

Washington State Local Government Investment Pool

as of 01/31/2012

Par	Description	CUSIP	Amortized Value	Effective Maturity	Final Maturity	Rule 2a-7 Category of
400,000,000	Term Repurchase Agreements, UBS Warburg, 0.0900%	523-20458	400,000,000	02/01/2012	2/1/2012	Repurchase Agreement
200,000,000	Term Repurchase Agreements, Deutsche Bank, 0.0900%	523-20459	200,000,000	02/01/2012	2/1/2012	Repurchase Agreement
425,000,000	Repurchase Agreements, RBS Securities, 0.1800%	523-20536	425,000,000	02/01/2012	2/1/2012	Repurchase Agreement
374,533,000	Repurchase Agreements, BNP Paribas, 0.1600%	523-20537	374,533,000	02/01/2012	2/1/2012	Repurchase Agreement
200,000,000	Term Repurchase Agreements, Barclays Capital Inc., 0.0600%	523-20382	200,000,000	02/02/2012	2/2/2012	Repurchase Agreement
200,000,000	Term Repurchase Agreements, Barclays Capital Inc., 0.0700%	523-20427	200,000,000	02/02/2012	2/2/2012	Repurchase Agreement
150,000,000	Agency Bullets, FHLB, 0.3020%	313370FV5	149,999,877	02/03/2012	2/3/2012	Government Agency
200,000,000	Term Repurchase Agreements, JP Morgan/Chase, 0.1100%	523-20470	200,000,000	02/03/2012	2/3/2012	Repurchase Agreement
200,000,000	Term Repurchase Agreements, Jefferies and Company, Inc., 0.0900%	523-20482	200,000,000	02/07/2012	2/7/2012	Repurchase Agreement
200,000,000	Term Repurchase Agreements, Barclays Capital Inc., 0.1500%	523-20533	200,000,000	02/07/2012	2/7/2012	Repurchase Agreement
150,000,000	Term Repurchase Agreements, Jefferies and Company, Inc., 0.1400%	523-20535	150,000,000	02/07/2012	2/7/2012	Repurchase Agreement
200,000,000	Term Repurchase Agreements, Barclays Capital Inc., 0.1100%	523-20464	200,000,000	02/09/2012	2/9/2012	Repurchase Agreement
200,000,000	Term Repurchase Agreements, JP Morgan/Chase, 0.0900%	523-20507	200,000,000	02/09/2012	2/9/2012	Repurchase Agreement
200,000,000	Term Repurchase Agreements, UBS Warburg, 0.1000%	523-20525	200,000,000	02/13/2012	2/13/2012	Repurchase Agreement
200,000,000	Term Repurchase Agreements, Barclays Capital Inc., 0.1300%	523-20534	200,000,000	02/14/2012	2/14/2012	Repurchase Agreement
200,000,000	Term Repurchase Agreements, BNP Paribas, 0.1200%	523-20471	200,000,000	02/15/2012	2/15/2012	Repurchase Agreement
400,000,000	Term Repurchase Agreements, Deutsche Bank, 0.0700%	523-20491	400,000,000	02/15/2012	2/15/2012	Repurchase Agreement
300,000,000	Term Repurchase Agreements, BNP Paribas, 0.0900%	523-20506	300,000,000	02/15/2012	2/15/2012	Repurchase Agreement
300,000,000	Term Repurchase Agreements, BNP Paribas, 0.1000%	523-20483	300,000,000	02/21/2012	2/21/2012	Repurchase Agreement
50,000,000	Agency Discount Notes, FHLMC, 0.0850%	313396UE1	49,995,160	03/12/2012	3/12/2012	Government Agency
25,000,000	Agency Discount Notes, FHLMC, 0.1500%	313396UN1	24,994,896	03/20/2012	3/20/2012	Government Agency
25,000,000	Agency Discount Notes, FHLMC, 0.1500%	313396UN1	24,994,896	03/20/2012	3/20/2012	Government Agency
40,000,000	Agency Discount Notes, FHLMC, 0.1400%	313396UN1	39,992,378	03/20/2012	3/20/2012	Government Agency
40,000,000	Certificate of Deposit, Sterling Savings Bank, 0.2200%	523-20330	40,000,000	03/22/2012	3/22/2012	Certificate of Deposit
49,700,000	Agency Discount Notes, FHLB, 0.0800%	313384VJ5	49,692,379	04/09/2012	4/9/2012	Government Agency
50,000,000	Agency Discount Notes, FHLB, 0.0450%	313384VL0	49,995,563	04/11/2012	4/11/2012	Government Agency
50,000,000	⁴ Agency Variable Rate Notes, FFCB, 0.2010%	31331JR62	49,998,057	02/14/2012	4/12/2012	Government Agency
50,000,000	Agency Discount Notes, FHLMC, 0.1000%	313396VR1	49,989,444	04/16/2012	4/16/2012	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0650%	9127955J6	49,992,868	04/19/2012	4/19/2012	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0650%	9127955J6	49,992,868	04/19/2012	4/19/2012	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0600%	9127955K3	49,992,833	04/26/2012	4/26/2012	U.S. Treasury Bills
150,000,000	Agency Discount Notes, FNMA, 0.0400%	313588WC5	149,985,500	04/27/2012	4/27/2012	Government Agency
50,000,000	Agency Discount Notes, FNMA, 0.0400%	313588WC5	49,995,167	04/27/2012	4/27/2012	Government Agency
50,000,000	Agency Discount Notes, FNMA, 0.0400%	313588WC5	49,995,167	04/27/2012	4/27/2012	Government Agency
50,000,000	Agency Discount Notes, FNMA, 0.0400%	313588WC5	49,995,167	04/27/2012	4/27/2012	Government Agency

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25,000,000	Certificate of Deposit, Sterling Savings Bank, 0.2000%	523-20104	25,000,000	05/16/2012	5/16/2012	Certificate of Deposit
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0750%	9127953S8	49,987,396	05/31/2012	5/31/2012	U.S. Treasury Bills
25,000,000	Agency Discount Notes, FHLMC, 0.1100%	313396XP3	24,990,681	06/01/2012	6/1/2012	Government Agency
25,000,000	Agency Discount Notes, FHLMC, 0.1000%	313396YA5	24,990,764	06/12/2012	6/12/2012	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0500%	9127955S6	49,990,625	06/14/2012	6/14/2012	U.S. Treasury Bills
50,000,000	⁴ Agency Variable Rate Notes, FFCB, 0.1310%	31331KQA1	50,000,000	03/27/2012	6/27/2012	Government Agency
50,000,000	³ Agency Floating Rate Notes, FFCB, 0.2000%	31331KQB9	49,997,978	02/13/2012	6/27/2012	Government Agency
1,832,902	IB Bank Deposit, US Bank, 0.0500%	523-14483	1,832,902	02/01/2012		Bank Deposits
35,225,303	IB Bank Deposit, Umpqua Bank, 0.5300%	523-14485	35,225,303	02/01/2012		Bank Deposits
435,854	NOW accounts, Whidbey Island\City Bank, 0.2000%	523-15415	435,854	02/01/2012		Bank Deposits
14,828,606	NOW accounts, First Citizens Bank\Venture Bank, 0.4000%	523-15536	14,828,606	02/01/2012		Bank Deposits
279,524,293	IB Bank Deposit, Key Bank, 0.2000%	523-16378	279,524,293	02/01/2012		Bank Deposits
45,355,943	IB Bank Deposit, Sterling Savings Bank, 0.1300%	523-16881	45,355,943	02/01/2012		Bank Deposits
40,148,713	NOW accounts, Union Bank\Frontier Bank, 0.2000%	523-16950	40,148,713	02/01/2012		Bank Deposits
2,550,553	IB Bank Deposit, Coastal Community Bank, 0.5000%	523-17486	2,550,553	02/01/2012		Bank Deposits
60,188,196	NOW accounts, EastWest Bank, 0.3000%	523-18461	60,188,196	02/01/2012		Bank Deposits
100,008,493	NOW accounts, Union Bank\Frontier Bank, 0.1000%	523-21096	100,008,493	02/01/2012		Bank Deposits
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0650%	9127955U1	49,985,917	07/05/2012	7/5/2012	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0650%	9127955U1	49,985,917	07/05/2012	7/5/2012	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0650%	9127955U1	49,985,917	07/05/2012	7/5/2012	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0650%	9127955U1	49,985,917	07/05/2012	7/5/2012	U.S. Treasury Bills
47,840,000	Certificate of Deposit - TCD, Office of the State Treasurer, 0.3600%	523-20403	47,840,000	07/10/2012	7/10/2012	Certificate of Deposit - TCD
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0550%	9127955W7	49,987,548	07/12/2012	7/12/2012	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0550%	9127955W7	49,987,548	07/12/2012	7/12/2012	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0650%	9127955X5	49,984,653	07/19/2012	7/19/2012	U.S. Treasury Bills
25,000,000	³ Agency Floating Rate Notes, FFCB, 0.3100%	31331JT86	24,997,560	04/25/2012	7/25/2012	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.0710%	9127954B4	49,982,541	07/26/2012	7/26/2012	U.S. Treasury Bills
50,000,000	U.S. Treasury Coupons, U.S. Treasury, 1.7500%	912828LH1	50,432,861	08/15/2012	8/15/2012	U.S. Treasury
50,000,000	³ Agency Floating Rate Notes, FFCB, 0.2150%	31331JB77	50,000,000	02/13/2012	9/7/2012	Government Agency
25,000,000	Agency Callables, FHLB, 0.3500%	313375DC8	25,000,000	09/12/2012	9/12/2012	Government Agency
25,000,000	Agency Discount Notes, FNMA, 0.1900%	313588H99	24,967,806	10/01/2012	10/1/2012	Government Agency
25,000,000	Agency Discount Notes, FNMA, 0.1900%	313588H99	24,967,806	10/01/2012	10/1/2012	Government Agency
25,000,000	Agency Discount Notes, FNMA, 0.1000%	313588H99	24,983,056	10/01/2012	10/1/2012	Government Agency
25,000,000	Agency Discount Notes, FNMA, 0.1000%	313588H99	24,983,056	10/01/2012	10/1/2012	Government Agency
50,000,000	³ Agency Floating Rate Notes, FHLMC, 0.2300%	3134G1WN0	50,000,000	02/13/2012	10/12/2012	Government Agency

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25,000,000	⁴ Agency Variable Rate Notes, FNMA, 0.3116%	31398A5A6	24,996,382	02/29/2012	10/18/2012	Government Agency
50,000,000	⁴ Agency Variable Rate Notes, FFCB, 0.2053%	31331K5U5	49,988,954	02/29/2012	10/26/2012	Government Agency
44,000,000	⁴ Agency Variable Rate Notes, FHLMC, 0.2353%	3134G16A7	43,990,189	03/05/2012	11/2/2012	Government Agency
50,000,000	Agency Discount Notes, FFCB, 0.1600%	313312N71	49,937,333	11/08/2012	11/8/2012	Government Agency
25,000,000	Agency Callables, FHLB, 0.3500%	3133762V6	25,000,000	11/13/2012	11/13/2012	Government Agency
35,000,000	Agency Callables, FHLB, 0.3500%	3133764H5	35,000,000	11/16/2012	11/16/2012	Government Agency
50,000,000	Agency Callables, FHLB, 0.3500%	3133764J1	50,000,000	11/16/2012	11/16/2012	Government Agency
25,000,000	Agency Discount Notes, FFCB, 0.1600%	313312Q45	24,967,222	11/21/2012	11/21/2012	Government Agency
50,000,000	Agency Discount Notes, FFCB, 0.1600%	313312Q45	49,934,444	11/21/2012	11/21/2012	Government Agency
50,000,000	³ Agency Floating Rate Notes, FNMA, 0.3100%	31398A6R8	49,991,683	02/13/2012	11/23/2012	Government Agency
25,000,000	⁴ Agency Variable Rate Notes, FFCB, 0.2205%	31331KJN1	24,995,814	03/06/2012	11/29/2012	Government Agency
50,000,000	⁴ Agency Variable Rate Notes, FNMA, 0.3109%	31398A7G1	49,991,016	02/29/2012	12/20/2012	Government Agency
50,000,000	Agency Discount Notes, FNMA, 0.1400%	313589AB9	49,934,472	01/02/2013	1/2/2013	Government Agency
25,000,000	³ Agency Floating Rate Notes, FHLMC, 0.3000%	3134G1U69	24,997,621	02/13/2012	1/10/2013	Government Agency
25,000,000	³ Agency Floating Rate Notes, FHLB, 0.2500%	313374XZ8	25,000,000	02/13/2012	1/22/2013	Government Agency
50,000,000	³ Agency Floating Rate Notes, FFCB, 0.2500%	31331KRS1	49,990,098	02/13/2012	1/22/2013	Government Agency
50,000,000	³ Agency Floating Rate Notes, FHLB, 0.2600%	313374UF5	50,000,000	02/13/2012	1/25/2013	Government Agency
25,000,000	³ Agency Floating Rate Notes, FNMA, 0.4000%	3135G0AQ6	24,997,444	02/13/2012	2/1/2013	Government Agency
16,565,000	³ Agency Floating Rate Notes, FNMA, 0.4000%	3135G0AQ6	16,578,433	02/13/2012	2/1/2013	Government Agency
25,000,000	⁴ Agency Variable Rate Notes, FHLMC, 0.2453%	3134G2DM1	24,987,106	02/17/2012	2/4/2013	Government Agency
50,000,000	³ Agency Floating Rate Notes, FHLB, 0.2600%	313374WR7	50,005,118	02/13/2012	2/5/2013	Government Agency
25,000,000	³ Agency Floating Rate Notes, FHLB, 0.2900%	313375FP7	25,000,000	02/13/2012	2/25/2013	Government Agency
25,000,000	³ Agency Floating Rate Notes, FHLB, 0.3200%	313375H34	25,000,000	02/13/2012	2/25/2013	Government Agency
25,000,000	³ Agency Floating Rate Notes, FHLB, 0.2800%	313375FL6	24,997,220	02/13/2012	3/7/2013	Government Agency
50,000,000	³ Agency Floating Rate Notes, FHLB, 0.2800%	313375FL6	49,988,874	02/13/2012	3/7/2013	Government Agency
25,000,000	³ Agency Floating Rate Notes, FHLB, 0.3000%	313375NJ2	25,000,000	02/13/2012	3/12/2013	Government Agency
50,000,000	³ Agency Floating Rate Notes, FHLB, 0.2900%	313375MU8	49,988,355	02/13/2012	3/13/2013	Government Agency
50,000,000	⁴ Agency Variable Rate Notes, FNMA, 0.2010%	3135G0BE2	49,994,419	02/14/2012	3/14/2013	Government Agency
25,000,000	⁴ Agency Variable Rate Notes, FNMA, 0.2010%	3135G0BE2	24,997,216	02/14/2012	3/14/2013	Government Agency
50,000,000	⁴ Agency Variable Rate Notes, FNMA, 0.2010%	3135G0BE2	50,005,747	02/14/2012	3/14/2013	Government Agency
25,000,000	⁴ Agency Variable Rate Notes, FFCB, 0.2596%	31331KYK0	24,997,196	02/17/2012	3/15/2013	Government Agency
25,000,000	⁴ Agency Variable Rate Notes, FFCB, 0.3970%	31331KFF2	25,054,240	03/25/2012	3/25/2013	Government Agency
25,000,000	³ Agency Floating Rate Notes, FHLB, 0.3100%	313375ZY6	25,000,000	02/13/2012	4/12/2013	Government Agency
25,000,000	³ Agency Floating Rate Notes, FFCB, 0.2700%	31331KNN6	24,991,863	02/13/2012	5/15/2013	Government Agency
50,000,000	⁴ Agency Variable Rate Notes, FFCB, 0.4091%	31331KJ92	50,002,710	04/26/2012	7/26/2013	Government Agency

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25,000,000	³ Agency Floating Rate Notes, FFCB, 0.3000%	31331KSP6	24,992,447	02/13/2012	7/29/2013	Government Agency
25,000,000	³ Agency Floating Rate Notes, FNMA, 0.3800%	3135G0CB7	25,003,848	02/13/2012	8/9/2013	Government Agency
25,000,000	³ Agency Floating Rate Notes, FNMA, 0.3800%	3135G0CB7	25,003,837	02/13/2012	8/9/2013	Government Agency
25,000,000	³ Agency Floating Rate Notes, FNMA, 0.3800%	3135G0CB7	25,003,843	02/13/2012	8/9/2013	Government Agency
50,000,000	³ Agency Floating Rate Notes, FHLMC, 0.3200%	3134G2XL1	49,976,795	02/13/2012	8/12/2013	Government Agency
25,000,000	⁴ Agency Variable Rate Notes, FNMA, 0.2858%	3135G0CE1	24,988,365	02/17/2012	8/12/2013	Government Agency
25,000,000	³ Agency Floating Rate Notes, FHLMC, 0.3400%	3134G2B50	24,991,971	02/13/2012	9/3/2013	Government Agency
54,000,000	⁴ Agency Variable Rate Notes, FFCB, 0.2410%	31331KFG0	53,920,350	02/14/2012	9/23/2013	Government Agency
25,000,000	³ Agency Floating Rate Notes, FNMA, 0.3300%	3135G0EV1	25,000,000	02/13/2012	10/17/2013	Government Agency
25,000,000	³ Agency Floating Rate Notes, FNMA, 0.3700%	3135G0EZ2	24,991,241	02/13/2012	10/25/2013	Government Agency
25,000,000	⁴ Agency Variable Rate Notes, FHLMC, 0.2653%	3134G25F5	24,986,656	03/06/2012	11/4/2013	Government Agency
25,000,000	⁴ Agency Variable Rate Notes, FNMA, 0.2653%	3135G0FQ1	24,986,612	03/09/2012	11/8/2013	Government Agency
60,000,000	⁴ Agency Variable Rate Notes, FNMA, 0.2653%	3135G0FQ1	59,968,373	03/09/2012	11/8/2013	Government Agency
50,000,000	³ Agency Floating Rate Notes, FHLMC, 0.4100%	3134G3AG5	49,990,975	02/13/2012	11/18/2013	Government Agency
24,750,000	⁴ Agency Variable Rate Notes, FFCB, 0.3510%	31331KY20	24,740,969	02/14/2012	11/29/2013	Government Agency

Current Assets: 8,891,486,857

¹ WAM: 37 Days

² WAL: 115 Days

¹ WAM = Weighted average maturity, calculated using the Effective maturity

² WAL = Weighted average life, calculated using Final maturity

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.