

Washington State Local Government Investment Pool

as of 02/28/2017

Settlement Date Basis

Par	Description	CUSIP	Amortized Value	Effective Maturity	Final Maturity	Fair Value	Category
100,000,000	Agency Discount Notes, FHLB, 0.5030%	313385CM6	100,000,000	03/01/2017	3/1/2017	100,000,000	Government Agency
400,000,000	Repurchase Agreements, Daiwa Capital Markets, 0.5500%	523-31051	400,000,000	03/01/2017	3/1/2017	400,000,000	Repurchase Agreement
200,000,000	Repurchase Agreements, Cantor Fitzgerald, 0.5400%	523-31052	200,000,000	03/01/2017	3/1/2017	200,000,000	Repurchase Agreement
300,000,000	Repurchase Agreements, Daiwa Capital Markets, 0.5300%	523-31053	300,000,000	03/01/2017	3/1/2017	300,000,000	Repurchase Agreement
190,000,000	Repurchase Agreements, UBS Warburg, 0.4900%	523-31054	190,000,000	03/01/2017	3/1/2017	190,000,000	Repurchase Agreement
100,000,000	Agency Discount Notes, FHLB, 0.5200%	313385CS3	99,992,778	03/06/2017	3/6/2017	99,994,000	Government Agency
90,000,000	Agency Discount Notes, FHLB, 0.5200%	313385CS3	89,993,500	03/06/2017	3/6/2017	89,994,600	Government Agency
400,000,000	Term Repurchase Agreements, Societe Generale, 0.5200%	523-31048	400,000,000	03/07/2017	3/7/2017	400,000,000	Repurchase Agreement
300,000,000	Term Repurchase Agreements, Cantor Fitzgerald, 0.5400%	523-31049	300,000,000	03/07/2017	3/7/2017	300,000,000	Repurchase Agreement
200,000,000	Term Repurchase Agreements, HSBC Securities, Inc., 0.5100%	523-31050	200,000,000	03/07/2017	3/7/2017	200,000,000	Repurchase Agreement
100,000,000	Agency Discount Notes, FHLB, 0.5250%	313385CW4	99,986,875	03/10/2017	3/10/2017	99,990,000	Government Agency
2,500,000	Certificate of Deposit, Sound Community Bank, 0.8200%	523-30070	2,500,000	03/13/2017	3/13/2017	2,500,000	Certificate of Deposit
100,000,000	Agency Discount Notes, FHLB, 0.5250%	313385DA1	99,981,042	03/14/2017	3/14/2017	99,986,000	Government Agency
100,000,000	Agency Discount Notes, FHLB, 0.5250%	313385DA1	99,981,042	03/14/2017	3/14/2017	99,986,000	Government Agency
100,000,000	Agency Discount Notes, FHLB, 0.5300%	313385DC7	99,977,917	03/16/2017	3/16/2017	99,983,000	Government Agency
100,000,000	Agency Discount Notes, FHLB, 0.5250%	313385DC7	99,978,125	03/16/2017	3/16/2017	99,983,000	Government Agency
100,000,000	Agency Discount Notes, FHLB, 0.5300%	313385DD5	99,976,444	03/17/2017	3/17/2017	99,982,000	Government Agency
12,000,000	Agency Discount Notes, FHLB, 0.5300%	313385DD5	11,997,173	03/17/2017	3/17/2017	11,997,840	Government Agency
100,000,000	Agency Discount Notes, FHLB, 0.5300%	313385DD5	99,976,444	03/17/2017	3/17/2017	99,982,000	Government Agency
50,000,000	Agency Discount Notes, FHLB, 0.5250%	313385DG8	49,986,146	03/20/2017	3/20/2017	49,989,500	Government Agency
100,000,000	Agency Discount Notes, FHLB, 0.5250%	313385DG8	99,972,292	03/20/2017	3/20/2017	99,979,000	Government Agency
100,000,000	Agency Discount Notes, FHLB, 0.5250%	313385DG8	99,972,292	03/20/2017	3/20/2017	99,979,000	Government Agency
25,000,000	Certificate of Deposit, EastWest Bank, 0.8400%	523-30127	25,000,000	03/22/2017	3/22/2017	25,000,000	Certificate of Deposit
50,000,000	Agency Discount Notes, FHLB, 0.5300%	313385DJ2	49,984,542	03/22/2017	3/22/2017	49,988,500	Government Agency
100,000,000	Agency Discount Notes, FHLB, 0.5300%	313385DJ2	99,969,083	03/22/2017	3/22/2017	99,977,000	Government Agency
50,000,000	Agency Discount Notes, FHLB, 0.5300%	313385DJ2	49,984,542	03/22/2017	3/22/2017	49,988,500	Government Agency
50,000,000	Agency Discount Notes, FHLB, 0.5300%	313385DJ2	49,984,542	03/22/2017	3/22/2017	49,988,500	Government Agency
50,000,000	Agency Discount Notes, FHLB, 0.5300%	313385DJ2	49,984,542	03/22/2017	3/22/2017	49,988,500	Government Agency
100,000,000	Agency Discount Notes, FHLB, 0.5300%	313385DJ2	99,969,083	03/22/2017	3/22/2017	99,977,000	Government Agency
50,000,000	Agency Floating Rate Notes, FFCB, 0.7700%	3133EFEX1	49,996,499	03/01/2017	3/24/2017	50,008,000	Government Agency
100,000,000	Agency Discount Notes, FHLB, 0.5280%	313385DL7	99,966,267	03/24/2017	3/24/2017	99,974,000	Government Agency
16,000,000	Agency Discount Notes, FHLB, 0.5280%	313385DL7	15,994,603	03/24/2017	3/24/2017	15,995,840	Government Agency
50,000,000	Agency Discount Notes, FHLB, 0.5280%	313385DL7	49,983,133	03/24/2017	3/24/2017	49,987,000	Government Agency
50,000,000	Agency Discount Notes, FHLB, 0.5280%	313385DL7	49,983,133	03/24/2017	3/24/2017	49,987,000	Government Agency

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50,000,000	Agency Discount Notes, FHLB, 0.5280%	313385DL7	49,983,133	03/24/2017	3/24/2017	49,987,000	Government Agency
50,000,000	Agency Discount Notes, FHLB, 0.5280%	313385DL7	49,983,133	03/24/2017	3/24/2017	49,987,000	Government Agency
50,000,000	Agency Discount Notes, FHLB, 0.5280%	313385DL7	49,983,133	03/24/2017	3/24/2017	49,987,000	Government Agency
50,000,000	Agency Discount Notes, FHLB, 0.5280%	313385DL7	49,983,133	03/24/2017	3/24/2017	49,987,000	Government Agency
200,000,000	Agency Discount Notes, FHLB, 0.5000%	313385DL7	199,936,111	03/24/2017	3/24/2017	199,948,000	Government Agency
40,000,000	4Agency Variable Rate Notes, FFCB, 0.6830%	3133EDZM7	39,999,431	03/07/2017	3/27/2017	40,003,600	Government Agency
50,000,000	Agency Discount Notes, FHLB, 0.5290%	313385DR4	49,979,428	03/29/2017	3/29/2017	49,984,500	Government Agency
50,000,000	Agency Discount Notes, FHLB, 0.5290%	313385DR4	49,979,428	03/29/2017	3/29/2017	49,984,500	Government Agency
50,000,000	Agency Discount Notes, FHLB, 0.5290%	313385DR4	49,979,428	03/29/2017	3/29/2017	49,984,500	Government Agency
50,000,000	Agency Discount Notes, FHLB, 0.5290%	313385DR4	49,979,428	03/29/2017	3/29/2017	49,984,500	Government Agency
50,000,000	Agency Discount Notes, FHLB, 0.5290%	313385DR4	49,979,428	03/29/2017	3/29/2017	49,984,500	Government Agency
50,000,000	Agency Discount Notes, FHLB, 0.5290%	313385DR4	49,979,428	03/29/2017	3/29/2017	49,984,500	Government Agency
100,000,000	Agency Discount Notes, FHLB, 0.5100%	313385DR4	99,960,333	03/29/2017	3/29/2017	99,969,000	Government Agency
70,000,000	Agency Discount Notes, FHLB, 0.5100%	313385DT0	69,970,250	03/31/2017	3/31/2017	69,976,900	Government Agency
30,000,000	4Agency Variable Rate Notes, FFCB, 0.6630%	3133EDWM0	29,998,918	03/07/2017	4/3/2017	30,000,600	Government Agency
50,000,000	4Agency Variable Rate Notes, FFCB, 0.7667%	3133EEWW6	49,999,751	03/06/2017	4/6/2017	50,011,000	Government Agency
50,138,868	NOW accounts, Opus Bank, 0.7000%	523-29398	50,138,868	03/01/2017		50,138,868	Bank Deposits
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4965%	912796KS7	49,970,348	04/13/2017	4/13/2017	49,972,500	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4958%	912796KS7	49,970,390	04/13/2017	4/13/2017	49,972,500	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4965%	912796KS7	49,970,348	04/13/2017	4/13/2017	49,972,500	U.S. Treasury Bills
40,000,000	4Agency Variable Rate Notes, FFCB, 0.8222%	3133EDJX1	40,002,626	03/17/2017	4/17/2017	40,015,200	Government Agency
50,000,000	Agency Discount Notes, FHLB, 0.5330%	313385EL6	49,965,207	04/17/2017	4/17/2017	49,968,500	Government Agency
100,000,000	Agency Discount Notes, FHLB, 0.5330%	313385EL6	99,930,414	04/17/2017	4/17/2017	99,937,000	Government Agency
150,000,000	Agency Discount Notes, FHLB, 0.5330%	313385EL6	149,895,621	04/17/2017	4/17/2017	149,905,500	Government Agency
200,000,000	Agency Discount Notes, FHLB, 0.5300%	313385EL6	199,861,611	04/17/2017	4/17/2017	199,874,000	Government Agency
200,000,000	Agency Discount Notes, FHLB, 0.5300%	313385EL6	199,861,611	04/17/2017	4/17/2017	199,874,000	Government Agency
100,000,000	Agency Discount Notes, FHLB, 0.5300%	313385EM4	99,929,333	04/18/2017	4/18/2017	99,936,000	Government Agency
100,000,000	Agency Discount Notes, FHLB, 0.5350%	313385EN2	99,927,181	04/19/2017	4/19/2017	99,935,000	Government Agency
100,000,000	Agency Discount Notes, FHLB, 0.5350%	313385EN2	99,927,181	04/19/2017	4/19/2017	99,935,000	Government Agency
100,000,000	Agency Discount Notes, FHLB, 0.5300%	313385EN2	99,927,861	04/19/2017	4/19/2017	99,935,000	Government Agency
50,000,000	4Agency Variable Rate Notes, FHLMC, 0.7856%	3134G72G5	49,998,952	03/20/2017	4/20/2017	50,019,000	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4680%	912796KT5	49,967,500	04/20/2017	4/20/2017	49,966,500	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4670%	912796KT5	49,967,570	04/20/2017	4/20/2017	49,966,500	U.S. Treasury Bills
2,175,000	Certificate of Deposit, Liberty Bay Bank, 0.8500%	523-30882	2,175,000	04/25/2017	4/25/2017	2,175,000	Certificate of Deposit

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2,000,000	Certificate of Deposit, Liberty Bay Bank, 0.8500%	523-30940	2,000,000	04/25/2017	4/25/2017	2,000,000	Certificate of Deposit
48,900,000	4Agency Variable Rate Notes, FFCB, 0.6757%	3133EERF9	48,898,456	03/07/2017	4/27/2017	48,902,445	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4780%	912796JP5	49,962,158	04/27/2017	4/27/2017	49,961,500	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4780%	912796JP5	49,962,158	04/27/2017	4/27/2017	49,961,500	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.5000%	912796KU2	49,955,556	05/04/2017	5/4/2017	49,957,000	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4965%	912796KU2	49,955,867	05/04/2017	5/4/2017	49,957,000	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4920%	912796KU2	49,956,267	05/04/2017	5/4/2017	49,957,000	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.5070%	912796KU2	99,909,867	05/04/2017	5/4/2017	99,914,000	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.5125%	912796KU2	99,908,889	05/04/2017	5/4/2017	99,914,000	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.5185%	912796KU2	99,907,822	05/04/2017	5/4/2017	99,914,000	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.5110%	912796KY4	49,949,610	05/11/2017	5/11/2017	49,950,500	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.5225%	912796KY4	99,896,951	05/11/2017	5/11/2017	99,901,000	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.5510%	912796KY4	49,945,665	05/11/2017	5/11/2017	49,950,500	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.5510%	912796KY4	49,945,665	05/11/2017	5/11/2017	49,950,500	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.5175%	912796KY4	99,897,938	05/11/2017	5/11/2017	99,901,000	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.5310%	912796KY4	99,895,275	05/11/2017	5/11/2017	99,901,000	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.5310%	912796KY4	99,895,275	05/11/2017	5/11/2017	99,901,000	U.S. Treasury Bills
50,000,000	4Agency Variable Rate Notes, FFCB, 0.8000%	3133EDV25	50,003,152	03/15/2017	5/15/2017	50,030,500	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.6060%	912796KZ1	49,934,350	05/18/2017	5/18/2017	49,945,500	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.6060%	912796KZ1	49,934,350	05/18/2017	5/18/2017	49,945,500	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.5355%	912796KZ1	99,883,975	05/18/2017	5/18/2017	99,891,000	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.5360%	912796KZ1	99,883,867	05/18/2017	5/18/2017	99,891,000	U.S. Treasury Bills
50,000,000	3Agency Floating Rate Notes, FFCB, 0.6900%	3133EE4L1	49,998,863	03/01/2017	5/22/2017	50,008,000	Government Agency
50,000,000	3Agency Floating Rate Notes, FFCB, 0.6900%	3133EE4L1	49,976,142	03/01/2017	5/22/2017	50,008,000	Government Agency
50,000,000	3Agency Floating Rate Notes, FFCB, 0.7300%	3133EDYW6	50,001,259	03/01/2017	5/30/2017	50,014,000	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.6275%	912796LD9	49,913,719	06/08/2017	6/8/2017	49,931,500	U.S. Treasury Bills
50,000,000	3Agency Floating Rate Notes, FFCB, 0.7500%	3133EDUS9	50,004,278	03/01/2017	6/12/2017	50,018,500	Government Agency
50,000,000	4Agency Variable Rate Notes, FFCB, 0.7657%	3133EFNP8	50,000,000	03/07/2017	6/12/2017	50,014,000	Government Agency
50,000,000	4Agency Variable Rate Notes, FFCB, 0.7957%	3133EF2F3	50,000,000	03/07/2017	6/12/2017	50,018,500	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.6465%	912796LE7	49,904,821	06/15/2017	6/15/2017	49,924,000	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.6555%	912796LF4	49,890,750	06/29/2017	6/29/2017	49,914,000	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.6505%	912796LF4	49,891,583	06/29/2017	6/29/2017	49,914,000	U.S. Treasury Bills
44,870,000	Certificate of Deposit - TCD, Office of the State Treasurer, 0.9400%	523-30780	44,870,000	07/10/2017	7/10/2017	44,870,000	Certificate of Deposit - TCD
51,400,000	3Agency Floating Rate Notes, FFCB, 0.7100%	3133EETL4	51,398,092	03/01/2017	7/13/2017	51,413,878	Government Agency

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50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.5950%	912796LK3	49,889,264	07/13/2017	7/13/2017	49,893,000	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.5960%	912796LK3	49,889,078	07/13/2017	7/13/2017	49,893,000	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.6055%	912796KB4	49,881,423	07/20/2017	7/20/2017	49,884,000	U.S. Treasury Bills
28,000,000	Agency Discount Notes, FHLB, 0.6390%	313385JK3	27,929,426	07/21/2017	7/21/2017	27,937,000	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.6055%	912796LL1	49,875,536	07/27/2017	7/27/2017	49,875,500	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.6075%	912796LL1	49,875,125	07/27/2017	7/27/2017	49,875,500	U.S. Treasury Bills
25,000,000	3 Agency Floating Rate Notes, FFCB, 0.8200%	3133EF5J2	25,000,000	03/01/2017	7/28/2017	25,017,250	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.6220%	912796LM9	49,866,097	08/03/2017	8/3/2017	49,868,000	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.6205%	912796LM9	49,866,420	08/03/2017	8/3/2017	49,868,000	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.6250%	912796LP2	49,859,375	08/10/2017	8/10/2017	49,857,000	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.6250%	912796LP2	49,859,375	08/10/2017	8/10/2017	49,857,000	U.S. Treasury Bills
50,000,000	4 Agency Variable Rate Notes, FNMA, 0.7800%	3135G0F24	49,997,673	03/16/2017	8/16/2017	50,046,500	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.6450%	912796KF5	49,848,604	08/17/2017	8/17/2017	49,850,000	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.6360%	912796KF5	49,850,717	08/17/2017	8/17/2017	49,850,000	U.S. Treasury Bills
25,000,000	3 Agency Floating Rate Notes, FFCB, 0.7200%	3133EFAL1	24,998,801	03/01/2017	8/21/2017	25,006,000	Government Agency
25,000,000	3 Agency Floating Rate Notes, FFCB, 0.7200%	3133EFAL1	24,986,229	03/01/2017	8/21/2017	25,006,000	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 0.8200%	3133EFDH7	50,000,000	03/01/2017	9/18/2017	50,041,500	Government Agency
25,000,000	4 Agency Variable Rate Notes, FFCB, 0.7872%	3133EFDS3	24,998,936	03/22/2017	9/22/2017	25,032,250	Government Agency
50,000,000	4 Supra - Variables, IBRD, 1.0000%	45905UTJ3	50,016,103	09/30/2017	9/30/2017	50,004,000	Supranational
25,000,000	4 Agency Variable Rate Notes, FFCB, 0.7806%	3133EFJT5	24,998,434	03/13/2017	10/13/2017	25,034,750	Government Agency
50,000,000	U.S. Treasury Coupons, U.S. Treasury, 1.8750%	912828PF1	50,338,450	10/31/2017	10/31/2017	50,365,500	U.S. Treasury
37,500,000	4 Agency Variable Rate Notes, FFCB, 0.7407%	3133EEJ76	37,480,016	03/07/2017	11/13/2017	37,506,750	Government Agency
50,000,000	Supra - Bullets, IBRD, 1.0000%	459058EM1	49,946,986	11/15/2017	11/15/2017	49,950,000	Supranational
50,000,000	Supra - Bullets, IBRD, 1.0000%	459058EM1	49,983,072	11/15/2017	11/15/2017	49,950,000	Supranational
25,000,000	3 Agency Floating Rate Notes, FFCB, 0.8800%	3133EFQG5	24,996,349	03/01/2017	11/20/2017	25,030,750	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 0.8157%	3133EGCK9	49,996,076	03/07/2017	11/27/2017	50,033,500	Government Agency
25,000,000	U.S. Treasury Coupons, U.S. Treasury, 1.0000%	912828G79	25,007,753	12/15/2017	12/15/2017	25,028,250	U.S. Treasury
25,000,000	U.S. Treasury Coupons, U.S. Treasury, 1.0000%	912828G79	25,007,753	12/15/2017	12/15/2017	25,028,250	U.S. Treasury
50,000,000	3 Agency Floating Rate Notes, FFCB, 0.8600%	3133EGLT0	50,000,000	03/01/2017	1/18/2018	50,057,000	Government Agency
50,000,000	4 Supra - Variables, ADB, 0.8583%	045167DV2	50,000,000	01/26/2018	1/26/2018	49,991,000	Supranational
50,000,000	3 Agency Floating Rate Notes, FFCB, 0.7800%	3133EE5C0	49,930,777	03/01/2017	1/30/2018	50,013,500	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 0.9300%	3133EFWZ6	49,990,736	03/01/2017	2/1/2018	50,082,500	Government Agency
35,000,000	3 Agency Floating Rate Notes, FFCB, 0.9300%	3133EFWZ6	35,019,622	03/01/2017	2/1/2018	35,057,750	Government Agency
25,000,000	3 Agency Floating Rate Notes, FFCB, 0.8500%	3133EGCJ2	24,994,948	03/01/2017	3/1/2018	25,024,250	Government Agency

Washington State Local Government Investment Pool

as of 02/28/2017

Settlement Date Basis

Par	Description	CUSIP	Amortized Value	Effective Maturity	Final Maturity	Fair Value	Category
25,000,000	3 Agency Floating Rate Notes, FFCB, 0.8500%	3133EGCJ2	24,994,935	03/01/2017	3/1/2018	25,024,250	Government Agency
25,000,000	3 Agency Floating Rate Notes, FFCB, 0.8000%	3133EFCD7	24,977,232	03/01/2017	3/2/2018	25,011,500	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 0.8800%	3133EFB22	50,002,646	03/01/2017	3/19/2018	50,038,000	Government Agency
25,000,000	3 Agency Floating Rate Notes, FFCB, 0.7700%	3133EE6X3	24,960,635	03/01/2017	5/14/2018	25,015,000	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 0.8500%	3133EGH73	50,000,000	03/01/2017	5/14/2018	50,078,000	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 0.8800%	3133EGAL9	50,000,000	03/01/2017	5/17/2018	50,096,500	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 0.9106%	3133EGHS7	50,000,000	03/29/2017	5/29/2018	50,183,500	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 0.8700%	3133EGER2	49,993,575	03/01/2017	6/13/2018	50,043,500	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 0.9006%	3133EGGC3	50,000,000	03/20/2017	6/20/2018	50,183,000	Government Agency
534,436	IB Bank Deposit, US Bank, 0.2500%	523-14483	534,436	03/01/2017		534,436	Bank Deposits
393,443,072	IB Bank Deposit, Key Bank, 0.6000%	523-16378	393,443,072	03/01/2017		393,443,072	Bank Deposits
201,015,840	NOW accounts, Union Bank\Frontier Bank, 0.6700%	523-16950	201,015,840	03/01/2017		201,015,840	Bank Deposits
62,061,986	NOW accounts, EastWest Bank, 0.7000%	523-18461	62,061,986	03/01/2017		62,061,986	Bank Deposits
219,075,393	IB Bank Deposit, Umpqua Bank, 0.6500%	523-21425	219,075,393	03/01/2017		219,075,393	Bank Deposits
100,802,640	IB Bank Deposit, Washington Federal, 0.7000%	523-25454	100,802,640	03/01/2017		100,802,640	Bank Deposits
90,475,401	IB Bank Deposit, Heritage Bank, 0.7000%	523-27328	90,475,401	03/01/2017		90,475,401	Bank Deposits
50,000,000	4 Agency Variable Rate Notes, FFCB, 0.8557%	3133EGTX3	49,992,873	03/07/2017	7/9/2018	50,101,500	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 0.7717%	3133EGF59	49,993,129	03/10/2017	7/10/2018	50,081,000	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 0.8657%	3133EGPJ8	49,992,849	03/07/2017	8/1/2018	50,099,000	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 0.9200%	3133EGPA7	50,093,775	03/01/2017	8/1/2018	50,201,000	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 0.9200%	3133EGTW5	49,992,280	03/01/2017	9/12/2018	50,053,500	Government Agency
35,000,000	4 Supra - Variables, IADB, 0.9811%	458182DT6	35,003,424	09/12/2018	9/12/2018	34,997,900	Supranational
50,000,000	4 Agency Variable Rate Notes, FFCB, 0.7911%	3133EGH65	49,992,235	03/14/2017	9/14/2018	50,110,500	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 0.8300%	3133EGV44	49,987,701	03/01/2017	10/15/2018	50,000,000	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 0.9000%	3133EGA21	50,000,000	03/01/2017	10/25/2018	49,992,000	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 0.8153%	3133EGE84	49,995,741	03/08/2017	11/8/2018	50,121,500	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 0.7957%	3133EG3L7	50,000,000	03/07/2017	11/13/2018	49,966,000	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 0.8157%	3133EGN35	50,000,000	03/07/2017	12/5/2018	50,044,000	Government Agency
15,000,000	4 Agency Variable Rate Notes, FFCB, 0.8157%	3133EGN35	15,000,000	03/07/2017	12/5/2018	15,013,200	Government Agency
40,000,000	3 Agency Floating Rate Notes, FFCB, 0.8900%	3133EGV36	39,992,806	03/01/2017	12/14/2018	40,007,200	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 0.8506%	3133EGM28	50,000,000	03/19/2017	12/19/2018	50,144,500	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 0.8500%	3133EG2C8	49,990,534	03/01/2017	12/27/2018	49,973,000	Government Agency
25,000,000	4 Agency Variable Rate Notes, FFCB, 0.8300%	3133EG2V6	25,000,000	03/03/2017	1/3/2019	25,057,000	Government Agency
25,000,000	4 Agency Variable Rate Notes, FFCB, 0.8300%	3133EG2V6	25,000,000	03/03/2017	1/3/2019	25,057,000	Government Agency

Washington State Local Government Investment Pool

as of 02/28/2017

Settlement Date Basis

Par	Description	CUSIP	Amortized Value	Effective Maturity	Final Maturity	Fair Value	Category
50,000,000	4 Agency Variable Rate Notes, FFCB, 0.8453%	3133EGU78	50,000,000	03/08/2017	1/8/2019	50,131,000	Government Agency

Current Assets: 12,222,892,636

¹ WAM: 34 Days

² WAL: 105 Days

¹ WAM = Weighted average maturity, calculated using the Effective maturity based on settlement date

² WAL = Weighted average life, calculated using Final maturity based on settlement date

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.