

Washington State Local Government Investment Pool

as of 03/31/2016

Par	Description	CUSIP	Amortized Value	Effective Maturity	Final Maturity	Rule 2a-7 Category of
700,000,000	Repurchase Agreements, Daiwa Capital Markets, 0.4500%	523-29048	700,000,000	04/01/2016	4/1/2016	Repurchase Agreement
1,100,000,000	Repurchase Agreements, Jefferies and Company, Inc., 0.4000%	523-29049	1,100,000,000	04/01/2016	4/1/2016	Repurchase Agreement
200,000,000	Repurchase Agreements, Societe Generale, 0.4200%	523-29050	200,000,000	04/01/2016	4/1/2016	Repurchase Agreement
500,000,000	Term Repurchase Agreements, Cantor Fitzgerald, 0.4500%	523-29047	500,000,000	04/04/2016	4/4/2016	Repurchase Agreement
400,000,000	Term Repurchase Agreements, Jefferies and Company, Inc., 0.3700%	523-29025	400,000,000	04/05/2016	4/5/2016	Repurchase Agreement
400,000,000	Term Repurchase Agreements, Daiwa Capital Markets, 0.3700%	523-29033	400,000,000	04/05/2016	4/5/2016	Repurchase Agreement
200,000,000	Term Repurchase Agreements, HSBC Securities, Inc., 0.3000%	523-29038	200,000,000	04/06/2016	4/6/2016	Repurchase Agreement
300,000,000	Term Repurchase Agreements, Societe Generale, 0.3400%	523-29039	300,000,000	04/06/2016	4/6/2016	Repurchase Agreement
100,000,000	Agency Discount Notes, FHLB, 0.2500%	313384VN6	99,990,972	04/13/2016	4/13/2016	Government Agency
400,000,000	Term Repurchase Agreements, Daiwa Capital Markets, 0.3700%	523-29008	400,000,000	04/14/2016	4/14/2016	Repurchase Agreement
100,000,000	Agency Discount Notes, FHLB, 0.2500%	313384VQ9	99,989,583	04/15/2016	4/15/2016	Government Agency
50,000,000	⁴ Agency Variable Rate Notes, FFCB, 0.3840%	3133EDNR9	49,999,507	04/05/2016	4/18/2016	Government Agency
50,000,000	Agency Discount Notes, FHLB, 0.2500%	313384VV8	49,993,056	04/20/2016	4/20/2016	Government Agency
79,000,000	Agency Discount Notes, FHLB, 0.2590%	313384VV8	78,988,633	04/20/2016	4/20/2016	Government Agency
50,000,000	Agency Discount Notes, FHLB, 0.2500%	313384VX4	49,992,361	04/22/2016	4/22/2016	Government Agency
50,000,000	Agency Discount Notes, FHLB, 0.2500%	313384VX4	49,992,361	04/22/2016	4/22/2016	Government Agency
50,000,000	Agency Discount Notes, FHLB, 0.3490%	313384WM7	49,982,550	05/06/2016	5/6/2016	Government Agency
50,000,000	Agency Discount Notes, FHLB, 0.5700%	313384XQ7	49,950,125	06/02/2016	6/2/2016	Government Agency
50,000,000	Agency Discount Notes, FHLB, 0.5400%	313384XR5	49,952,000	06/03/2016	6/3/2016	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.5555%	912796HW2	49,945,993	06/09/2016	6/9/2016	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.3150%	912796HW2	49,969,375	06/09/2016	6/9/2016	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.5810%	912796HX0	49,937,865	06/16/2016	6/16/2016	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.5850%	912796HX0	49,937,438	06/16/2016	6/16/2016	U.S. Treasury Bills
56,600,000	³ Agency Floating Rate Notes, FFCB, 0.5200%	3133EDA77	56,601,268	04/01/2016	6/20/2016	Government Agency
53,000,000	Agency Discount Notes, FHLB, 0.3700%	313384YL7	52,954,788	06/22/2016	6/22/2016	Government Agency
53,000,000	Agency Discount Notes, FHLB, 0.3700%	313384YL7	52,954,788	06/22/2016	6/22/2016	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.5625%	912796HY8	49,928,906	06/30/2016	6/30/2016	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.3025%	912796HY8	99,923,535	06/30/2016	6/30/2016	U.S. Treasury Bills
3,359	IB Bank Deposit, US Bank, 0.0500%	523-14483	3,359	04/01/2016		Bank Deposits
341,915,909	IB Bank Deposit, Key Bank, 0.4500%	523-16378	341,915,909	04/01/2016		Bank Deposits
100,571,542	NOW accounts, Union Bank\Frontier Bank, 0.4500%	523-16950	100,571,542	04/01/2016		Bank Deposits
61,784,831	NOW accounts, EastWest Bank, 0.4500%	523-18461	61,784,831	04/01/2016		Bank Deposits
317,752,552	IB Bank Deposit, Umpqua Bank, 0.4500%	523-21425	317,752,552	04/01/2016		Bank Deposits
100,381,640	IB Bank Deposit, Washington Federal, 0.4000%	523-25454	100,381,640	04/01/2016		Bank Deposits
50,000,000	³ Agency Floating Rate Notes, FFCB, 0.4200%	3133EDPF3	49,999,362	04/01/2016	7/1/2016	Government Agency

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25,000,000	³ Agency Floating Rate Notes, FFCB, 0.4200%	3133EDPF3	24,996,153	04/01/2016	7/1/2016	Government Agency
60,109,953	IB Bank Deposit, Heritage Bank, 0.4500%	523-27328	60,109,953	04/01/2016		Bank Deposits
50,000,000	Agency Discount Notes, FHLB, 0.6000%	313384YV5	49,923,333	07/01/2016	7/1/2016	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.5250%	912796HZ5	49,928,542	07/07/2016	7/7/2016	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	Certificate of Deposit - TCD
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4855%	912796JB6	49,929,198	07/14/2016	7/14/2016	U.S. Treasury Bills
62,270,000	U.S. Treasury Bills, U.S. Treasury, 0.3700%	912796GW3	62,198,320	07/21/2016	7/21/2016	U.S. Treasury Bills
100,000,000	³ Agency Floating Rate Notes, FFCB, 0.5300%	3133EDAT9	99,996,707	04/01/2016	7/27/2016	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4005%	912796JC4	49,933,806	07/28/2016	7/28/2016	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.3955%	912796JC4	49,934,633	07/28/2016	7/28/2016	U.S. Treasury Bills
50,000,000	U.S. Treasury Coupons, U.S. Treasury, 0.5000%	912828WX4	50,006,173	07/31/2016	7/31/2016	U.S. Treasury
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4460%	912796JD2	49,921,950	08/04/2016	8/4/2016	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4520%	912796JD2	49,920,900	08/04/2016	8/4/2016	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4705%	912796JD2	49,917,662	08/04/2016	8/4/2016	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4605%	912796JF7	49,914,936	08/11/2016	8/11/2016	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4560%	912796JF7	49,915,767	08/11/2016	8/11/2016	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4500%	912796JF7	49,916,875	08/11/2016	8/11/2016	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4050%	912796HA0	49,921,250	08/18/2016	8/18/2016	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4060%	912796HA0	49,921,055	08/18/2016	8/18/2016	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4450%	912796JG5	49,909,146	08/25/2016	8/25/2016	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4500%	912796JG5	49,908,125	08/25/2016	8/25/2016	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4555%	912796JG5	49,907,002	08/25/2016	8/25/2016	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4670%	912796JH3	49,900,114	09/01/2016	9/1/2016	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4710%	912796JH3	49,899,258	09/01/2016	9/1/2016	U.S. Treasury Bills
50,000,000	⁴ Agency Variable Rate Notes, FFCB, 0.4140%	3133EDU75	49,997,883	04/05/2016	9/2/2016	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4720%	912796JK6	49,894,456	09/08/2016	9/8/2016	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4755%	912796JK6	49,893,673	09/08/2016	9/8/2016	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4760%	912796JK6	49,893,561	09/08/2016	9/8/2016	U.S. Treasury Bills
5,000,000	Certificate of Deposit, Sound Community Bank, 0.8100%	523-28981	5,000,000	09/13/2016	9/13/2016	Certificate of Deposit
25,000,000	U.S. Treasury Coupons, U.S. Treasury, 0.8750%	912828VW7	25,035,872	09/15/2016	9/15/2016	U.S. Treasury
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.5055%	912796HE2	49,882,050	09/15/2016	9/15/2016	U.S. Treasury Bills
25,000,000	Certificate of Deposit, EastWest Bank, 0.7500%	523-28036	25,000,000	09/23/2016	9/23/2016	Certificate of Deposit
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4730%	912796JM2	49,880,436	09/29/2016	9/29/2016	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4735%	912796JM2	49,880,310	09/29/2016	9/29/2016	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4730%	912796JM2	49,880,436	09/29/2016	9/29/2016	U.S. Treasury Bills

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25,000,000	U.S. Treasury Bills, U.S. Treasury, 0.2300%	912796HJ1	24,968,694	10/13/2016	10/13/2016	U.S. Treasury Bills
25,000,000	Agency Bullets, FHLMC, 0.8750%	3137EADS5	25,060,150	10/14/2016	10/14/2016	Government Agency
50,000,000	⁴ Agency Variable Rate Notes, FFCB, 0.4165%	3133EDZL9	50,000,000	04/25/2016	10/24/2016	Government Agency
25,000,000	U.S. Treasury Coupons, U.S. Treasury, 0.3750%	912828F88	24,981,475	10/31/2016	10/31/2016	U.S. Treasury
25,000,000	U.S. Treasury Coupons, U.S. Treasury, 0.3750%	912828F88	24,981,475	10/31/2016	10/31/2016	U.S. Treasury
50,000,000	³ Agency Floating Rate Notes, FFCB, 0.5500%	3133ED6T4	50,001,527	04/01/2016	11/7/2016	Government Agency
25,000,000	⁴ Agency Variable Rate Notes, FFCB, 0.4183%	3133EEKH2	24,998,327	04/22/2016	11/22/2016	Government Agency
50,000,000	⁴ Agency Variable Rate Notes, FFCB, 0.4185%	3133EED7	49,996,579	04/01/2016	12/1/2016	Government Agency
50,000,000	⁴ Agency Variable Rate Notes, FFCB, 0.4385%	3133EEFN5	49,994,079	04/01/2016	12/1/2016	Government Agency
50,000,000	⁴ Agency Variable Rate Notes, FFCB, 0.4630%	3133EDKA9	50,011,459	04/28/2016	12/28/2016	Government Agency
50,000,000	⁴ Agency Variable Rate Notes, FFCB, 0.4330%	3133EFFM4	49,998,117	04/28/2016	12/28/2016	Government Agency
50,000,000	⁴ Agency Variable Rate Notes, FHLMC, 0.4431%	3134G5Z32	49,995,980	04/13/2016	1/13/2017	Government Agency
50,000,000	⁴ Agency Variable Rate Notes, FNMA, 0.4480%	3135G0B44	49,995,799	04/26/2016	1/26/2017	Government Agency
50,000,000	⁴ Agency Variable Rate Notes, FFCB, 0.6202%	3133EFSE8	50,000,000	04/05/2016	2/14/2017	Government Agency
50,000,000	³ Agency Floating Rate Notes, FFCB, 0.5200%	3133EFEX1	49,945,507	04/01/2016	3/24/2017	Government Agency
40,000,000	⁴ Agency Variable Rate Notes, FFCB, 0.4640%	3133EDZM7	39,992,102	04/05/2016	3/27/2017	Government Agency
30,000,000	⁴ Agency Variable Rate Notes, FFCB, 0.4440%	3133EDWM0	29,987,938	04/05/2016	4/3/2017	Government Agency
50,000,000	⁴ Agency Variable Rate Notes, FFCB, 0.4305%	3133EEWW6	49,997,432	04/06/2016	4/6/2017	Government Agency
40,000,000	⁴ Agency Variable Rate Notes, FFCB, 0.4913%	3133EDJX1	40,021,341	04/18/2016	4/17/2017	Government Agency
50,000,000	⁴ Agency Variable Rate Notes, FHLMC, 0.4371%	3134G72G5	49,991,934	04/20/2016	4/20/2017	Government Agency
48,900,000	⁴ Agency Variable Rate Notes, FFCB, 0.4602%	3133EERF9	48,889,378	04/05/2016	4/27/2017	Government Agency
50,000,000	⁴ Agency Variable Rate Notes, FFCB, 0.4662%	3133EDV25	50,017,233	04/15/2016	5/15/2017	Government Agency
50,000,000	³ Agency Floating Rate Notes, FFCB, 0.4400%	3133EE4L1	49,994,219	04/01/2016	5/22/2017	Government Agency
50,000,000	³ Agency Floating Rate Notes, FFCB, 0.4400%	3133EE4L1	49,878,673	04/01/2016	5/22/2017	Government Agency
50,000,000	³ Agency Floating Rate Notes, FFCB, 0.4800%	3133EDYW6	50,005,944	04/01/2016	5/30/2017	Government Agency
50,000,000	³ Agency Floating Rate Notes, FFCB, 0.5000%	3133EDUS9	50,018,190	04/01/2016	6/12/2017	Government Agency
50,000,000	⁴ Agency Variable Rate Notes, FFCB, 0.5502%	3133EFNP8	50,000,000	04/05/2016	6/12/2017	Government Agency
50,000,000	⁴ Agency Variable Rate Notes, FFCB, 0.4181%	3133EEK82	49,989,479	04/14/2016	6/14/2017	Government Agency
51,400,000	³ Agency Floating Rate Notes, FFCB, 0.4600%	3133EETL4	51,393,323	04/01/2016	7/13/2017	Government Agency
50,000,000	⁴ Agency Variable Rate Notes, FNMA, 0.4513%	3135G0F24	49,993,034	04/18/2016	8/16/2017	Government Agency
25,000,000	³ Agency Floating Rate Notes, FFCB, 0.4700%	3133EFAL1	24,996,481	04/01/2016	8/21/2017	Government Agency
50,000,000	⁴ Agency Variable Rate Notes, FFCB, 0.4171%	3133EFAK3	49,996,413	04/21/2016	8/21/2017	Government Agency
25,000,000	³ Agency Floating Rate Notes, FFCB, 0.4700%	3133EFAL1	24,959,561	04/01/2016	8/21/2017	Government Agency
50,000,000	³ Agency Floating Rate Notes, FFCB, 0.5700%	3133EFDH7	50,000,000	04/01/2016	9/18/2017	Government Agency
25,000,000	⁴ Agency Variable Rate Notes, FFCB, 0.4383%	3133EFDS3	24,997,198	04/22/2016	9/22/2017	Government Agency

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25,000,000	⁴ Agency Variable Rate Notes, FFCB, 0.4481%	3133EFJT5	24,996,113	04/13/2016	10/13/2017	Government Agency
50,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 0.4682%	912828M23	49,870,507	04/05/2016	10/31/2017	U.S. Treasury FRN
37,500,000	⁴ Agency Variable Rate Notes, FFCB, 0.5252%	3133EEJ76	37,453,967	04/05/2016	11/13/2017	Government Agency
25,000,000	³ Agency Floating Rate Notes, FFCB, 0.6300%	3133EFQG5	24,991,716	04/01/2016	11/20/2017	Government Agency
25,000,000	⁴ Agency Variable Rate Notes, FFCB, 0.5021%	3133EFQB6	24,997,929	04/20/2016	11/20/2017	Government Agency
50,000,000	³ Agency Floating Rate Notes, FFCB, 0.5300%	3133EE5C0	49,861,554	04/01/2016	1/30/2018	Government Agency
50,000,000	³ Agency Floating Rate Notes, FFCB, 0.6800%	3133EFWZ6	49,981,527	04/01/2016	2/1/2018	Government Agency
50,000,000	³ Agency Floating Rate Notes, FFCB, 0.5900%	3133EFB22	50,004,960	04/01/2016	3/19/2018	Government Agency

Current Assets: 9,831,509,786

¹ WAM: 32 Days

² WAL: 107 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.