

Washington State Local Government Investment Pool

as of 08/31/2017

Settlement Date Basis

| Par | Description | CUSIP | Amortized Value | Effective Maturity | Final Maturity | Fair Value | Category |
|-------------|---|-----------|-----------------|--------------------|----------------|-------------|------------------------|
| 400,000,000 | Repurchase Agreements, Cantor Fitzgerald, 1.1900% | 523-32042 | 400,000,000 | 09/01/2017 | 9/1/2017 | 400,000,000 | Repurchase Agreement |
| 100,000,000 | Repurchase Agreements, Daiwa Capital Markets, 1.1000% | 523-32043 | 100,000,000 | 09/01/2017 | 9/1/2017 | 100,000,000 | Repurchase Agreement |
| 200,000,000 | Repurchase Agreements, Jefferies and Company, Inc., 1.1500% | 523-32044 | 200,000,000 | 09/01/2017 | 9/1/2017 | 200,000,000 | Repurchase Agreement |
| 200,000,000 | Repurchase Agreements, Cantor Fitzgerald, 1.1600% | 523-32045 | 200,000,000 | 09/01/2017 | 9/1/2017 | 200,000,000 | Repurchase Agreement |
| 250,000,000 | Repurchase Agreements, Societe Generale, 1.1000% | 523-32046 | 250,000,000 | 09/01/2017 | 9/1/2017 | 250,000,000 | Repurchase Agreement |
| 200,000,000 | Repurchase Agreements, Daiwa Capital Markets, 1.1200% | 523-32047 | 200,000,000 | 09/01/2017 | 9/1/2017 | 200,000,000 | Repurchase Agreement |
| 300,000,000 | Agency Discount Notes, FHLB, 1.0000% | 313385LL8 | 299,941,667 | 09/08/2017 | 9/8/2017 | 299,943,000 | Government Agency |
| 92,700,000 | Agency Discount Notes, FHLB, 1.0000% | 313385LL8 | 92,681,975 | 09/08/2017 | 9/8/2017 | 92,682,387 | Government Agency |
| 50,000,000 | Supra - Discount Notes, IFC, 1.0500% | 459515LR1 | 49,982,500 | 09/13/2017 | 9/13/2017 | 50,000,000 | Supranational |
| 100,000,000 | Agency Discount Notes, FHLB, 1.0400% | 313385LR5 | 99,965,333 | 09/13/2017 | 9/13/2017 | 99,967,000 | Government Agency |
| 100,000,000 | Agency Discount Notes, FHLB, 1.0400% | 313385LR5 | 99,965,333 | 09/13/2017 | 9/13/2017 | 99,967,000 | Government Agency |
| 100,000,000 | Agency Discount Notes, FHLB, 1.0300% | 313385LR5 | 99,965,667 | 09/13/2017 | 9/13/2017 | 99,967,000 | Government Agency |
| 50,000,000 | U.S. Treasury Bills, U.S. Treasury, 0.9050% | 912796KL2 | 49,983,660 | 09/14/2017 | 9/14/2017 | 49,984,000 | U.S. Treasury Bills |
| 100,000,000 | Agency Discount Notes, FHLB, 1.0250% | 313385LS3 | 99,962,986 | 09/14/2017 | 9/14/2017 | 99,964,000 | Government Agency |
| 100,000,000 | Agency Discount Notes, FHLB, 1.0100% | 313385LT1 | 99,960,722 | 09/15/2017 | 9/15/2017 | 99,961,000 | Government Agency |
| 183,450,000 | Agency Discount Notes, FHLB, 1.0050% | 313385LT1 | 183,378,302 | 09/15/2017 | 9/15/2017 | 183,378,455 | Government Agency |
| 50,000,000 | Agency Floating Rate Notes, FFCB, 1.3200% | 3133EFDH7 | 50,000,000 | 09/01/2017 | 9/18/2017 | 50,006,000 | Government Agency |
| 25,000,000 | Certificate of Deposit, EastWest Bank, 1.2000% | 523-31155 | 25,000,000 | 09/18/2017 | 9/18/2017 | 25,000,000 | Certificate of Deposit |
| 300,000,000 | Agency Discount Notes, FHLB, 1.0100% | 313385LW4 | 299,856,917 | 09/18/2017 | 9/18/2017 | 299,859,000 | Government Agency |
| 100,000,000 | Agency Discount Notes, FHLB, 1.0450% | 313385LY0 | 99,944,847 | 09/20/2017 | 9/20/2017 | 99,947,000 | Government Agency |
| 200,000,000 | Agency Discount Notes, FHLB, 1.0250% | 313385LY0 | 199,891,806 | 09/20/2017 | 9/20/2017 | 199,894,000 | Government Agency |
| 200,000,000 | Agency Discount Notes, FHLB, 1.0270% | 313385LY0 | 199,891,594 | 09/20/2017 | 9/20/2017 | 199,894,000 | Government Agency |
| 89,000,000 | Agency Discount Notes, FHLB, 1.0000% | 313385LY0 | 88,953,028 | 09/20/2017 | 9/20/2017 | 88,952,830 | Government Agency |
| 100,000,000 | Agency Discount Notes, FHLB, 1.0000% | 313385LY0 | 99,947,222 | 09/20/2017 | 9/20/2017 | 99,947,000 | Government Agency |
| 150,000,000 | Agency Discount Notes, FHLB, 1.0000% | 313385LY0 | 149,920,833 | 09/20/2017 | 9/20/2017 | 149,920,500 | Government Agency |
| 200,000,000 | Agency Discount Notes, FHLB, 1.0100% | 313385LY0 | 199,893,389 | 09/20/2017 | 9/20/2017 | 199,894,000 | Government Agency |
| 100,000,000 | Supra - Discount Notes, IFC, 1.1000% | 459515LZ3 | 99,938,889 | 09/21/2017 | 9/21/2017 | 100,000,000 | Supranational |
| 100,000,000 | Agency Discount Notes, FHLB, 1.0250% | 313385LZ7 | 99,943,056 | 09/21/2017 | 9/21/2017 | 99,944,000 | Government Agency |
| 25,000,000 | Agency Bullets, FFCB, 1.2450% | 3133EFDH3 | 24,999,891 | 09/22/2017 | 9/22/2017 | 25,003,250 | Government Agency |
| 100,000,000 | Agency Discount Notes, FHLB, 1.0440% | 313385MA1 | 99,939,100 | 09/22/2017 | 9/22/2017 | 99,942,000 | Government Agency |
| 50,000,000 | Agency Discount Notes, FHLB, 1.0440% | 313385MA1 | 49,969,550 | 09/22/2017 | 9/22/2017 | 49,971,000 | Government Agency |
| 50,000,000 | Agency Discount Notes, FHLB, 1.0250% | 313385MA1 | 49,970,104 | 09/22/2017 | 9/22/2017 | 49,971,000 | Government Agency |
| 148,000,000 | Agency Discount Notes, FHLB, 1.0250% | 313385MA1 | 147,911,508 | 09/22/2017 | 9/22/2017 | 147,914,160 | Government Agency |
| 100,000,000 | Agency Discount Notes, FHLB, 1.0250% | 313385MA1 | 99,940,208 | 09/22/2017 | 9/22/2017 | 99,942,000 | Government Agency |

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| 50,000,000 | Agency Discount Notes, FHLB, 1.0200% | 313385MA1 | 49,970,250 | 09/22/2017 | 9/22/2017 | 49,971,000 | Government Agency |
| 100,000,000 | Agency Discount Notes, FHLB, 1.0100% | 313385MA1 | 99,941,083 | 09/22/2017 | 9/22/2017 | 99,942,000 | Government Agency |
| 50,000,000 | Agency Discount Notes, FHLB, 1.0420% | 313385MF0 | 49,962,372 | 09/27/2017 | 9/27/2017 | 49,964,000 | Government Agency |
| 7,000,000 | Agency Discount Notes, FHLB, 1.0390% | 313385MF0 | 6,994,747 | 09/27/2017 | 9/27/2017 | 6,994,960 | Government Agency |
| 7,000,000 | Agency Discount Notes, FHLB, 1.0390% | 313385MF0 | 6,994,747 | 09/27/2017 | 9/27/2017 | 6,994,960 | Government Agency |
| 50,000,000 | U.S. Treasury Bills, U.S. Treasury, 0.9050% | 912796LV9 | 49,966,062 | 09/28/2017 | 9/28/2017 | 49,965,000 | U.S. Treasury Bills |
| 50,000,000 | Supra - Bullets, IBRD, 1.2983% | 45905UTJ3 | 50,002,192 | 09/30/2017 | 9/30/2017 | 50,000,500 | Supranational |
| 50,000,000 | Agency Discount Notes, FHLB, 1.0250% | 313385MM5 | 49,954,444 | 10/03/2017 | 10/3/2017 | 49,955,000 | Government Agency |
| 100,000,000 | Agency Discount Notes, FHLB, 1.0700% | 313385MN3 | 99,901,917 | 10/04/2017 | 10/4/2017 | 99,907,000 | Government Agency |
| 50,000,000 | Agency Discount Notes, FHLB, 1.0550% | 313385MN3 | 49,951,646 | 10/04/2017 | 10/4/2017 | 49,953,500 | Government Agency |
| 100,000,000 | Agency Discount Notes, FHLB, 1.0550% | 313385MN3 | 99,903,292 | 10/04/2017 | 10/4/2017 | 99,907,000 | Government Agency |
| 100,000,000 | Agency Discount Notes, FHLB, 1.0200% | 313385MN3 | 99,906,500 | 10/04/2017 | 10/4/2017 | 99,907,000 | Government Agency |
| 100,000,000 | Agency Discount Notes, FHLB, 1.0200% | 313385MN3 | 99,906,500 | 10/04/2017 | 10/4/2017 | 99,907,000 | Government Agency |
| 21,000,000 | Agency Discount Notes, FHLB, 1.0200% | 313385MN3 | 20,980,365 | 10/04/2017 | 10/4/2017 | 20,980,470 | Government Agency |
| 50,000,000 | U.S. Treasury Bills, U.S. Treasury, 0.9080% | 912796LW7 | 49,957,122 | 10/05/2017 | 10/5/2017 | 49,948,000 | U.S. Treasury Bills |
| 50,000,000 | U.S. Treasury Bills, U.S. Treasury, 0.9175% | 912796LW7 | 49,956,674 | 10/05/2017 | 10/5/2017 | 49,948,000 | U.S. Treasury Bills |
| 100,000,000 | U.S. Treasury Bills, U.S. Treasury, 1.0480% | 912796LW7 | 99,901,022 | 10/05/2017 | 10/5/2017 | 99,896,000 | U.S. Treasury Bills |
| 100,000,000 | U.S. Treasury Bills, U.S. Treasury, 1.0425% | 912796LW7 | 99,901,542 | 10/05/2017 | 10/5/2017 | 99,896,000 | U.S. Treasury Bills |
| 50,000,000 | Supra - Discount Notes, IADB, 1.1200% | 45818LMQ0 | 49,945,556 | 10/06/2017 | 10/6/2017 | 49,951,000 | Supranational |
| 4,175,166 | Certificate of Deposit, Liberty Bay Bank, 1.3500% | 523-31821 | 4,175,166 | 10/11/2017 | 10/11/2017 | 4,175,166 | Certificate of Deposit |
| 200,000,000 | Agency Discount Notes, FHLB, 1.0290% | 313385MV5 | 199,771,333 | 10/11/2017 | 10/11/2017 | 199,776,000 | Government Agency |
| 50,000,000 | U.S. Treasury Bills, U.S. Treasury, 0.9525% | 912796KR9 | 49,945,760 | 10/12/2017 | 10/12/2017 | 49,936,000 | U.S. Treasury Bills |
| 50,000,000 | U.S. Treasury Bills, U.S. Treasury, 0.9525% | 912796KR9 | 49,945,760 | 10/12/2017 | 10/12/2017 | 49,936,000 | U.S. Treasury Bills |
| 6,175,000 | U.S. Treasury Bills, U.S. Treasury, 0.9500% | 912796KR9 | 6,168,319 | 10/12/2017 | 10/12/2017 | 6,167,096 | U.S. Treasury Bills |
| 100,000,000 | U.S. Treasury Bills, U.S. Treasury, 1.0370% | 912796KR9 | 99,881,897 | 10/12/2017 | 10/12/2017 | 99,872,000 | U.S. Treasury Bills |
| 100,000,000 | U.S. Treasury Bills, U.S. Treasury, 1.0370% | 912796KR9 | 99,881,897 | 10/12/2017 | 10/12/2017 | 99,872,000 | U.S. Treasury Bills |
| 100,000,000 | U.S. Treasury Bills, U.S. Treasury, 1.0310% | 912796KR9 | 99,882,581 | 10/12/2017 | 10/12/2017 | 99,872,000 | U.S. Treasury Bills |
| 100,000,000 | U.S. Treasury Bills, U.S. Treasury, 1.0370% | 912796KR9 | 99,881,897 | 10/12/2017 | 10/12/2017 | 99,872,000 | U.S. Treasury Bills |
| 25,000,000 | Agency Variable Rate Notes, FFCB, 1.2389% | 3133EFJT5 | 24,999,709 | 09/13/2017 | 10/13/2017 | 25,004,250 | Government Agency |
| 50,000,000 | Agency Discount Notes, FHLB, 1.0600% | 313385MX1 | 49,938,167 | 10/13/2017 | 10/13/2017 | 49,941,000 | Government Agency |
| 150,000,000 | Agency Discount Notes, FHLB, 1.0270% | 313385MX1 | 149,820,275 | 10/13/2017 | 10/13/2017 | 149,823,000 | Government Agency |
| 100,000,000 | Agency Discount Notes, FHLB, 1.0580% | 313385NC6 | 99,861,872 | 10/18/2017 | 10/18/2017 | 99,868,000 | Government Agency |
| 100,000,000 | Agency Discount Notes, FHLB, 1.0580% | 313385NC6 | 99,861,872 | 10/18/2017 | 10/18/2017 | 99,868,000 | Government Agency |
| 100,000,000 | Agency Discount Notes, FHLB, 1.0580% | 313385NC6 | 99,861,872 | 10/18/2017 | 10/18/2017 | 99,868,000 | Government Agency |

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| 100,000,000 | Agency Discount Notes, FHLB, 1.0200% | 313385NC6 | 99,866,833 | 10/18/2017 | 10/18/2017 | 99,868,000 | Government Agency |
| 50,000,000 | U.S. Treasury Bills, U.S. Treasury, 0.9275% | 912796LY3 | 49,938,167 | 10/19/2017 | 10/19/2017 | 49,925,500 | U.S. Treasury Bills |
| 50,000,000 | U.S. Treasury Bills, U.S. Treasury, 0.9410% | 912796LY3 | 49,937,267 | 10/19/2017 | 10/19/2017 | 49,925,500 | U.S. Treasury Bills |
| 100,000,000 | Agency Discount Notes, FHLB, 1.0830% | 313385NK8 | 99,837,550 | 10/25/2017 | 10/25/2017 | 99,849,000 | Government Agency |
| 50,000,000 | U.S. Treasury Bills, U.S. Treasury, 0.9555% | 912796LZ0 | 49,927,010 | 10/26/2017 | 10/26/2017 | 49,922,500 | U.S. Treasury Bills |
| 50,000,000 | U.S. Treasury Coupons, U.S. Treasury, 1.8750% | 912828PF1 | 50,083,226 | 10/31/2017 | 10/31/2017 | 50,066,000 | U.S. Treasury |
| 200,000,000 | Agency Discount Notes, FHLB, 1.0740% | 313385NS1 | 199,636,033 | 11/01/2017 | 11/1/2017 | 199,654,000 | Government Agency |
| 50,000,000 | U.S. Treasury Bills, U.S. Treasury, 0.9750% | 912796MA4 | 49,916,042 | 11/02/2017 | 11/2/2017 | 49,915,000 | U.S. Treasury Bills |
| 50,000,000 | U.S. Treasury Bills, U.S. Treasury, 0.9725% | 912796MA4 | 49,916,257 | 11/02/2017 | 11/2/2017 | 49,915,000 | U.S. Treasury Bills |
| 100,000,000 | Agency Discount Notes, FHLB, 1.0690% | 313385NU6 | 99,812,925 | 11/03/2017 | 11/3/2017 | 99,822,000 | Government Agency |
| 100,000,000 | Agency Discount Notes, FHLB, 1.0690% | 313385NU6 | 99,812,925 | 11/03/2017 | 11/3/2017 | 99,822,000 | Government Agency |
| 49,000,000 | Agency Discount Notes, FHLB, 1.0690% | 313385NU6 | 48,908,333 | 11/03/2017 | 11/3/2017 | 48,912,780 | Government Agency |
| 37,500,000 | 4Agency Variable Rate Notes, FFCB, 1.2476% | 3133EEJ76 | 37,494,324 | 09/05/2017 | 11/13/2017 | 37,513,875 | Government Agency |
| 50,000,000 | Supra - Bullets, IBRD, 1.0000% | 459058EM1 | 49,984,648 | 11/15/2017 | 11/15/2017 | 49,993,000 | Supranational |
| 50,000,000 | Supra - Bullets, IBRD, 1.0000% | 459058EM1 | 49,995,098 | 11/15/2017 | 11/15/2017 | 49,993,000 | Supranational |
| 200,000,000 | Agency Discount Notes, FHLB, 1.0500% | 313385PG5 | 199,562,500 | 11/15/2017 | 11/15/2017 | 199,576,000 | Government Agency |
| 100,000,000 | Agency Discount Notes, FHLB, 1.0460% | 313385PJ9 | 99,776,272 | 11/17/2017 | 11/17/2017 | 99,782,000 | Government Agency |
| 25,000,000 | 3Agency Floating Rate Notes, FFCB, 1.3800% | 3133EFQG5 | 24,998,894 | 09/01/2017 | 11/20/2017 | 25,015,000 | Government Agency |
| 100,000,000 | Agency Discount Notes, FHLB, 1.0370% | 313385PP5 | 99,763,794 | 11/22/2017 | 11/22/2017 | 99,768,000 | Government Agency |
| 50,000,000 | 4Agency Variable Rate Notes, FFCB, 1.3226% | 3133EGCK9 | 49,998,740 | 09/05/2017 | 11/27/2017 | 50,014,500 | Government Agency |
| 100,000,000 | Agency Discount Notes, FHLB, 1.0900% | 313385QE9 | 99,706,306 | 12/07/2017 | 12/7/2017 | 99,720,000 | Government Agency |
| 50,000,000 | U.S. Treasury Bills, U.S. Treasury, 1.1155% | 912796MG1 | 49,838,872 | 12/14/2017 | 12/14/2017 | 49,865,000 | U.S. Treasury Bills |
| 50,000,000 | U.S. Treasury Bills, U.S. Treasury, 1.1155% | 912796MG1 | 49,838,872 | 12/14/2017 | 12/14/2017 | 49,865,000 | U.S. Treasury Bills |
| 25,000,000 | U.S. Treasury Coupons, U.S. Treasury, 1.0000% | 912828G79 | 25,002,817 | 12/15/2017 | 12/15/2017 | 24,992,750 | U.S. Treasury |
| 25,000,000 | U.S. Treasury Coupons, U.S. Treasury, 1.0000% | 912828G79 | 25,002,817 | 12/15/2017 | 12/15/2017 | 24,992,750 | U.S. Treasury |
| 25,000,000 | U.S. Treasury Coupons, U.S. Treasury, 1.0000% | 912828G79 | 24,998,175 | 12/15/2017 | 12/15/2017 | 24,992,750 | U.S. Treasury |
| 50,000,000 | U.S. Treasury Bills, U.S. Treasury, 1.1300% | 912796LC1 | 49,803,819 | 01/04/2018 | 1/4/2018 | 49,821,000 | U.S. Treasury Bills |
| 50,000,000 | U.S. Treasury Bills, U.S. Treasury, 1.1265% | 912796LC1 | 49,804,427 | 01/04/2018 | 1/4/2018 | 49,821,000 | U.S. Treasury Bills |
| 50,000,000 | U.S. Treasury Bills, U.S. Treasury, 1.1280% | 912796LC1 | 49,804,167 | 01/04/2018 | 1/4/2018 | 49,821,000 | U.S. Treasury Bills |
| 50,000,000 | U.S. Treasury Bills, U.S. Treasury, 1.1260% | 912796LC1 | 49,804,514 | 01/04/2018 | 1/4/2018 | 49,821,000 | U.S. Treasury Bills |
| 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 |
| 50,000,000 | U.S. Treasury Bills, U.S. Treasury, 1.1255% | 912796ML0 | 49,793,658 | 01/11/2018 | 1/11/2018 | 49,817,500 | U.S. Treasury Bills |
| 50,000,000 | 3Agency Floating Rate Notes, FFCB, 1.3600% | 3133EGLT0 | 50,000,000 | 09/01/2017 | 1/18/2018 | 50,021,000 | Government Agency |
| 50,000,000 | U.S. Treasury Bills, U.S. Treasury, 1.1165% | 912796NN5 | 49,784,453 | 01/18/2018 | 1/18/2018 | 49,805,500 | U.S. Treasury Bills |

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| 50,000,000 | U.S. Treasury Bills, U.S. Treasury, 1.1115% | 912796NN5 | 49,785,419 | 01/18/2018 | 1/18/2018 | 49,805,500 | U.S. Treasury Bills |
| 50,000,000 | U.S. Treasury Bills, U.S. Treasury, 1.1110% | 912796NN5 | 49,785,515 | 01/18/2018 | 1/18/2018 | 49,805,500 | U.S. Treasury Bills |
| 50,000,000 | Agency Discount Notes, FHLB, 1.1370% | 313385SE7 | 49,771,021 | 01/24/2018 | 1/24/2018 | 49,784,500 | Government Agency |
| 50,000,000 | U.S. Treasury Bills, U.S. Treasury, 1.1065% | 912796NP0 | 49,775,626 | 01/25/2018 | 1/25/2018 | 49,792,500 | U.S. Treasury Bills |
| 50,000,000 | U.S. Treasury Bills, U.S. Treasury, 1.1100% | 912796NP0 | 49,774,917 | 01/25/2018 | 1/25/2018 | 49,792,500 | U.S. Treasury Bills |
| 50,000,000 | 4Supra - Variables, ADB, 1.3139% | 045167DV2 | 50,000,000 | 01/26/2018 | 1/26/2018 | 49,996,000 | Supranational |
| 50,000,000 | 3Agency Floating Rate Notes, FFCB, 1.2800% | 3133EE5C0 | 49,968,798 | 09/01/2017 | 1/30/2018 | 50,002,000 | Government Agency |
| 50,000,000 | 3Agency Floating Rate Notes, FFCB, 1.4300% | 3133EFWZ6 | 49,995,794 | 09/01/2017 | 2/1/2018 | 50,054,500 | Government Agency |
| 35,000,000 | 3Agency Floating Rate Notes, FFCB, 1.4300% | 3133EFWZ6 | 35,008,909 | 09/01/2017 | 2/1/2018 | 35,038,150 | Government Agency |
| 50,000,000 | U.S. Treasury Bills, U.S. Treasury, 1.1375% | 912796NR6 | 49,747,222 | 02/08/2018 | 2/8/2018 | 49,768,500 | U.S. Treasury Bills |
| 25,000,000 | 3Agency Floating Rate Notes, FFCB, 1.3500% | 3133EGCJ2 | 24,997,495 | 09/01/2017 | 3/1/2018 | 25,009,500 | Government Agency |
| 25,000,000 | 3Agency Floating Rate Notes, FFCB, 1.3500% | 3133EGCJ2 | 24,997,488 | 09/01/2017 | 3/1/2018 | 25,009,500 | Government Agency |
| 25,000,000 | 3Agency Floating Rate Notes, FFCB, 1.3000% | 3133EFC D7 | 24,988,678 | 09/01/2017 | 3/2/2018 | 25,009,500 | Government Agency |
| 50,000,000 | 3Agency Floating Rate Notes, FFCB, 1.3800% | 3133EFB22 | 50,001,375 | 09/01/2017 | 3/19/2018 | 50,020,000 | Government Agency |
| 50,000,000 | U.S. Treasury Bills, U.S. Treasury, 1.0250% | 912796LS6 | 49,702,465 | 03/29/2018 | 3/29/2018 | 49,696,500 | U.S. Treasury Bills |
| 25,000,000 | 3Agency Floating Rate Notes, FFCB, 1.2700% | 3133EE6X3 | 24,977,134 | 09/01/2017 | 5/14/2018 | 25,021,000 | Government Agency |
| 50,000,000 | 3Agency Floating Rate Notes, FFCB, 1.3500% | 3133EGH73 | 50,000,000 | 09/01/2017 | 5/14/2018 | 50,071,500 | Government Agency |
| 50,000,000 | 3Agency Floating Rate Notes, FFCB, 1.3800% | 3133EGAL9 | 50,000,000 | 09/01/2017 | 5/17/2018 | 50,081,500 | Government Agency |
| 50,000,000 | 4Agency Variable Rate Notes, FFCB, 1.3639% | 3133EGHS7 | 50,000,000 | 09/29/2017 | 5/29/2018 | 50,106,000 | Government Agency |
| 25,000,000 | Agency Discount Notes, FFCB, 1.2400% | 313313XT0 | 24,760,611 | 06/06/2018 | 6/6/2018 | 24,768,250 | Government Agency |
| 50,000,000 | 3Agency Floating Rate Notes, FFCB, 1.3700% | 3133EGER2 | 49,996,096 | 09/01/2017 | 6/13/2018 | 50,085,500 | Government Agency |
| 50,000,000 | 4Agency Variable Rate Notes, FFCB, 1.3506% | 3133EGGC3 | 50,000,000 | 09/20/2017 | 6/20/2018 | 50,108,000 | Government Agency |
| 4,601 | IB Bank Deposit, US Bank, 0.7500% | 523-14483 | 4,601 | 09/01/2017 | | 4,601 | Bank Deposits |
| 395,021,271 | IB Bank Deposit, Key Bank, 1.0700% | 523-16378 | 395,021,271 | 09/01/2017 | | 395,021,271 | Bank Deposits |
| 441,926,515 | NOW accounts, Union Bank\Frontier Bank, 1.0900% | 523-16950 | 441,926,515 | 09/01/2017 | | 441,926,515 | Bank Deposits |
| 92,402,447 | NOW accounts, EastWest Bank, 1.2000% | 523-18461 | 92,402,447 | 09/01/2017 | | 92,402,447 | Bank Deposits |
| 159,823,576 | IB Bank Deposit, Umpqua Bank, 1.1000% | 523-21425 | 159,823,576 | 09/01/2017 | | 159,823,576 | Bank Deposits |
| 101,236,033 | IB Bank Deposit, Washington Federal, 1.1000% | 523-25454 | 101,236,033 | 09/01/2017 | | 101,236,033 | Bank Deposits |
| 90,905,117 | IB Bank Deposit, Heritage Bank, 1.2000% | 523-27328 | 90,905,117 | 09/01/2017 | | 90,905,117 | Bank Deposits |
| 50,000,000 | 4Agency Variable Rate Notes, FFCB, 1.3626% | 3133EGTX3 | 49,995,522 | 09/05/2017 | 7/9/2018 | 50,081,000 | Government Agency |
| 50,000,000 | 4Agency Variable Rate Notes, FFCB, 1.2306% | 3133EGF59 | 49,995,678 | 09/11/2017 | 7/10/2018 | 50,060,000 | Government Agency |
| 50,000,000 | 4Agency Variable Rate Notes, FFCB, 1.3726% | 3133EGPJ8 | 49,995,389 | 09/05/2017 | 8/1/2018 | 50,082,000 | Government Agency |
| 50,000,000 | 4Agency Variable Rate Notes, FFCB, 1.3717% | 3133EGPA7 | 50,060,465 | 09/01/2017 | 8/1/2018 | 50,114,000 | Government Agency |
| 50,000,000 | 3Agency Floating Rate Notes, FFCB, 1.4200% | 3133EGTW5 | 49,994,817 | 09/01/2017 | 9/12/2018 | 50,135,000 | Government Agency |

Washington State Local Government Investment Pool

as of 08/31/2017

Settlement Date Basis

| Par | Description | CUSIP | Amortized Value | Effective Maturity | Final Maturity | Fair Value | Category |
|------------|---|-----------|-----------------|--------------------|----------------|------------|-------------------------------------|
| 35,000,000 | 4 Supra - Variables, IADB, 1.2600% | 458182DT6 | 35,002,299 | 09/12/2018 | 9/12/2018 | 35,006,650 | Supranational |
| 50,000,000 | 4 Agency Variable Rate Notes, FFCB, 1.2489% | 3133EGH65 | 49,994,777 | 09/14/2017 | 9/14/2018 | 50,072,000 | Government Agency |
| 50,000,000 | 3 Agency Floating Rate Notes, FFCB, 1.3300% | 3133EGV44 | 49,991,517 | 09/01/2017 | 10/15/2018 | 50,000,000 | Government Agency |
| 50,000,000 | 3 Agency Floating Rate Notes, FFCB, 1.4000% | 3133EGA21 | 50,000,000 | 09/01/2017 | 10/25/2018 | 50,000,000 | Government Agency |
| 50,000,000 | 4 Agency Variable Rate Notes, FFCB, 1.2689% | 3133EGE84 | 49,997,011 | 09/08/2017 | 11/8/2018 | 50,088,500 | Government Agency |
| 50,000,000 | 4 Agency Variable Rate Notes, FFCB, 1.3026% | 3133EG3L7 | 50,000,000 | 09/05/2017 | 11/13/2018 | 50,066,500 | Government Agency |
| 25,000,000 | 4 Agency Variable Rate Notes, FHLB, 1.3090% | 3130AC4M3 | 25,000,000 | 09/13/2017 | 11/13/2018 | 24,994,000 | Government Agency |
| 50,000,000 | 4 Agency Variable Rate Notes, FHLB, 1.3090% | 3130AC4M3 | 50,000,000 | 09/13/2017 | 11/13/2018 | 49,988,000 | Government Agency |
| 50,000,000 | 4 Agency Variable Rate Notes, FFCB, 1.3226% | 3133EGN35 | 50,000,000 | 09/05/2017 | 12/5/2018 | 50,053,500 | Government Agency |
| 15,000,000 | 4 Agency Variable Rate Notes, FFCB, 1.3226% | 3133EGN35 | 15,000,000 | 09/05/2017 | 12/5/2018 | 15,016,050 | Government Agency |
| 40,000,000 | 3 Agency Floating Rate Notes, FFCB, 1.3900% | 3133EGV36 | 39,994,833 | 09/01/2017 | 12/14/2018 | 39,994,800 | Government Agency |
| 50,000,000 | 4 Agency Variable Rate Notes, FFCB, 1.3006% | 3133EGM28 | 50,000,000 | 09/19/2017 | 12/19/2018 | 50,109,500 | Government Agency |
| 50,000,000 | 3 Agency Floating Rate Notes, FFCB, 1.3500% | 3133EG2C8 | 49,993,149 | 09/01/2017 | 12/27/2018 | 49,967,500 | Government Agency |
| 25,000,000 | 4 Agency Variable Rate Notes, FFCB, 1.2817% | 3133EG2V6 | 25,000,000 | 09/03/2017 | 1/3/2019 | 25,046,500 | Government Agency |
| 25,000,000 | 4 Agency Variable Rate Notes, FFCB, 1.2817% | 3133EG2V6 | 25,000,000 | 09/03/2017 | 1/3/2019 | 25,046,500 | Government Agency |
| 50,000,000 | 4 Agency Variable Rate Notes, FFCB, 1.2989% | 3133EGU78 | 50,000,000 | 09/08/2017 | 1/8/2019 | 50,107,500 | Government Agency |
| 50,000,000 | 3 Agency Floating Rate Notes, FFCB, 1.1400% | 3133EHTG8 | 49,994,634 | 09/01/2017 | 2/1/2019 | 49,993,000 | Government Agency |
| 50,000,000 | Supra - Floating Rate Notes, IBRD, 1.3100% | 45905UG32 | 50,000,000 | 04/05/2019 | 4/5/2019 | 50,000,000 | Supra Fed FRN - Act/360 - Qtly - Ne |
| 50,000,000 | 4 Agency Variable Rate Notes, FFCB, 1.1726% | 3133EHFF5 | 49,991,919 | 09/05/2017 | 4/12/2019 | 49,992,000 | Government Agency |
| 50,000,000 | 3 Agency Floating Rate Notes, FFCB, 1.1600% | 3133EHTK9 | 49,994,958 | 09/01/2017 | 6/3/2019 | 49,977,500 | Government Agency |
| 50,000,000 | 3 Agency Floating Rate Notes, FFCB, 1.1700% | 3133EHPR8 | 50,000,000 | 09/01/2017 | 6/27/2019 | 49,977,500 | Government Agency |
| 50,000,000 | 3 Agency Floating Rate Notes, FFCB, 1.1700% | 3133EHRH8 | 49,990,612 | 09/01/2017 | 7/17/2019 | 49,972,000 | Government Agency |
| 50,000,000 | 3 Agency Floating Rate Notes, FFCB, 1.1700% | 3133EHVD2 | 50,000,000 | 09/01/2017 | 8/16/2019 | 49,980,500 | Government Agency |

Current Assets: 12,772,389,726

¹ WAM: 30 Days² WAL: 88 Days¹ WAM = Weighted average maturity, calculated using the Effective maturity based on settlement date² WAL = Weighted average life, calculated using Final maturity based on settlement date³ 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 day⁴ VRN = Variable Rate Note, which has an established reset date, therefore defining the effective maturity as the next reset date.