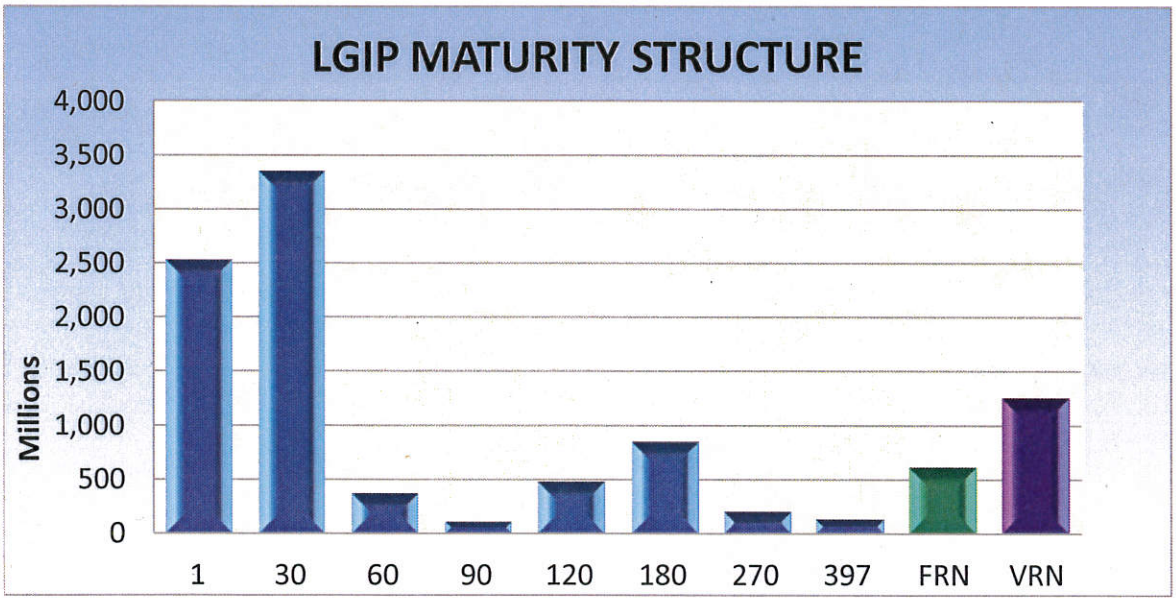
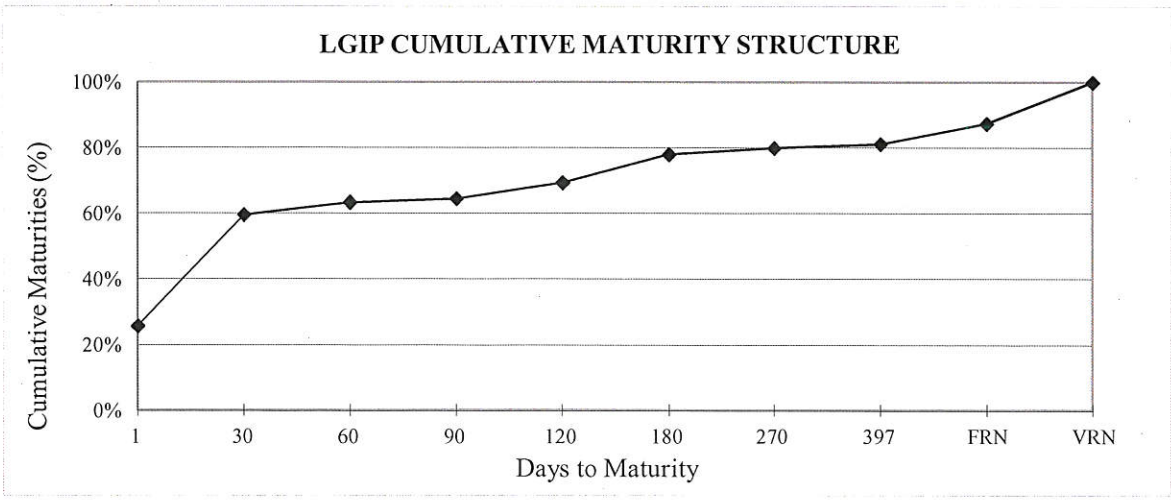
**WASHINGTON STATE**
**LOCAL GOVERNMENT INVESTMENT POOL**
**December 31, 2015**

| DAYS TO MATURITY | $ MATURING (PAR VALUE)* | % MATURING | CUMULATIVE % MATURING |
|---|---|---|---|
| 1 | 2,527.39 | 25.7% | 25.7% |
| 2-30 | 3,349.59 | 34.0% | 59.7% |
| 31-60 | 375.00 | 3.8% | 63.5% |
| 61-90 | 110.00 | 1.1% | 64.6% |
| 91-120 | 479.00 | 4.9% | 69.5% |
| 121-180 | 850.00 | 8.6% | 78.1% |
| 181-270 | 193.48 | 2.0% | 80.0% |
| 271-397 | 125.00 | 1.3% | 81.3% |
| Floating Rate Notes | 608.00 | 6.2% | 87.5% |
| Variable Rate Notes | 1,246.40 | 12.6% | 100.0% |
| **PORTFOLIO TOTAL:** | 9,863.86 | | |

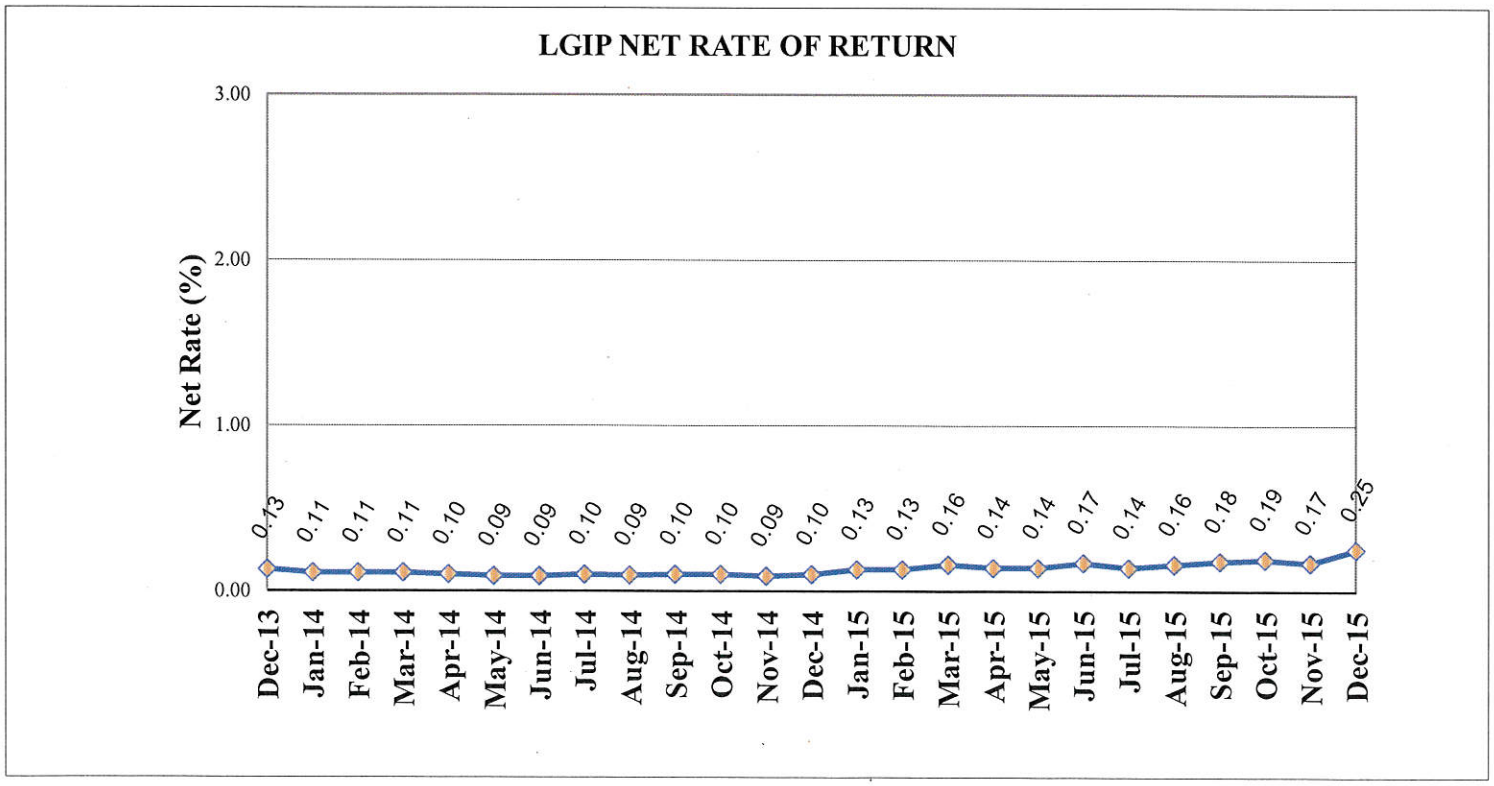
* Amounts in millions of dollars



**WASHINGTON STATE**
**LOCAL GOVERNMENT INVESTMENT POOL**
**December 31, 2015**

| Investment Type | Average Balance Dec-15 | Dec-15 Percentage | Average Balance CY 2015 | CY 2015 Percentage |
|---|---|---|---|---|
| Agency Bullets | 25,096,788.93 | 0.24% | 10,492,041.89 | 0.11% |
| Agency Discount Notes | 3,052,704,035.10 | 29.06% | 3,577,934,260.55 | 36.62% |
| Agency Floating Rate Notes | 608,684,073.38 | 5.79% | 464,229,741.72 | 4.75% |
| Agency Variable Rate Notes | 1,249,508,214.98 | 11.90% | 1,073,085,244.74 | 10.98% |
| Certificates of Deposit | 69,423,709.68 | 0.66% | 65,695,342.46 | 0.67% |
| IB Bank Deposit | 981,555,989.05 | 9.34% | 886,173,275.56 | 9.07% |
| Repurchase Agreements | 1,204,867,967.74 | 11.47% | 1,213,770,767.07 | 12.42% |
| Term Repurchase Agreements | 1,987,580,645.16 | 18.92% | 1,442,400,767.11 | 14.76% |
| U.S. Treasury Securities | 1,318,606,420.08 | 12.55% | 990,459,439.37 | 10.14% |
| US Treasury Floating Rate Notes | 6,432,220.34 | 0.06% | 45,339,847.76 | 0.46% |
| Total Avg Daily Balance | 10,504,460,064.44 | 100.00% | 9,769,580,728.24 | 100.00% |
| Avg Days to Maturity | 35 days | | | |




* Rates are calculated on a 365-day basis