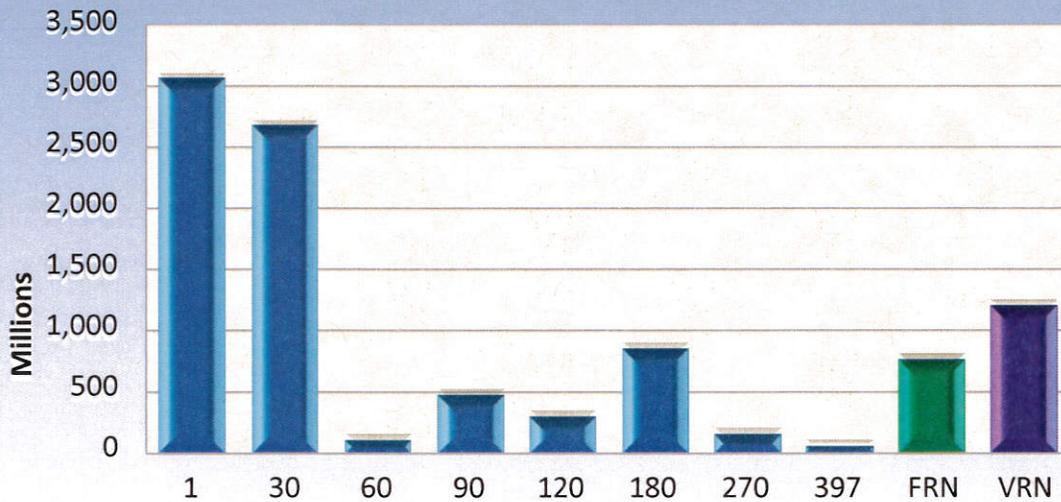


**WASHINGTON STATE  
LOCAL GOVERNMENT INVESTMENT POOL  
January 31, 2016**

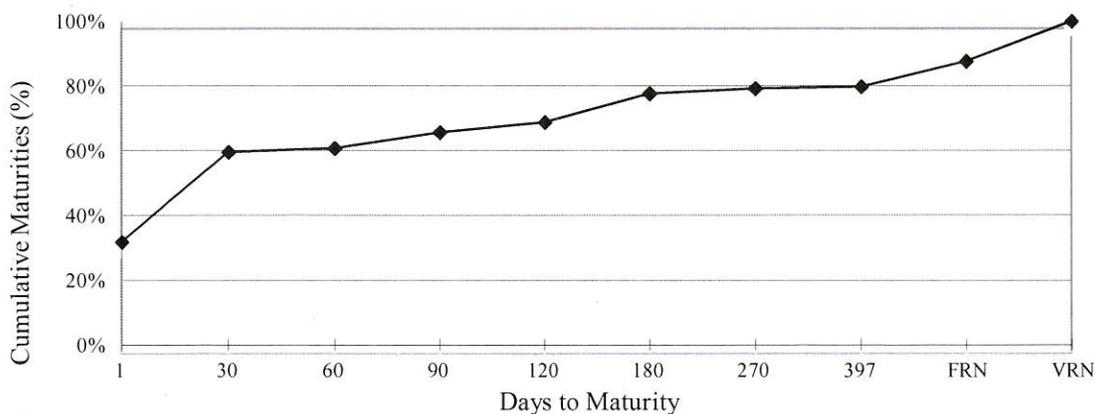
<u>DAYS TO MATURITY</u>	<u>\$ MATURING (PAR VALUE)</u>	<u>% MATURING</u>	<u>CUMULATIVE % MATURING</u>
1	3,056.81	31.8%	31.8%
2-30	2,675.00	27.8%	59.6%
31-60	110.00	1.1%	60.8%
61-90	479.00	5.0%	65.7%
91-120	300.00	3.1%	68.9%
121-180	854.59	8.9%	77.7%
181-270	150.00	1.6%	79.3%
271-397	50.00	0.5%	79.8%
Floating Rate Notes	758.00	7.9%	87.7%
Variable Rate Notes	1,196.40	12.4%	100.0%
<b>PORTFOLIO TOTAL:</b>	<u>9,629.80</u>		

\* Amounts in millions of dollars

**LGIP MATURITY STRUCTURE**

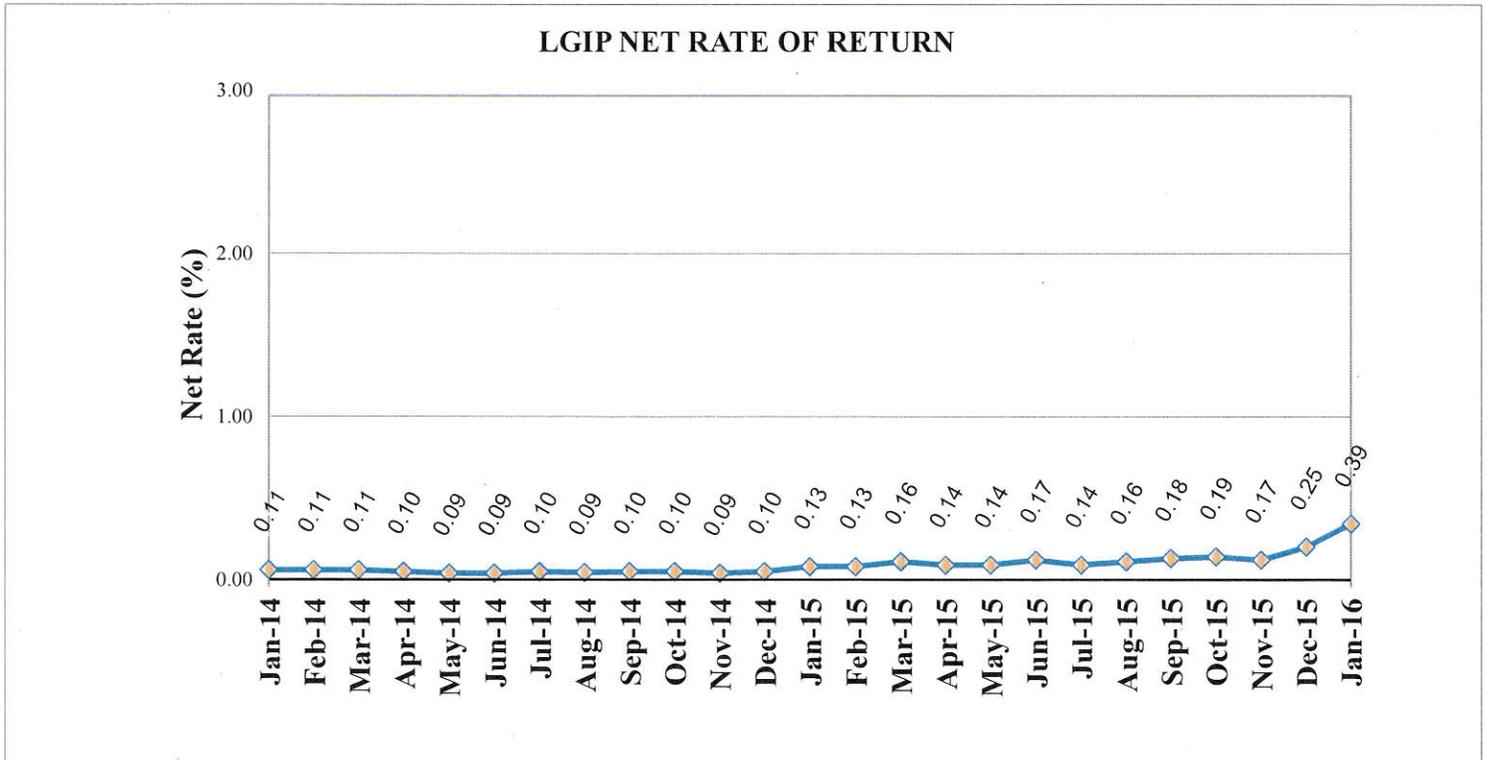


**LGIP CUMULATIVE MATURITY STRUCTURE**



**WASHINGTON STATE  
LOCAL GOVERNMENT INVESTMENT POOL  
January 31, 2016**

Investment Type	Average Balance Jan-16	Jan-16 Percentage	Average Balance CY 2016	CY 2016 Percentage
Agency Bullets	25,087,323.77	0.26%	25,087,323.77	0.26%
Agency Discount Notes	2,054,605,008.44	21.68%	2,054,605,008.44	21.68%
Agency Floating Rate Notes	670,664,260.29	7.08%	670,664,260.29	7.08%
Agency Variable Rate Notes	1,218,869,986.12	12.86%	1,218,869,986.12	12.86%
Certificates of Deposit	76,437,741.94	0.81%	76,437,741.94	0.81%
IB Bank Deposit	981,805,371.28	10.36%	981,805,371.28	10.36%
Repurchase Agreements	1,749,594,548.38	18.46%	1,749,594,548.38	18.46%
Term Repurchase Agreements	1,744,516,129.03	18.41%	1,744,516,129.03	18.41%
U.S. Treasury Securities	906,949,946.02	9.57%	906,949,946.02	9.57%
US Treasury Floating Rate Notes	49,850,602.25	0.53%	49,850,602.25	0.53%
<b>Total Avg Daily Balance</b>	<b>9,478,380,917.52</b>	<b>100.00%</b>	<b>9,478,380,917.53</b>	<b>100.00%</b>
<b>Avg Days to Maturity</b>	<b>30 days</b>			



\* Rates are calculated on a 365-day basis

## LGIP Holiday Schedule for 2016

Friday, January 1	New Year's Day
Monday, January 18	Martin Luther King, Jr. Day
Monday, February 15	President's Day
Monday, May 30	Memorial Day
Monday, July 4	Independence Day
Monday, September 5	Labor Day
Monday, October 10	Columbus Day
Friday, November 11	Veterans' Day
Thursday, November 24 Friday, November 25	Thanksgiving
Monday, December 26	Christmas

## Washington State Local Government Investment Pool

as of 01/31/2016

Trade Date Basis

Par	Description	CUSIP	Amortized Value	Effective Maturity	Final Maturity	Fair Value	Category
500,000,000	Repurchase Agreements, Cantor Fitzgerald, 0.4500%	523-28693	500,000,000	02/01/2016	2/1/2016	500,000,000	Repurchase Agreement
500,000,000	Repurchase Agreements, Daiwa Capital Markets, 0.4000%	523-28694	500,000,000	02/01/2016	2/1/2016	500,000,000	Repurchase Agreement
600,000,000	Repurchase Agreements, Jefferies and Company, Inc., 0.4200%	523-28695	600,000,000	02/01/2016	2/1/2016	600,000,000	Repurchase Agreement
200,000,000	Repurchase Agreements, Societe Generale, 0.4200%	523-28696	200,000,000	02/01/2016	2/1/2016	200,000,000	Repurchase Agreement
275,000,000	Repurchase Agreements, UBS Warburg, 0.3500%	523-28697	275,000,000	02/01/2016	2/1/2016	275,000,000	Repurchase Agreement
50,000,000	Agency Discount Notes, FNMA, 0.2600%	313588SP1	49,999,639	02/02/2016	2/2/2016	49,999,500	Government Agency
400,000,000	Term Repurchase Agreements, Cantor Fitzgerald, 0.4100%	523-28681	400,000,000	02/04/2016	2/4/2016	400,000,000	Repurchase Agreement
300,000,000	Term Repurchase Agreements, BNP Paribas, 0.3500%	523-28682	300,000,000	02/04/2016	2/4/2016	300,000,000	Repurchase Agreement
400,000,000	Term Repurchase Agreements, Societe Generale, 0.4200%	523-28683	400,000,000	02/04/2016	2/4/2016	400,000,000	Repurchase Agreement
50,000,000	Agency Discount Notes, FHLB, 0.1300%	313384SS9	49,999,278	02/05/2016	2/5/2016	49,998,500	Government Agency
300,000,000	Term Repurchase Agreements, HSBC Securities, Inc., 0.4000%	523-28690	300,000,000	02/05/2016	2/5/2016	300,000,000	Repurchase Agreement
300,000,000	Term Repurchase Agreements, Cantor Fitzgerald, 0.4100%	523-28691	300,000,000	02/05/2016	2/5/2016	300,000,000	Repurchase Agreement
200,000,000	Term Repurchase Agreements, Daiwa Capital Markets, 0.4200%	523-28692	200,000,000	02/05/2016	2/5/2016	200,000,000	Repurchase Agreement
100,000,000	Agency Discount Notes, FHLB, 0.1300%	313384SV2	99,997,472	02/08/2016	2/8/2016	99,995,000	Government Agency
50,000,000	Agency Bullets, FFCB, 0.4235%	3133ECP57	50,000,123	02/10/2016	2/10/2016	49,998,000	Government Agency
25,000,000	Agency Discount Notes, FHLB, 0.3000%	313384SZ3	24,997,708	02/12/2016	2/12/2016	24,998,000	Government Agency
25,000,000	Agency Discount Notes, FHLB, 0.3000%	313384SZ3	24,997,708	02/12/2016	2/12/2016	24,998,000	Government Agency
25,000,000	Agency Discount Notes, FHLB, 0.3000%	313384SZ3	24,997,708	02/12/2016	2/12/2016	24,998,000	Government Agency
400,000,000	Term Repurchase Agreements, Cantor Fitzgerald, 0.3700%	523-28626	400,000,000	02/16/2016	2/16/2016	400,000,000	Repurchase Agreement
50,000,000	Agency Discount Notes, FHLMC, 0.2640%	313396TK9	49,992,417	02/22/2016	2/22/2016	49,992,500	Government Agency
50,000,000	Agency Discount Notes, FHLB, 0.1700%	313384TS8	49,993,389	02/29/2016	2/29/2016	49,990,000	Government Agency
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	99,940,389	03/30/2016	3/30/2016	99,952,000	Government Agency
100,000,000	Agency Discount Notes, FHLB, 0.2500%	313384VN6	99,950,000	04/13/2016	4/13/2016	99,928,000	Government Agency
100,000,000	Agency Discount Notes, FHLB, 0.2500%	313384VQ9	99,948,611	04/15/2016	4/15/2016	99,926,000	Government Agency
50,000,000	Agency Variable Rate Notes, FFCB, 0.3900%	3133EDNR9	49,997,893	02/02/2016	4/18/2016	50,002,500	Government Agency
50,000,000	Agency Discount Notes, FHLB, 0.2500%	313384VV8	49,972,569	04/20/2016	4/20/2016	49,960,500	Government Agency
79,000,000	Agency Discount Notes, FHLB, 0.2590%	313384VV8	78,955,099	04/20/2016	4/20/2016	78,937,590	Government Agency
50,000,000	Agency Discount Notes, FHLB, 0.2500%	313384VX4	49,971,875	04/22/2016	4/22/2016	49,959,500	Government Agency
50,000,000	Agency Discount Notes, FHLB, 0.2500%	313384VX4	49,971,875	04/22/2016	4/22/2016	49,959,500	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.2110%	912796GH6	49,974,504	04/28/2016	4/28/2016	49,962,000	U.S. Treasury Bills
50,000,000	Agency Discount Notes, FHLB, 0.3490%	313384WM7	49,953,951	05/06/2016	5/6/2016	49,947,000	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.3500%	912796HR3	49,950,903	05/12/2016	5/12/2016	49,954,500	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.3260%	912796HS1	49,951,100	05/19/2016	5/19/2016	49,949,500	U.S. Treasury Bills

## Washington State Local Government Investment Pool

as of 01/31/2016

Trade Date Basis

Par	Description	CUSIP	Amortized Value	Effective Maturity	Final Maturity	Fair Value	Category
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.3280%	912796HS1	49,950,800	05/19/2016	5/19/2016	49,949,500	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.3475%	912796GN3	49,944,497	05/26/2016	5/26/2016	49,944,000	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.3320%	912796GN3	49,946,972	05/26/2016	5/26/2016	49,944,000	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4150%	912796HT9	49,929,680	06/02/2016	6/2/2016	49,943,500	U.S. Treasury Bills
50,000,000	Agency Discount Notes, FHLB, 0.5700%	313384XQ7	49,903,417	06/02/2016	6/2/2016	49,930,500	Government Agency
50,000,000	Agency Discount Notes, FHLB, 0.5400%	313384XR5	49,907,750	06/03/2016	6/3/2016	49,930,000	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.5155%	912796HW2	49,907,640	06/09/2016	6/9/2016	49,938,000	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.5555%	912796HW2	49,900,473	06/09/2016	6/9/2016	49,938,000	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.5810%	912796HX0	49,890,255	06/16/2016	6/16/2016	49,930,500	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.5850%	912796HX0	49,889,500	06/16/2016	6/16/2016	49,930,500	U.S. Treasury Bills
56,600,000	3 Agency Floating Rate Notes, FFCB, 0.5200%	3133EDA77	56,602,191	02/01/2016	6/20/2016	56,596,038	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.5625%	912796HY8	49,882,813	06/30/2016	6/30/2016	49,923,000	U.S. Treasury Bills
50,000,000	3 Agency Floating Rate Notes, FFCB, 0.4200%	3133EDPF3	49,998,953	02/01/2016	7/1/2016	49,975,000	Government Agency
25,000,000	3 Agency Floating Rate Notes, FFCB, 0.4200%	3133EDPF3	24,993,686	02/01/2016	7/1/2016	24,987,500	Government Agency
50,000,000	Agency Discount Notes, FHLB, 0.6000%	313384YV5	49,874,167	07/01/2016	7/1/2016	49,910,000	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.5250%	912796HZ5	49,885,521	07/07/2016	7/7/2016	49,922,000	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.5055%	912796HZ5	49,889,773	07/07/2016	7/7/2016	49,922,000	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.5055%	912796HZ5	49,889,773	07/07/2016	7/7/2016	49,922,000	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	49,889,414	07/14/2016	7/14/2016	49,920,000	U.S. Treasury Bills
62,270,000	U.S. Treasury Bills, U.S. Treasury, 0.3700%	912796GW3	62,160,560	07/21/2016	7/21/2016	62,152,932	U.S. Treasury Bills
100,000,000	3 Agency Floating Rate Notes, FFCB, 0.5300%	3133EDAT9	99,995,060	02/01/2016	7/27/2016	99,991,000	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4005%	912796JC4	49,900,988	07/28/2016	7/28/2016	49,895,500	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.3955%	912796JC4	49,902,224	07/28/2016	7/28/2016	49,895,500	U.S. Treasury Bills
50,000,000	U.S. Treasury Coupons, U.S. Treasury, 0.5000%	912828WX4	50,009,158	07/31/2016	7/31/2016	49,994,500	U.S. Treasury
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4460%	912796JD2	49,887,261	08/04/2016	8/4/2016	49,887,261	U.S. Treasury Bills
50,000,000	4 Agency Variable Rate Notes, FFCB, 0.4200%	3133EDU75	49,997,077	02/02/2016	9/2/2016	50,010,000	Government Agency
25,000,000	U.S. Treasury Coupons, U.S. Treasury, 0.8750%	912828VW7	25,048,470	09/15/2016	9/15/2016	25,047,750	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	24,959,271	10/13/2016	10/13/2016	24,925,500	U.S. Treasury Bills
25,000,000	Agency Bullets, FHLMC, 0.8750%	3137EADS5	25,078,164	10/14/2016	10/14/2016	25,041,750	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 0.4115%	3133EDZL9	50,000,000	02/24/2016	10/24/2016	49,968,000	Government Agency
25,000,000	U.S. Treasury Coupons, U.S. Treasury, 0.3750%	912828F88	24,976,368	10/31/2016	10/31/2016	24,961,000	U.S. Treasury
25,000,000	U.S. Treasury Coupons, U.S. Treasury, 0.3750%	912828F88	24,976,368	10/31/2016	10/31/2016	24,961,000	U.S. Treasury

## Washington State Local Government Investment Pool

as of 01/31/2016

Trade Date Basis

Par	Description	CUSIP	Amortized Value	Effective Maturity	Final Maturity	Fair Value	Category
50,000,000	3 Agency Floating Rate Notes, FFCB, 0.5500%	3133ED6T4	50,001,935	02/01/2016	11/7/2016	49,989,500	Government Agency
25,000,000	4 Agency Variable Rate Notes, FFCB, 0.4153%	3133EEKH2	24,997,909	02/22/2016	11/22/2016	24,982,500	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 0.4075%	3133EED7	49,995,755	02/01/2016	12/1/2016	49,965,500	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 0.4275%	3133EEFN5	49,992,653	02/01/2016	12/1/2016	49,969,000	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 0.4606%	3133EDKA9	50,013,945	02/28/2016	12/28/2016	49,972,000	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 0.4306%	3133EFFM4	49,997,709	02/28/2016	12/28/2016	49,960,000	Government Agency
50,000,000	4 Agency Variable Rate Notes, FHLMC, 0.4290%	3134G5Z32	49,995,157	02/13/2016	1/13/2017	49,968,000	Government Agency
50,000,000	4 Agency Variable Rate Notes, FNMA, 0.4405%	3135G0B44	49,994,975	02/26/2016	1/26/2017	49,962,500	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 0.6252%	3133EFSE8	50,000,000	02/02/2016	2/14/2017	50,008,000	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 0.5200%	3133EFEX1	49,936,527	02/01/2016	3/24/2017	49,946,000	Government Agency
40,000,000	4 Agency Variable Rate Notes, FFCB, 0.4700%	3133EDZM7	39,990,811	02/02/2016	3/27/2017	39,956,400	Government Agency
30,000,000	4 Agency Variable Rate Notes, FFCB, 0.4500%	3133EDWM0	29,986,004	02/02/2016	4/3/2017	30,007,500	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 0.4125%	3133EEWW6	49,997,023	02/06/2016	4/6/2017	49,934,000	Government Agency
40,000,000	4 Agency Variable Rate Notes, FFCB, 0.4755%	3133EDJX1	40,024,637	02/17/2016	4/17/2017	39,969,200	Government Agency
50,000,000	4 Agency Variable Rate Notes, FHLMC, 0.4310%	3134G72G5	49,990,698	02/20/2016	4/20/2017	49,933,500	Government Agency
48,900,000	4 Agency Variable Rate Notes, FFCB, 0.4652%	3133EERF9	48,887,779	02/02/2016	4/27/2017	48,921,027	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 0.4555%	3133EDV25	50,019,713	02/15/2016	5/15/2017	49,941,500	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 0.4400%	3133EE4L1	49,993,401	02/01/2016	5/22/2017	49,876,500	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 0.4400%	3133EE4L1	49,861,507	02/01/2016	5/22/2017	49,876,500	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 0.4800%	3133EDYW6	50,006,769	02/01/2016	5/30/2017	49,899,000	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 0.5000%	3133EDUS9	50,020,641	02/01/2016	6/12/2017	49,907,500	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 0.5552%	3133EFNP8	50,000,000	02/02/2016	6/12/2017	50,009,000	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 0.4045%	3133EEK82	49,988,068	02/14/2016	6/14/2017	49,898,500	Government Agency
51,400,000	3 Agency Floating Rate Notes, FFCB, 0.4600%	3133EETL4	51,392,483	02/01/2016	7/13/2017	51,263,276	Government Agency
50,000,000	4 Agency Variable Rate Notes, FNMA, 0.4355%	3135G0F24	49,992,217	02/16/2016	8/16/2017	49,896,000	Government Agency
25,000,000	3 Agency Floating Rate Notes, FFCB, 0.4700%	3133EFAL1	24,996,072	02/01/2016	8/21/2017	24,928,500	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 0.4100%	3133EFAK3	49,995,996	02/21/2016	8/21/2017	49,873,500	Government Agency
25,000,000	3 Agency Floating Rate Notes, FFCB, 0.4700%	3133EFAL1	24,954,865	02/01/2016	8/21/2017	24,928,500	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 0.5700%	3133EFDH7	50,000,000	02/01/2016	9/18/2017	49,924,500	Government Agency
25,000,000	4 Agency Variable Rate Notes, FFCB, 0.4353%	3133EFDS3	24,996,892	02/22/2016	9/22/2017	24,942,000	Government Agency
25,000,000	4 Agency Variable Rate Notes, FFCB, 0.4340%	3133EFJT5	24,995,704	02/13/2016	10/13/2017	24,940,500	Government Agency
50,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 0.4732%	912828M23	49,857,312	02/02/2016	10/31/2017	49,983,000	U.S. Treasury FRN
37,500,000	4 Agency Variable Rate Notes, FFCB, 0.5302%	3133EEJ76	37,449,380	02/02/2016	11/13/2017	37,474,875	Government Agency
25,000,000	3 Agency Floating Rate Notes, FFCB, 0.6300%	3133EFQG5	24,990,900	02/01/2016	11/20/2017	24,977,250	Government Agency

## Washington State Local Government Investment Pool

as of 01/31/2016

Trade Date Basis

Par	Description	CUSIP	Amortized Value	Effective Maturity	Final Maturity	Fair Value	Category
25,000,000	4 Agency Variable Rate Notes, FFCB, 0.4960%	3133EFQB6	24,997,725	02/20/2016	11/20/2017	24,960,500	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 0.6800%	3133EFWZ6	49,979,906	08/21/2017	2/1/2018	49,979,906	Government Agency
3,359	IB Bank Deposit, US Bank, 0.0500%	523-14483	3,359	02/01/2016		3,359	Bank Deposits
341,663,770	IB Bank Deposit, Key Bank, 0.4500%	523-16378	341,663,770	02/01/2016		341,663,770	Bank Deposits
100,497,467	NOW accounts, Union Bank\Frontier Bank, 0.4500%	523-16950	100,497,467	02/01/2016		100,497,467	Bank Deposits
61,739,152	NOW accounts, EastWest Bank, 0.4500%	523-18461	61,739,152	02/01/2016		61,739,152	Bank Deposits
317,520,241	IB Bank Deposit, Umpqua Bank, 0.4500%	523-21425	317,520,241	02/01/2016		317,520,241	Bank Deposits
100,315,756	IB Bank Deposit, Washington Federal, 0.4000%	523-25454	100,315,756	02/01/2016		100,315,756	Bank Deposits
60,065,626	IB Bank Deposit, Heritage Bank, 0.4500%	523-27328	60,065,626	02/01/2016		60,065,626	Bank Deposits

Current Assets: 9,729,795,371

<sup>1</sup> WAM: 30 Days<sup>2</sup> WAL: 109 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.