

## Washington State Local Government Investment Pool

as of 12/31/2017

Settlement Date Basis

Par	Description	CUSIP	Amortized Value	Effective Maturity	Final Maturity	Fair Value	Category
50,000,000	Supra - Discount Notes, IFC, 1.2000%	459515RG9	49,998,333	01/02/2018	1/2/2018	49,993,056	Supranational
600,000,000	Repurchase Agreements, Cantor Fitzgerald, 1.4800%	523-33597	600,000,000	01/02/2018	1/2/2018	600,000,000	Repurchase Agreement
600,000,000	Repurchase Agreements, Daiwa Capital Markets, 1.5000%	523-33598	600,000,000	01/02/2018	1/2/2018	600,000,000	Repurchase Agreement
450,000,000	Repurchase Agreements, Jefferies and Company, Inc., 1.6000%	523-33599	450,000,000	01/02/2018	1/2/2018	450,000,000	Repurchase Agreement
150,000,000	Repurchase Agreements, Daiwa Capital Markets, 1.5000%	523-33600	150,000,000	01/02/2018	1/2/2018	150,000,000	Repurchase Agreement
325,000,000	Repurchase Agreements, Daiwa Capital Markets, 1.4000%	523-33601	325,000,000	01/02/2018	1/2/2018	325,000,000	Repurchase Agreement
800,000,000	Term Repurchase Agreements, Jefferies and Company, Inc., 1.4400%	523-33584	800,000,000	01/04/2018	1/4/2018	800,000,000	Repurchase Agreement
400,000,000	Term Repurchase Agreements, Daiwa Capital Markets, 1.4000%	523-33585	400,000,000	01/04/2018	1/4/2018	400,000,000	Repurchase Agreement
100,000,000	Term Repurchase Agreements, Societe Generale, 1.4500%	523-33592	100,000,000	01/04/2018	1/4/2018	100,000,000	Repurchase Agreement
150,000,000	Supra - Discount Notes, IFC, 1.2100%	459515RK0	149,979,833	01/05/2018	1/5/2018	149,957,708	Supranational
4,175,000	Certificate of Deposit, Liberty Bay Bank, 1.4000%	523-32234	4,175,000	01/09/2018	1/9/2018	4,175,000	Certificate of Deposit
46,070,000	Certificate of Deposit - TCD, Office of the State Treasurer, 1.4500%	523-31800	46,070,000	01/10/2018	1/10/2018	46,070,000	Certificate of Deposit - TCD
100,000,000	Agency Discount Notes, FHLB, 1.0890%	313385RQ1	99,972,775	01/10/2018	1/10/2018	99,971,300	Government Agency
93,000,000	Agency Discount Notes, FHLB, 1.0890%	313385RQ1	92,974,681	01/10/2018	1/10/2018	92,973,309	Government Agency
93,000,000	Agency Discount Notes, FHLB, 1.0890%	313385RQ1	92,974,681	01/10/2018	1/10/2018	92,973,309	Government Agency
100,000,000	Agency Discount Notes, FHLB, 1.0900%	313385RS7	99,966,694	01/12/2018	1/12/2018	99,964,200	Government Agency
100,000,000	Agency Discount Notes, FHLB, 1.0900%	313385RS7	99,966,694	01/12/2018	1/12/2018	99,964,200	Government Agency
100,000,000	Agency Discount Notes, FHLB, 1.0900%	313385RS7	99,966,694	01/12/2018	1/12/2018	99,964,200	Government Agency
100,000,000	Agency Discount Notes, FHLB, 1.0900%	313385RS7	99,966,694	01/12/2018	1/12/2018	99,964,200	Government Agency
100,000,000	Agency Discount Notes, FHLB, 1.0900%	313385RS7	99,966,694	01/12/2018	1/12/2018	99,964,200	Government Agency
400,000,000	Term Repurchase Agreements, Daiwa Capital Markets, 1.3800%	523-33539	400,000,000	01/16/2018	1/16/2018	400,000,000	Repurchase Agreement
50,000,000	Agency Floating Rate Notes, FFCB, 1.6100%	3133EGLT0	50,000,000	01/01/2018	1/18/2018	50,002,500	Government Agency
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.0935%	912796NN5	99,948,363	01/18/2018	1/18/2018	99,944,900	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.0930%	912796NN5	99,948,386	01/18/2018	1/18/2018	99,944,900	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.0925%	912796NN5	99,948,410	01/18/2018	1/18/2018	99,944,900	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.0925%	912796NN5	99,948,410	01/18/2018	1/18/2018	99,944,900	U.S. Treasury Bills
10,000,000	Certificate of Deposit, UniBank, 1.6000%	523-33565	10,000,000	01/22/2018	1/22/2018	10,000,000	Certificate of Deposit
50,000,000	Agency Discount Notes, FHLB, 1.1370%	313385SE7	49,963,679	01/24/2018	1/24/2018	49,960,600	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.1065%	912796NP0	49,963,117	01/25/2018	1/25/2018	49,960,700	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.1100%	912796NP0	49,963,000	01/25/2018	1/25/2018	49,960,700	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.1080%	912796NP0	99,926,133	01/25/2018	1/25/2018	99,921,400	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.1080%	912796NP0	99,926,133	01/25/2018	1/25/2018	99,921,400	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.1080%	912796NP0	99,926,133	01/25/2018	1/25/2018	99,921,400	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.1080%	912796NP0	99,926,133	01/25/2018	1/25/2018	99,921,400	U.S. Treasury Bills

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Par	Description	CUSIP	Amortized Value	Effective Maturity	Final Maturity	Fair Value	Category
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.1110%	912796NP0	99,925,933	01/25/2018	1/25/2018	99,921,400	U.S. Treasury Bills
50,000,000	Supra - Bullets, ADB, 1.6321%	045167DV2	50,000,000	01/26/2018	1/26/2018	50,001,500	Supranational
50,000,000	3Agency Floating Rate Notes, FFCB, 1.5300%	3133EE5C0	49,994,008	01/01/2018	1/30/2018	50,000,500	Government Agency
50,000,000	3Agency Floating Rate Notes, FFCB, 1.6800%	3133EFWZ6	49,999,148	01/01/2018	2/1/2018	50,010,500	Government Agency
35,000,000	3Agency Floating Rate Notes, FFCB, 1.6800%	3133EFWZ6	35,001,805	01/01/2018	2/1/2018	35,007,350	Government Agency
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.1250%	912796LJ6	99,903,125	02/01/2018	2/1/2018	99,894,500	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.1180%	912796LJ6	99,903,728	02/01/2018	2/1/2018	99,894,500	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.1300%	912796LJ6	99,902,694	02/01/2018	2/1/2018	99,894,500	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.1300%	912796LJ6	99,902,694	02/01/2018	2/1/2018	99,894,500	U.S. Treasury Bills
100,000,000	Agency Discount Notes, FHLB, 1.1720%	313385SP2	99,895,822	02/02/2018	2/2/2018	99,886,300	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.1375%	912796NR6	49,939,965	02/08/2018	2/8/2018	49,935,700	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.1850%	912796NR6	99,874,917	02/08/2018	2/8/2018	99,871,400	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.1850%	912796NR6	99,874,917	02/08/2018	2/8/2018	99,871,400	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.1900%	912796NR6	99,874,389	02/08/2018	2/8/2018	99,871,400	U.S. Treasury Bills
100,000,000	Agency Discount Notes, FHLB, 1.2000%	313385SW7	99,870,000	02/09/2018	2/9/2018	99,860,700	Government Agency
25,000,000	3Agency Floating Rate Notes, FFCB, 1.6000%	3133EGCJ2	24,999,183	01/01/2018	3/1/2018	25,003,000	Government Agency
25,000,000	3Agency Floating Rate Notes, FFCB, 1.6000%	3133EGCJ2	24,999,181	01/01/2018	3/1/2018	25,003,000	Government Agency
200,000,000	Supra - Discount Notes, IBRD, 1.3500%	459053TS3	199,557,500	03/01/2018	3/1/2018	199,566,000	Supranational
25,000,000	3Agency Floating Rate Notes, FFCB, 1.5500%	3133EFCD7	24,996,267	01/01/2018	3/2/2018	25,003,000	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.1455%	912796NU9	49,894,996	03/08/2018	3/8/2018	49,883,200	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.1455%	912796NU9	49,894,996	03/08/2018	3/8/2018	49,883,200	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.1455%	912796NU9	49,894,996	03/08/2018	3/8/2018	49,883,200	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.1360%	912796NW5	49,884,822	03/15/2018	3/15/2018	49,870,500	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.1365%	912796NW5	49,884,772	03/15/2018	3/15/2018	49,870,500	U.S. Treasury Bills
50,000,000	3Agency Floating Rate Notes, FFCB, 1.6400%	3133EFB22	50,000,532	01/01/2018	3/19/2018	50,020,000	Government Agency
25,000,000	Certificate of Deposit, EastWest Bank, 1.4400%	523-32111	25,000,000	03/19/2018	3/19/2018	25,000,000	Certificate of Deposit
50,000,000	Agency Discount Notes, FHLMC, 1.2000%	313397UN9	49,868,333	03/21/2018	3/21/2018	49,854,000	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.1715%	912796NX3	49,869,833	03/22/2018	3/22/2018	49,851,350	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.1710%	912796NX3	49,869,889	03/22/2018	3/22/2018	49,851,350	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.0250%	912796LS6	49,876,146	03/29/2018	3/29/2018	49,836,500	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.1815%	912796LS6	49,857,235	03/29/2018	3/29/2018	49,836,500	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.1800%	912796LS6	49,857,417	03/29/2018	3/29/2018	49,836,500	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.4610%	912796LS6	99,646,925	03/29/2018	3/29/2018	99,673,000	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.1810%	912796NY1	99,691,628	04/05/2018	4/5/2018	99,641,200	U.S. Treasury Bills

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50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.2230%	912796PA1	49,828,440	04/12/2018	4/12/2018	49,806,950	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.2270%	912796PA1	49,827,879	04/12/2018	4/12/2018	49,806,950	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.2350%	912796PB9	49,814,750	04/19/2018	4/19/2018	49,792,700	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.2400%	912796PB9	49,814,000	04/19/2018	4/19/2018	49,792,700	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.2400%	912796PB9	49,814,000	04/19/2018	4/19/2018	49,792,700	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.2410%	912796PB9	49,813,850	04/19/2018	4/19/2018	49,792,700	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.2480%	912796LX5	49,800,667	04/26/2018	4/26/2018	49,783,500	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.2480%	912796LX5	49,800,667	04/26/2018	4/26/2018	49,783,500	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.2500%	912796LX5	49,800,347	04/26/2018	4/26/2018	49,783,500	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.2500%	912796LX5	49,800,347	04/26/2018	4/26/2018	49,783,500	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.2680%	912796PC7	49,785,145	05/03/2018	5/3/2018	49,765,150	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.2570%	912796PC7	49,787,008	05/03/2018	5/3/2018	49,765,150	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.2960%	912796PF0	49,767,800	05/10/2018	5/10/2018	49,746,650	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.2960%	912796PF0	49,767,800	05/10/2018	5/10/2018	49,746,650	U.S. Treasury Bills
25,000,000	3Agency Floating Rate Notes, FFCB, 1.5200%	3133EE6X3	24,988,074	01/01/2018	5/14/2018	25,010,250	Government Agency
50,000,000	3Agency Floating Rate Notes, FFCB, 1.6000%	3133EGH73	50,000,000	01/01/2018	5/14/2018	50,035,000	Government Agency
50,000,000	3Agency Floating Rate Notes, FFCB, 1.6300%	3133EGAL9	50,000,000	01/01/2018	5/17/2018	50,041,000	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.3620%	912796PG8	49,742,733	05/17/2018	5/17/2018	49,733,750	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.3620%	912796PG8	49,742,733	05/17/2018	5/17/2018	49,733,750	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.3620%	912796PG8	49,742,733	05/17/2018	5/17/2018	49,733,750	U.S. Treasury Bills
50,000,000	4Agency Variable Rate Notes, FFCB, 1.6990%	3133EGHS7	50,000,000	01/29/2018	5/29/2018	50,060,000	Government Agency
25,000,000	Agency Discount Notes, FFCB, 1.2400%	313313XT0	24,865,667	06/06/2018	6/6/2018	24,841,775	Government Agency
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.4550%	912796PJ2	99,365,459	06/07/2018	6/7/2018	99,364,100	U.S. Treasury Bills
50,000,000	3Agency Floating Rate Notes, FFCB, 1.6200%	3133EGER2	49,997,767	01/01/2018	6/13/2018	50,046,000	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.4600%	912796PL7	49,667,444	06/14/2018	6/14/2018	49,669,450	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.4570%	912796PL7	49,668,128	06/14/2018	6/14/2018	49,669,450	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.4570%	912796PL7	49,668,128	06/14/2018	6/14/2018	49,669,450	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.4580%	912796PL7	49,667,900	06/14/2018	6/14/2018	49,669,450	U.S. Treasury Bills
50,000,000	4Agency Variable Rate Notes, FFCB, 1.4027%	3133EGGC3	50,000,000	01/20/2018	6/20/2018	50,053,350	Government Agency
100,000,000	Supra - Discount Notes, IBRD, 1.5800%	459053YH1	99,253,889	06/20/2018	6/20/2018	99,310,000	Supranational
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.4800%	912796MF3	49,648,500	06/21/2018	6/21/2018	49,645,850	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.4800%	912796MF3	49,648,500	06/21/2018	6/21/2018	49,645,850	U.S. Treasury Bills
200,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5450%	912796PM5	198,472,167	06/28/2018	6/28/2018	198,517,600	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5450%	912796PM5	49,618,042	06/28/2018	6/28/2018	49,629,400	U.S. Treasury Bills

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4,613	IB Bank Deposit, US Bank, 0.7500%	523-14483	4,613	01/02/2018		4,613	Bank Deposits
436,440,659	IB Bank Deposit, Key Bank, 1.3200%	523-16378	436,440,659	01/02/2018		436,440,659	Bank Deposits
1,430,236	NOW accounts, Union Bank\Frontier Bank, 1.2700%	523-16950	1,430,236	01/02/2018		1,430,236	Bank Deposits
92,773,627	NOW accounts, EastWest Bank, 1.4500%	523-18461	92,773,627	01/02/2018		92,773,627	Bank Deposits
160,430,122	IB Bank Deposit, Umpqua Bank, 1.3500%	523-21425	160,430,122	01/02/2018		160,430,122	Bank Deposits
101,608,762	IB Bank Deposit, Washington Federal, 1.3000%	523-25454	101,608,762	01/02/2018		101,608,762	Bank Deposits
91,270,460	IB Bank Deposit, Heritage Bank, 1.4500%	523-27328	91,270,460	01/02/2018		91,270,460	Bank Deposits
150,000,000	IB Bank Deposit, Homestreet Bank, 1.4000%	523-33596	150,000,000	01/02/2018		150,000,000	Bank Deposits
50,000,000	4Agency Variable Rate Notes, FFCB, 1.7903%	3133EGTX3	49,997,279	01/03/2018	7/9/2018	50,066,500	Government Agency
50,000,000	4Agency Variable Rate Notes, FFCB, 1.4319%	3133EGF59	49,997,368	01/10/2018	7/10/2018	50,026,500	Government Agency
50,000,000	4Agency Variable Rate Notes, FFCB, 1.8003%	3133EGPJ8	49,997,074	01/03/2018	8/1/2018	50,071,500	Government Agency
50,000,000	4Agency Variable Rate Notes, FFCB, 1.5007%	3133EGPA7	50,038,379	01/01/2018	8/1/2018	50,070,000	Government Agency
50,000,000	3Agency Floating Rate Notes, FFCB, 1.6700%	3133EGTW5	49,996,498	01/01/2018	9/12/2018	50,086,000	Government Agency
35,000,000	4Supra - Variables, IADB, 1.5800%	458182DT6	35,001,553	09/12/2018	9/12/2018	34,995,450	Supranational
50,000,000	4Agency Variable Rate Notes, FFCB, 1.4919%	3133EGH65	49,996,463	01/14/2018	9/14/2018	50,041,500	Government Agency
44,825,000	Supra - Bullets, IBRD, 1.0000%	459058ER0	44,569,297	10/05/2018	10/5/2018	44,543,947	Supranational
50,000,000	3Agency Floating Rate Notes, FFCB, 1.5900%	3133EGV44	49,994,048	01/01/2018	10/15/2018	50,035,500	Government Agency
50,000,000	3Agency Floating Rate Notes, FFCB, 1.6600%	3133EGA21	50,000,000	01/01/2018	10/25/2018	50,068,550	Government Agency
50,000,000	4Agency Variable Rate Notes, FFCB, 1.4469%	3133EGE84	49,997,853	01/08/2018	11/8/2018	50,057,500	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.5560%	912796PD5	49,327,894	11/08/2018	11/8/2018	49,274,500	U.S. Treasury Bills
50,000,000	4Agency Variable Rate Notes, FFCB, 1.7303%	3133EG3L7	50,000,000	01/03/2018	11/13/2018	50,076,500	Government Agency
25,000,000	4Agency Variable Rate Notes, FHLB, 1.3800%	3130AC4M3	25,000,000	01/13/2018	11/13/2018	25,006,750	Government Agency
50,000,000	4Agency Variable Rate Notes, FHLB, 1.3800%	3130AC4M3	50,000,000	01/13/2018	11/13/2018	50,013,500	Government Agency
50,000,000	U.S. Treasury Coupons, U.S. Treasury, 1.2500%	912828M64	49,776,252	11/15/2018	11/15/2018	49,771,500	U.S. Treasury
50,000,000	4Agency Variable Rate Notes, FFCB, 1.7503%	3133EGN35	50,000,000	01/03/2018	12/5/2018	50,069,500	Government Agency
15,000,000	4Agency Variable Rate Notes, FFCB, 1.7503%	3133EGN35	15,000,000	01/03/2018	12/5/2018	15,020,850	Government Agency
40,000,000	3Agency Floating Rate Notes, FFCB, 1.6400%	3133EGV36	39,996,177	01/01/2018	12/14/2018	40,080,000	Government Agency
50,000,000	4Agency Variable Rate Notes, FFCB, 1.5650%	3133EGM28	50,000,000	01/19/2018	12/19/2018	50,078,500	Government Agency
50,000,000	3Agency Floating Rate Notes, FFCB, 1.6000%	3133EG2C8	49,994,883	01/01/2018	12/27/2018	50,084,000	Government Agency
25,000,000	4Agency Variable Rate Notes, FFCB, 1.4219%	3133EG2V6	25,000,000	01/03/2018	1/3/2019	25,035,750	Government Agency
25,000,000	4Agency Variable Rate Notes, FFCB, 1.4219%	3133EG2V6	25,000,000	01/03/2018	1/3/2019	25,035,750	Government Agency
50,000,000	4Agency Variable Rate Notes, FFCB, 1.4769%	3133EGU78	50,000,000	01/08/2018	1/8/2019	50,093,000	Government Agency
50,000,000	3Agency Floating Rate Notes, FFCB, 1.3900%	3133EHTG8	49,995,898	01/01/2018	2/1/2019	49,992,000	Government Agency
50,000,000	Supra - Floating Rate Notes, IBRD, 1.5700%	45905UG32	50,000,000	04/05/2019	4/5/2019	49,957,000	Supra Fed FRN - Act/360 - Qtly - Ne

## Washington State Local Government Investment Pool

as of 12/31/2017

## Settlement Date Basis

Par	Description	CUSIP	Amortized Value	Effective Maturity	Final Maturity	Fair Value	Category
50,000,000	4 Agency Variable Rate Notes, FFCB, 1.6003%	3133EHFF5	49,993,596	01/03/2018	4/12/2019	50,073,500	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.4100%	3133EHTK9	49,995,919	01/01/2018	6/3/2019	49,989,500	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.4200%	3133EHPR8	50,000,000	01/01/2018	6/27/2019	49,993,500	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.4200%	3133EHRH8	49,992,286	01/02/2018	7/17/2019	49,991,000	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.4200%	3133EHVD2	50,000,000	01/01/2018	8/16/2019	49,986,500	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.4200%	3133EHYK3	49,995,750	01/01/2018	9/13/2019	49,982,000	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.4200%	3133EHK28	50,000,000	01/01/2018	10/23/2019	49,975,000	Government Agency
33,000,000	3 Agency Floating Rate Notes, FFCB, 1.4350%	3133EH4U4	33,000,000	01/01/2018	10/28/2019	33,000,000	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.4200%	3133EHR96	50,000,000	01/01/2018	11/15/2019	49,964,500	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 1.3119%	3133EHY80	49,997,491	01/04/2018	12/4/2019	49,978,500	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.4300%	3133EHZ25	49,995,100	01/01/2018	12/18/2019	49,976,000	Government Agency

Current Assets: 12,833,028,479

1 WAM: 35 Days

2 WAL: 88 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.