

Washington State Local Government Investment Pool

as of 01/31/2017

Settlement Date Basis

Par	Description	CUSIP	Amortized Value	Effective Maturity	Final Maturity	Fair Value	Category
200,000,000	Term Repurchase Agreements, HSBC Securities, Inc., 0.5300%	523-30883	200,000,000	02/01/2017	2/1/2017	200,000,000	Repurchase Agreement
500,000,000	Repurchase Agreements, Daiwa Capital Markets, 0.6300%	523-30924	500,000,000	02/01/2017	2/1/2017	500,000,000	Repurchase Agreement
200,000,000	Repurchase Agreements, Cantor Fitzgerald, 0.6000%	523-30925	200,000,000	02/01/2017	2/1/2017	200,000,000	Repurchase Agreement
600,000,000	Repurchase Agreements, Jefferies and Company, Inc., 0.6000%	523-30926	600,000,000	02/01/2017	2/1/2017	600,000,000	Repurchase Agreement
200,000,000	Repurchase Agreements, Daiwa Capital Markets, 0.6000%	523-30927	200,000,000	02/01/2017	2/1/2017	200,000,000	Repurchase Agreement
308,442,000	Repurchase Agreements, UBS Warburg, 0.5500%	523-30928	308,442,000	02/01/2017	2/1/2017	308,442,000	Repurchase Agreement
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.3500%	912796JA8	49,999,514	02/02/2017	2/2/2017	49,999,500	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.3500%	912796JA8	49,999,514	02/02/2017	2/2/2017	49,999,500	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.3280%	912796JA8	49,999,544	02/02/2017	2/2/2017	49,999,500	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.3270%	912796JA8	49,999,546	02/02/2017	2/2/2017	49,999,500	U.S. Treasury Bills
500,000,000	Term Repurchase Agreements, Cantor Fitzgerald, 0.5500%	523-30889	500,000,000	02/02/2017	2/2/2017	500,000,000	Repurchase Agreement
200,000,000	Term Repurchase Agreements, HSBC Securities, Inc., 0.5400%	523-30890	200,000,000	02/02/2017	2/2/2017	200,000,000	Repurchase Agreement
300,000,000	Term Repurchase Agreements, Daiwa Capital Markets, 0.5400%	523-30891	300,000,000	02/02/2017	2/2/2017	300,000,000	Repurchase Agreement
400,000,000	Term Repurchase Agreements, Societe Generale, 0.5400%	523-30892	400,000,000	02/02/2017	2/2/2017	400,000,000	Repurchase Agreement
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.3270%	912796JA8	49,999,546	02/02/2017	2/2/2017	49,999,500	U.S. Treasury Bills
300,000,000	Term Repurchase Agreements, Cantor Fitzgerald, 0.5600%	523-30922	300,000,000	02/07/2017	2/7/2017	300,000,000	Repurchase Agreement
500,000,000	Term Repurchase Agreements, Jefferies and Company, Inc., 0.5600%	523-30923	500,000,000	02/07/2017	2/7/2017	500,000,000	Repurchase Agreement
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4475%	912796KG3	49,995,028	02/09/2017	2/9/2017	49,995,000	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4460%	912796KG3	49,995,044	02/09/2017	2/9/2017	49,995,000	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.3755%	912796KG3	49,995,828	02/09/2017	2/9/2017	49,995,000	U.S. Treasury Bills
50,000,000	4Agency Variable Rate Notes, FFCB, 0.8357%	3133EFSE8	50,000,000	02/07/2017	2/14/2017	50,005,000	Government Agency
20,000,000	4Agency Variable Rate Notes, FFCB, 0.8357%	3133EFSE8	20,000,791	02/07/2017	2/14/2017	20,002,000	Government Agency
50,000,000	Agency Discount Notes, FHLB, 0.4800%	313385BZ8	49,989,333	02/17/2017	2/17/2017	49,991,000	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4470%	912796KJ7	49,986,342	02/23/2017	2/23/2017	49,985,500	U.S. Treasury Bills
100,000,000	Agency Discount Notes, FHLB, 0.5200%	313385CF1	99,968,222	02/23/2017	2/23/2017	99,976,000	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4605%	912796JE0	49,981,452	03/02/2017	3/2/2017	49,981,000	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4760%	912796JE0	49,980,828	03/02/2017	3/2/2017	49,981,000	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.5060%	912796JE0	49,979,619	03/02/2017	3/2/2017	49,981,000	U.S. Treasury Bills
100,000,000	Agency Discount Notes, FHLB, 0.5200%	313385CS3	99,952,333	03/06/2017	3/6/2017	99,953,000	Government Agency
90,000,000	Agency Discount Notes, FHLB, 0.5200%	313385CS3	89,957,100	03/06/2017	3/6/2017	89,957,700	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.5505%	912796KM0	49,974,975	03/09/2017	3/9/2017	49,976,500	U.S. Treasury Bills
100,000,000	Agency Discount Notes, FHLB, 0.5250%	313385CW4	99,946,042	03/10/2017	3/10/2017	99,948,000	Government Agency
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
100,000,000	Agency Discount Notes, FHLB, 0.5250%	313385DA1	99,940,208	03/14/2017	3/14/2017	99,942,000	Government Agency

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100,000,000	Agency Discount Notes, FHLB, 0.5250%	313385DA1	99,940,208	03/14/2017	3/14/2017	99,942,000	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.5465%	912796KN8	49,967,362	03/16/2017	3/16/2017	49,974,500	U.S. Treasury Bills
100,000,000	Agency Discount Notes, FHLB, 0.5300%	313385DC7	99,936,694	03/16/2017	3/16/2017	99,939,000	Government Agency
100,000,000	Agency Discount Notes, FHLB, 0.5250%	313385DC7	99,937,292	03/16/2017	3/16/2017	99,939,000	Government Agency
100,000,000	Agency Discount Notes, FHLB, 0.5300%	313385DD5	99,935,222	03/17/2017	3/17/2017	99,938,000	Government Agency
12,000,000	Agency Discount Notes, FHLB, 0.5300%	313385DD5	11,992,227	03/17/2017	3/17/2017	11,992,560	Government Agency
100,000,000	Agency Discount Notes, FHLB, 0.5300%	313385DD5	99,935,222	03/17/2017	3/17/2017	99,938,000	Government Agency
50,000,000	Agency Discount Notes, FHLB, 0.5250%	313385DG8	49,965,729	03/20/2017	3/20/2017	49,966,500	Government Agency
100,000,000	Agency Discount Notes, FHLB, 0.5250%	313385DG8	99,931,458	03/20/2017	3/20/2017	99,933,000	Government Agency
100,000,000	Agency Discount Notes, FHLB, 0.5250%	313385DG8	99,931,458	03/20/2017	3/20/2017	99,933,000	Government Agency
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	Agency Discount Notes, FHLB, 0.5300%	313385DJ2	49,963,931	03/22/2017	3/22/2017	49,965,500	Government Agency
100,000,000	Agency Discount Notes, FHLB, 0.5300%	313385DJ2	99,927,861	03/22/2017	3/22/2017	99,931,000	Government Agency
50,000,000	Agency Discount Notes, FHLB, 0.5300%	313385DJ2	49,963,931	03/22/2017	3/22/2017	49,965,500	Government Agency
50,000,000	Agency Discount Notes, FHLB, 0.5300%	313385DJ2	49,963,931	03/22/2017	3/22/2017	49,965,500	Government Agency
50,000,000	Agency Discount Notes, FHLB, 0.5300%	313385DJ2	49,963,931	03/22/2017	3/22/2017	49,965,500	Government Agency
100,000,000	Agency Discount Notes, FHLB, 0.5300%	313385DJ2	99,927,861	03/22/2017	3/22/2017	99,931,000	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4860%	912796KP3	49,966,250	03/23/2017	3/23/2017	49,968,000	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4905%	912796KP3	49,965,938	03/23/2017	3/23/2017	49,968,000	U.S. Treasury Bills
50,000,000	3 Agency Floating Rate Notes, FFCB, 0.7700%	3133EFEX1	49,992,237	02/01/2017	3/24/2017	49,998,000	Government Agency
100,000,000	Agency Discount Notes, FHLB, 0.5280%	313385DL7	99,925,200	03/24/2017	3/24/2017	99,928,000	Government Agency
16,000,000	Agency Discount Notes, FHLB, 0.5280%	313385DL7	15,988,032	03/24/2017	3/24/2017	15,988,480	Government Agency
50,000,000	Agency Discount Notes, FHLB, 0.5280%	313385DL7	49,962,600	03/24/2017	3/24/2017	49,964,000	Government Agency
50,000,000	Agency Discount Notes, FHLB, 0.5280%	313385DL7	49,962,600	03/24/2017	3/24/2017	49,964,000	Government Agency
50,000,000	Agency Discount Notes, FHLB, 0.5280%	313385DL7	49,962,600	03/24/2017	3/24/2017	49,964,000	Government Agency
50,000,000	Agency Discount Notes, FHLB, 0.5280%	313385DL7	49,962,600	03/24/2017	3/24/2017	49,964,000	Government Agency
50,000,000	Agency Discount Notes, FHLB, 0.5280%	313385DL7	49,962,600	03/24/2017	3/24/2017	49,964,000	Government Agency
50,000,000	Agency Discount Notes, FHLB, 0.5280%	313385DL7	49,962,600	03/24/2017	3/24/2017	49,964,000	Government Agency
40,000,000	4 Agency Variable Rate Notes, FFCB, 0.6830%	3133EDZM7	39,998,819	02/07/2017	3/27/2017	40,007,200	Government Agency
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.5550%	912796JJ9	99,912,125	03/30/2017	3/30/2017	99,926,000	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.5550%	912796JJ9	99,912,125	03/30/2017	3/30/2017	99,926,000	U.S. Treasury Bills
30,000,000	4 Agency Variable Rate Notes, FFCB, 0.6630%	3133EDWM0	29,998,001	02/07/2017	4/3/2017	30,001,500	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 0.7556%	3133EEWW6	49,999,557	02/06/2017	4/6/2017	50,021,500	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4815%	912796KQ1	49,957,200	04/06/2017	4/6/2017	49,958,500	U.S. Treasury Bills

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50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4760%	912796KQ1	49,957,689	04/06/2017	4/6/2017	49,958,500	U.S. Treasury Bills
50,109,077	NOW accounts, Opus Bank, 0.7000%	523-29398	50,109,077	02/01/2017		50,109,077	Bank Deposits
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4965%	912796KS7	49,951,040	04/13/2017	4/13/2017	49,952,500	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4958%	912796KS7	49,951,109	04/13/2017	4/13/2017	49,952,500	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4965%	912796KS7	49,951,040	04/13/2017	4/13/2017	49,952,500	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.5100%	912796KS7	99,899,416	04/13/2017	4/13/2017	99,905,000	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.5105%	912796KS7	99,899,318	04/13/2017	4/13/2017	99,905,000	U.S. Treasury Bills
40,000,000	4Agency Variable Rate Notes, FFCB, 0.8183%	3133EDJX1	40,004,190	02/17/2017	4/17/2017	40,025,600	Government Agency
50,000,000	4Agency Variable Rate Notes, FHLMC, 0.7817%	3134G72G5	49,998,366	02/20/2017	4/20/2017	50,028,500	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4680%	912796KT5	49,949,300	04/20/2017	4/20/2017	49,948,000	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4670%	912796KT5	49,949,408	04/20/2017	4/20/2017	49,948,000	U.S. Treasury Bills
2,175,000	Certificate of Deposit, Liberty Bay Bank, 0.8500%	523-30882	2,175,000	04/25/2017	4/25/2017	2,175,000	Certificate of Deposit
48,900,000	4Agency Variable Rate Notes, FFCB, 0.6757%	3133EERF9	48,897,697	02/07/2017	4/27/2017	48,905,868	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4780%	912796JP5	49,943,569	04/27/2017	4/27/2017	49,941,000	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4780%	912796JP5	49,943,569	04/27/2017	4/27/2017	49,941,000	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.5000%	912796KU2	49,936,111	05/04/2017	5/4/2017	49,934,500	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4965%	912796KU2	49,936,558	05/04/2017	5/4/2017	49,934,500	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4920%	912796KU2	49,937,133	05/04/2017	5/4/2017	49,934,500	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.5110%	912796KY4	49,929,737	05/11/2017	5/11/2017	49,932,500	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.5225%	912796KY4	99,856,312	05/11/2017	5/11/2017	99,865,000	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.5510%	912796KY4	49,924,238	05/11/2017	5/11/2017	49,932,500	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.5510%	912796KY4	49,924,238	05/11/2017	5/11/2017	49,932,500	U.S. Treasury Bills
50,000,000	4Agency Variable Rate Notes, FFCB, 0.7972%	3133EDV25	50,004,329	02/15/2017	5/15/2017	50,038,000	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.6060%	912796KZ1	49,910,783	05/18/2017	5/18/2017	49,926,500	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.6060%	912796KZ1	49,910,783	05/18/2017	5/18/2017	49,926,500	U.S. Treasury Bills
50,000,000	3Agency Floating Rate Notes, FFCB, 0.6900%	3133EE4L1	49,998,475	02/01/2017	5/22/2017	50,003,000	Government Agency
50,000,000	3Agency Floating Rate Notes, FFCB, 0.6900%	3133EE4L1	49,967,995	02/01/2017	5/22/2017	50,003,000	Government Agency
50,000,000	3Agency Floating Rate Notes, FFCB, 0.7300%	3133EDYW6	50,001,650	02/01/2017	5/30/2017	50,009,000	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.6275%	912796LD9	49,889,316	06/08/2017	6/8/2017	49,908,500	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.6275%	912796LD9	49,889,316	06/08/2017	6/8/2017	49,908,500	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.6110%	912796LD9	49,892,226	06/08/2017	6/8/2017	49,908,500	U.S. Treasury Bills
50,000,000	3Agency Floating Rate Notes, FFCB, 0.7500%	3133EDUS9	50,005,440	02/01/2017	6/12/2017	50,012,500	Government Agency
50,000,000	4Agency Variable Rate Notes, FFCB, 0.7657%	3133EFNP8	50,000,000	02/07/2017	6/12/2017	50,019,500	Government Agency
50,000,000	4Agency Variable Rate Notes, FFCB, 0.7957%	3133EF2F3	50,000,000	02/07/2017	6/12/2017	50,022,000	Government Agency

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50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.6465%	912796LE7	49,879,679	06/15/2017	6/15/2017	49,904,000	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.6555%	912796LF4	49,865,258	06/29/2017	6/29/2017	49,890,000	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.6505%	912796LF4	49,866,286	06/29/2017	6/29/2017	49,890,000	U.S. Treasury Bills
44,870,000	Certificate of Deposit - TCD, Office of the State Treasurer, 0.9400%	523-30780	44,870,000	07/10/2017	7/10/2017	44,870,000	Certificate of Deposit - TCD
51,400,000	3 Agency Floating Rate Notes, FFCB, 0.7100%	3133EETL4	51,397,694	02/01/2017	7/13/2017	51,403,084	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.5950%	912796LK3	49,866,125	07/13/2017	7/13/2017	49,865,500	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.5960%	912796LK3	49,865,900	07/13/2017	7/13/2017	49,865,500	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.6055%	912796KB4	49,857,876	07/20/2017	7/20/2017	49,857,000	U.S. Treasury Bills
28,000,000	Agency Discount Notes, FHLB, 0.6390%	313385JK3	27,915,510	07/21/2017	7/21/2017	27,916,840	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.6055%	912796LL1	49,851,989	07/27/2017	7/27/2017	49,849,500	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.6075%	912796LL1	49,851,500	07/27/2017	7/27/2017	49,849,500	U.S. Treasury Bills
25,000,000	3 Agency Floating Rate Notes, FFCB, 0.8200%	3133EF5J2	25,000,000	02/01/2017	7/28/2017	25,014,250	Government Agency
50,000,000	4 Agency Variable Rate Notes, FNMA, 0.7772%	3135G0F24	49,997,286	02/16/2017	8/16/2017	50,052,000	Government Agency
25,000,000	3 Agency Floating Rate Notes, FFCB, 0.7200%	3133EFAL1	24,998,608	02/01/2017	8/21/2017	25,001,000	Government Agency
25,000,000	3 Agency Floating Rate Notes, FFCB, 0.7200%	3133EFAL1	24,984,000	02/01/2017	8/21/2017	25,001,000	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 0.8200%	3133EFDH7	50,000,000	02/01/2017	9/18/2017	50,029,500	Government Agency
25,000,000	4 Agency Variable Rate Notes, FFCB, 0.7864%	3133EFDS3	24,998,791	02/22/2017	9/22/2017	24,985,500	Government Agency
50,000,000	4 Supra - Variables, IBRD, 1.0000%	45905UTJ3	50,018,220	09/30/2017	9/30/2017	50,009,500	Supranational
25,000,000	4 Agency Variable Rate Notes, FFCB, 0.7772%	3133EFJT5	24,998,240	02/13/2017	10/13/2017	25,030,500	Government Agency
50,000,000	U.S. Treasury Coupons, U.S. Treasury, 1.8750%	912828PF1	50,377,289	10/31/2017	10/31/2017	50,406,500	U.S. Treasury
37,500,000	4 Agency Variable Rate Notes, FFCB, 0.7407%	3133EEJ76	37,477,839	02/07/2017	11/13/2017	37,510,500	Government Agency
50,000,000	Supra - Bullets, IBRD, 1.0000%	459058EM1	49,941,255	11/15/2017	11/15/2017	49,919,500	Supranational
50,000,000	Supra - Bullets, IBRD, 1.0000%	459058EM1	49,981,242	11/15/2017	11/15/2017	49,919,500	Supranational
25,000,000	3 Agency Floating Rate Notes, FFCB, 0.8800%	3133EFQG5	24,995,962	02/01/2017	11/20/2017	25,025,000	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 0.8157%	3133EGCK9	49,995,670	02/07/2017	11/27/2017	50,074,000	Government Agency
25,000,000	U.S. Treasury Coupons, U.S. Treasury, 1.0000%	912828G79	25,008,505	12/15/2017	12/15/2017	25,037,000	U.S. Treasury
25,000,000	U.S. Treasury Coupons, U.S. Treasury, 1.0000%	912828G79	25,008,505	12/15/2017	12/15/2017	25,037,000	U.S. Treasury
50,000,000	3 Agency Floating Rate Notes, FFCB, 0.8600%	3133EGLT0	50,000,000	02/01/2017	1/18/2018	50,036,500	Government Agency
50,000,000	4 Supra - Variables, ADB, 0.8511%	045167DV2	50,000,000	01/26/2018	1/26/2018	50,000,000	Supranational
50,000,000	3 Agency Floating Rate Notes, FFCB, 0.7800%	3133EE5C0	49,924,991	02/01/2017	1/30/2018	49,995,500	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 0.9300%	3133EFWZ6	49,989,966	02/01/2017	2/1/2018	50,069,500	Government Agency
35,000,000	3 Agency Floating Rate Notes, FFCB, 0.9300%	3133EFWZ6	35,021,253	02/01/2017	2/1/2018	35,048,650	Government Agency
25,000,000	3 Agency Floating Rate Notes, FFCB, 0.8500%	3133EGCJ2	24,994,560	02/01/2017	3/1/2018	25,012,500	Government Agency
25,000,000	3 Agency Floating Rate Notes, FFCB, 0.8500%	3133EGCJ2	24,994,546	02/01/2017	3/1/2018	25,012,500	Government Agency

Washington State Local Government Investment Pool

as of 01/31/2017

Settlement Date Basis

Par	Description	CUSIP	Amortized Value	Effective Maturity	Final Maturity	Fair Value	Category
25,000,000	3 Agency Floating Rate Notes, FFCB, 0.8000%	3133EFCD7	24,975,490	02/01/2017	3/2/2018	24,999,000	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 0.8800%	3133EFB22	50,002,839	02/01/2017	3/19/2018	50,041,000	Government Agency
25,000,000	3 Agency Floating Rate Notes, FFCB, 0.7700%	3133EE6X3	24,958,124	02/01/2017	5/14/2018	24,978,500	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 0.8500%	3133EGH73	50,000,000	02/01/2017	5/14/2018	50,008,000	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 0.8800%	3133EGAL9	50,000,000	02/01/2017	5/17/2018	50,026,500	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 0.9061%	3133EGHS7	50,000,000	02/28/2017	5/29/2018	50,149,000	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 0.8700%	3133EGER2	49,993,192	02/01/2017	6/13/2018	50,012,500	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 0.8967%	3133EGGC3	50,000,000	02/20/2017	6/20/2018	50,142,500	Government Agency
534,322	IB Bank Deposit, US Bank, 0.2500%	523-14483	534,322	02/01/2017		534,322	Bank Deposits
393,245,908	IB Bank Deposit, Key Bank, 0.6000%	523-16378	393,245,908	02/01/2017		393,245,908	Bank Deposits
100,960,100	NOW accounts, Union Bank\Frontier Bank, 0.6500%	523-16950	100,960,100	02/01/2017		100,960,100	Bank Deposits
62,025,111	NOW accounts, EastWest Bank, 0.7000%	523-18461	62,025,111	02/01/2017		62,025,111	Bank Deposits
218,954,518	IB Bank Deposit, Umpqua Bank, 0.6500%	523-21425	218,954,518	02/01/2017		218,954,518	Bank Deposits
100,742,746	IB Bank Deposit, Washington Federal, 0.7000%	523-25454	100,742,746	02/01/2017		100,742,746	Bank Deposits
90,421,628	IB Bank Deposit, Heritage Bank, 0.7000%	523-27328	90,421,628	02/01/2017		90,421,628	Bank Deposits
50,000,000	4 Agency Variable Rate Notes, FFCB, 0.8557%	3133EGTX3	49,992,470	02/07/2017	7/9/2018	50,121,500	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 0.7633%	3133EGF59	49,992,741	02/10/2017	7/10/2018	50,055,500	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 0.8556%	3133EGPJ8	49,992,463	02/07/2017	8/1/2018	50,119,000	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 0.9111%	3133EGPA7	50,098,844	02/01/2017	8/1/2018	50,155,000	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 0.9200%	3133EGTW5	49,991,894	02/01/2017	9/12/2018	50,021,500	Government Agency
35,000,000	4 Supra - Variables, IADB, 0.9811%	458182DT6	35,003,595	09/12/2018	9/12/2018	34,989,850	Supranational
50,000,000	4 Agency Variable Rate Notes, FFCB, 0.7872%	3133EGH65	49,991,848	02/14/2017	9/14/2018	50,059,000	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 0.8300%	3133EGV44	49,987,121	02/01/2017	10/15/2018	50,000,000	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 0.9000%	3133EGA21	50,000,000	02/01/2017	10/25/2018	49,991,500	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 0.8056%	3133EGE84	49,995,548	02/08/2017	11/8/2018	50,066,000	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 0.7957%	3133EG3L7	50,000,000	02/07/2017	11/13/2018	49,991,000	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 0.8157%	3133EGN35	50,000,000	02/07/2017	12/5/2018	50,064,000	Government Agency
15,000,000	4 Agency Variable Rate Notes, FFCB, 0.8157%	3133EGN35	15,000,000	02/07/2017	12/5/2018	15,019,200	Government Agency
40,000,000	3 Agency Floating Rate Notes, FFCB, 0.8900%	3133EGV36	39,992,497	02/01/2017	12/14/2018	39,969,200	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 0.8394%	3133EGM28	50,000,000	02/19/2017	12/19/2018	50,085,500	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 0.8500%	3133EG2C8	49,990,136	02/01/2017	12/27/2018	49,918,000	Government Agency
25,000,000	4 Agency Variable Rate Notes, FFCB, 0.8211%	3133EG2V6	25,000,000	02/03/2017	1/3/2019	25,031,750	Government Agency
25,000,000	4 Agency Variable Rate Notes, FFCB, 0.8211%	3133EG2V6	25,000,000	02/03/2017	1/3/2019	25,031,750	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 0.8356%	3133EGU78	50,000,000	02/08/2017	1/8/2019	50,081,500	Government Agency

Washington State Local Government Investment Pool

as of 01/31/2017

Settlement Date Basis

Par	Description	CUSIP	Amortized Value	Effective Maturity	Final Maturity	Fair Value	Category
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Current Assets: 12,988,780,411

¹ WAM: 31 Days

² WAL: 104 Days

¹ WAM = Weighted average maturity, calculated using the Effective maturity based on settlement date

² WAL = Weighted average life, calculated using Final maturity based on settlement date

³ 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

⁴ VRN = Variable Rate Note, which has an established reset date, therefore defining the effective maturity as the next reset date.