	523-28599	42,320,000	07/11/2016	7/11/2016	42,320,000	Certificate of Deposit - TCD
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4855%	912796JB6	49,908,969	07/14/2016	7/14/2016	49,935,000	U.S. Treasury Bills
62,270,000	U.S. Treasury Bills, U.S. Treasury, 0.3700%	912796GW3	62,179,120	07/21/2016	7/21/2016	62,177,218	U.S. Treasury Bills
100,000,000	3 Agency Floating Rate Notes, FFCB, 0.5300%	3133EDAT9	99,995,869	03/01/2016	7/27/2016	99,996,000	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4005%	912796JC4	49,917,119	07/28/2016	7/28/2016	49,914,500	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.3955%	912796JC4	49,918,154	07/28/2016	7/28/2016	49,914,500	U.S. Treasury Bills
50,000,000	U.S. Treasury Coupons, U.S. Treasury, 0.5000%	912828WX4	50,007,691	07/31/2016	7/31/2016	49,998,000	U.S. Treasury
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4460%	912796JD2	49,903,367	08/04/2016	8/4/2016	49,905,000	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4520%	912796JD2	49,902,067	08/04/2016	8/4/2016	49,905,000	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4705%	912796JD2	49,898,058	08/04/2016	8/4/2016	49,905,000	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4605%	912796JF7	49,895,748	08/11/2016	8/11/2016	49,898,500	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4560%	912796JF7	49,896,767	08/11/2016	8/11/2016	49,898,500	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4500%	912796JF7	49,898,125	08/11/2016	8/11/2016	49,898,500	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4010%	912796HA0	49,905,319	08/18/2016	8/18/2016	49,891,500	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4050%	912796HA0	49,904,375	08/18/2016	8/18/2016	49,891,500	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4060%	912796HA0	49,904,139	08/18/2016	8/18/2016	49,891,500	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4450%	912796JG5	49,890,604	08/25/2016	8/25/2016	49,884,500	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4500%	912796JG5	49,889,375	08/25/2016	8/25/2016	49,884,500	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4555%	912796JG5	49,888,023	08/25/2016	8/25/2016	49,884,500	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4560%	912796JH3	49,884,734	09/01/2016	9/1/2016	49,884,734	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4670%	912796JH3	49,881,953	09/01/2016	9/1/2016	49,881,953	U.S. Treasury Bills

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50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4710%	912796JH3	49,880,942	09/01/2016	9/1/2016	49,880,942	U.S. Treasury Bills
50,000,000	4Agency Variable Rate Notes, FFCB, 0.4360%	3133EDU75	49,997,473	03/01/2016	9/2/2016	50,010,000	Government Agency
25,000,000	U.S. Treasury Coupons, U.S. Treasury, 0.8750%	912828VW7	25,042,278	09/15/2016	9/15/2016	25,045,000	U.S. Treasury
25,000,000	Certificate of Deposit, EastWest Bank, 0.7500%	523-28036	25,000,000	09/23/2016	9/23/2016	25,000,000	Certificate of Deposit
25,000,000	U.S. Treasury Bills, U.S. Treasury, 0.2300%	912796HJ1	24,963,903	10/13/2016	10/13/2016	24,937,750	U.S. Treasury Bills
25,000,000	Agency Bullets, FHLMC, 0.8750%	3137EADS5	25,069,309	10/14/2016	10/14/2016	25,030,250	Government Agency
50,000,000	4Agency Variable Rate Notes, FFCB, 0.4185%	3133EDZL9	50,000,000	03/24/2016	10/24/2016	49,972,500	Government Agency
25,000,000	U.S. Treasury Coupons, U.S. Treasury, 0.3750%	912828F88	24,978,878	10/31/2016	10/31/2016	24,964,000	U.S. Treasury
25,000,000	U.S. Treasury Coupons, U.S. Treasury, 0.3750%	912828F88	24,978,878	10/31/2016	10/31/2016	24,964,000	U.S. Treasury
50,000,000	3Agency Floating Rate Notes, FFCB, 0.5500%	3133ED6T4	50,001,734	03/01/2016	11/7/2016	49,993,500	Government Agency
25,000,000	4Agency Variable Rate Notes, FFCB, 0.4220%	3133EEKH2	24,998,114	03/22/2016	11/22/2016	24,985,000	Government Agency
50,000,000	4Agency Variable Rate Notes, FFCB, 0.4062%	3133EED7	49,996,160	03/01/2016	12/1/2016	49,972,000	Government Agency
50,000,000	4Agency Variable Rate Notes, FFCB, 0.4262%	3133EEFN5	49,993,354	03/01/2016	12/1/2016	49,974,000	Government Agency
50,000,000	4Agency Variable Rate Notes, FFCB, 0.4685%	3133EDKA9	50,012,723	03/28/2016	12/28/2016	49,976,500	Government Agency
50,000,000	4Agency Variable Rate Notes, FFCB, 0.4385%	3133EFFM4	49,997,909	03/28/2016	12/28/2016	49,965,500	Government Agency
50,000,000	4Agency Variable Rate Notes, FHLMC, 0.4320%	3134G5Z32	49,995,561	03/13/2016	1/13/2017	49,973,500	Government Agency
50,000,000	4Agency Variable Rate Notes, FNMA, 0.4488%	3135G0B44	49,995,380	03/28/2016	1/26/2017	49,974,500	Government Agency
50,000,000	4Agency Variable Rate Notes, FFCB, 0.6403%	3133EFSE8	50,000,000	03/01/2016	2/14/2017	50,010,500	Government Agency
50,000,000	3Agency Floating Rate Notes, FFCB, 0.5200%	3133EFEX1	49,940,941	03/01/2016	3/24/2017	49,954,500	Government Agency
40,000,000	4Agency Variable Rate Notes, FFCB, 0.4860%	3133EDZM7	39,991,446	03/01/2016	3/27/2017	39,961,600	Government Agency
30,000,000	4Agency Variable Rate Notes, FFCB, 0.4660%	3133EDWM0	29,986,954	03/01/2016	4/3/2017	30,009,600	Government Agency
50,000,000	4Agency Variable Rate Notes, FFCB, 0.4177%	3133EEWW6	49,997,224	03/06/2016	4/6/2017	49,943,500	Government Agency
40,000,000	4Agency Variable Rate Notes, FFCB, 0.4792%	3133EDJX1	40,023,017	03/17/2016	4/17/2017	39,961,600	Government Agency
50,000,000	4Agency Variable Rate Notes, FHLMC, 0.4370%	3134G72G5	49,991,305	03/20/2016	4/20/2017	49,942,500	Government Agency
48,900,000	4Agency Variable Rate Notes, FFCB, 0.4803%	3133EERF9	48,888,565	03/01/2016	4/27/2017	48,924,450	Government Agency
50,000,000	4Agency Variable Rate Notes, FFCB, 0.4570%	3133EDV25	50,018,494	03/15/2016	5/15/2017	49,950,500	Government Agency
50,000,000	3Agency Floating Rate Notes, FFCB, 0.4400%	3133EE4L1	49,993,803	03/01/2016	5/22/2017	49,889,000	Government Agency
50,000,000	3Agency Floating Rate Notes, FFCB, 0.4400%	3133EE4L1	49,869,944	03/01/2016	5/22/2017	49,889,000	Government Agency
50,000,000	3Agency Floating Rate Notes, FFCB, 0.4800%	3133EDYW6	50,006,364	03/01/2016	5/30/2017	49,910,500	Government Agency
50,000,000	3Agency Floating Rate Notes, FFCB, 0.5000%	3133EDUS9	50,019,436	03/01/2016	6/12/2017	49,918,500	Government Agency
50,000,000	4Agency Variable Rate Notes, FFCB, 0.5703%	3133EFNP8	50,000,000	03/01/2016	6/12/2017	49,988,500	Government Agency
50,000,000	4Agency Variable Rate Notes, FFCB, 0.4070%	3133EEK82	49,988,761	03/14/2016	6/14/2017	49,910,000	Government Agency
51,400,000	3Agency Floating Rate Notes, FFCB, 0.4600%	3133EETL4	51,392,896	03/01/2016	7/13/2017	51,277,154	Government Agency
50,000,000	4Agency Variable Rate Notes, FNMA, 0.4405%	3135G0F24	49,992,618	03/16/2016	8/16/2017	49,905,000	Government Agency

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25,000,000	3 Agency Floating Rate Notes, FFCB, 0.4700%	3133EFAL1	24,996,273	03/01/2016	8/21/2017	24,935,250	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 0.4170%	3133EFAK3	49,996,201	03/21/2016	8/21/2017	49,883,000	Government Agency
25,000,000	3 Agency Floating Rate Notes, FFCB, 0.4700%	3133EFAL1	24,957,173	03/01/2016	8/21/2017	24,935,250	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 0.5700%	3133EFDH7	50,000,000	03/01/2016	9/18/2017	49,904,000	Government Agency
25,000,000	4 Agency Variable Rate Notes, FFCB, 0.4420%	3133EFDS3	24,997,042	03/22/2016	9/22/2017	24,945,750	Government Agency
25,000,000	4 Agency Variable Rate Notes, FFCB, 0.4370%	3133EFJT5	24,995,905	03/13/2016	10/13/2017	24,944,250	Government Agency
50,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 0.4883%	912828M23	49,863,798	03/01/2016	10/31/2017	49,975,500	U.S. Treasury FRN
37,500,000	4 Agency Variable Rate Notes, FFCB, 0.5453%	3133EEJ76	37,451,635	03/01/2016	11/13/2017	37,480,125	Government Agency
25,000,000	3 Agency Floating Rate Notes, FFCB, 0.6300%	3133EFQG5	24,991,301	03/01/2016	11/20/2017	24,982,000	Government Agency
25,000,000	4 Agency Variable Rate Notes, FFCB, 0.5020%	3133EFQB6	24,997,825	03/20/2016	11/20/2017	24,963,500	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 0.6800%	3133EFWZ6	49,980,703	03/01/2016	2/1/2018	49,988,000	Government Agency
3,359	IB Bank Deposit, US Bank, 0.0500%	523-14483	3,359	03/01/2016		3,359	Bank Deposits
341,794,019	IB Bank Deposit, Key Bank, 0.4500%	523-16378	341,794,019	03/01/2016		341,794,019	Bank Deposits
100,535,779	NOW accounts, Union Bank\Frontier Bank, 0.4500%	523-16950	100,535,779	03/01/2016		100,535,779	Bank Deposits
61,762,749	NOW accounts, EastWest Bank, 0.4500%	523-18461	61,762,749	03/01/2016		61,762,749	Bank Deposits
317,638,985	IB Bank Deposit, Umpqua Bank, 0.4500%	523-21425	317,638,985	03/01/2016		317,638,985	Bank Deposits
100,349,835	IB Bank Deposit, Washington Federal, 0.4000%	523-25454	100,349,835	03/01/2016		100,349,835	Bank Deposits
60,088,524	IB Bank Deposit, Heritage Bank, 0.4500%	523-27328	60,088,524	03/01/2016		60,088,524	Bank Deposits

Current Assets: 10,179,843,249

¹ WAM: 33 Days² WAL: 108 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.