

Washington State Local Government Investment Pool

as of 07/31/2018

Settlement Date Basis

| Par | Description | CUSIP | Amortized Value | Effective Maturity | Final Maturity | Fair Value | Category |
|-------------|--|-----------|-----------------|--------------------|----------------|-------------|----------------------|
| 50,000,000 | Agency Bullets, FFCB, 2.3299% | 3133EGPJ8 | 50,000,000 | 08/01/2018 | 8/1/2018 | 50,000,000 | Government Agency |
| 50,000,000 | Agency Bullets, FFCB, 2.2321% | 3133EGPA7 | 50,000,000 | 08/01/2018 | 8/1/2018 | 50,000,000 | Government Agency |
| 300,000,000 | Term Repurchase Agreements, Societe Generale, 1.9000% | 523-34711 | 300,000,000 | 08/01/2018 | 8/1/2018 | 300,000,000 | Repurchase Agreement |
| 300,000,000 | Term Repurchase Agreements, Jefferies and Company, Inc., 1.9300% | 523-34712 | 300,000,000 | 08/01/2018 | 8/1/2018 | 300,000,000 | Repurchase Agreement |
| 900,000,000 | Repurchase Agreements, Cantor Fitzgerald, 1.9400% | 523-34744 | 900,000,000 | 08/01/2018 | 8/1/2018 | 900,000,000 | Repurchase Agreement |
| 600,000,000 | Repurchase Agreements, Daiwa Capital Markets, 1.9000% | 523-34745 | 600,000,000 | 08/01/2018 | 8/1/2018 | 600,000,000 | Repurchase Agreement |
| 400,000,000 | Repurchase Agreements, Jefferies and Company, Inc., 1.9300% | 523-34746 | 400,000,000 | 08/01/2018 | 8/1/2018 | 400,000,000 | Repurchase Agreement |
| 50,000,000 | Repurchase Agreements, Cantor Fitzgerald, 1.9000% | 523-34747 | 50,000,000 | 08/01/2018 | 8/1/2018 | 50,000,000 | Repurchase Agreement |
| 50,000,000 | U.S. Treasury Bills, U.S. Treasury, 1.6360% | 912796PS2 | 49,997,728 | 08/02/2018 | 8/2/2018 | 49,997,500 | U.S. Treasury Bills |
| 100,000,000 | U.S. Treasury Bills, U.S. Treasury, 1.6370% | 912796PS2 | 99,995,453 | 08/02/2018 | 8/2/2018 | 99,995,000 | U.S. Treasury Bills |
| 100,000,000 | U.S. Treasury Bills, U.S. Treasury, 1.6370% | 912796PS2 | 99,995,453 | 08/02/2018 | 8/2/2018 | 99,995,000 | U.S. Treasury Bills |
| 400,000,000 | Term Repurchase Agreements, Cantor Fitzgerald, 1.9200% | 523-34719 | 400,000,000 | 08/02/2018 | 8/2/2018 | 400,000,000 | Repurchase Agreement |
| 150,000,000 | Term Repurchase Agreements, Jefferies and Company, Inc., 1.9300% | 523-34720 | 150,000,000 | 08/02/2018 | 8/2/2018 | 150,000,000 | Repurchase Agreement |
| 200,000,000 | Term Repurchase Agreements, Societe Generale, 1.9000% | 523-34742 | 200,000,000 | 08/07/2018 | 8/7/2018 | 200,000,000 | Repurchase Agreement |
| 200,000,000 | Term Repurchase Agreements, Jefferies and Company, Inc., 1.9300% | 523-34743 | 200,000,000 | 08/07/2018 | 8/7/2018 | 200,000,000 | Repurchase Agreement |
| 100,000,000 | Agency Discount Notes, FHLB, 1.8790% | 313385B21 | 99,963,464 | 08/08/2018 | 8/8/2018 | 99,957,600 | Government Agency |
| 100,000,000 | Agency Discount Notes, FHLB, 1.8780% | 313385B21 | 99,963,483 | 08/08/2018 | 8/8/2018 | 99,957,600 | Government Agency |
| 100,000,000 | Agency Discount Notes, FHLB, 1.8900% | 313385B21 | 99,963,250 | 08/08/2018 | 8/8/2018 | 99,957,600 | Government Agency |
| 100,000,000 | Agency Discount Notes, FHLB, 1.8900% | 313385B21 | 99,963,250 | 08/08/2018 | 8/8/2018 | 99,957,600 | Government Agency |
| 100,000,000 | U.S. Treasury Bills, U.S. Treasury, 1.6350% | 912796PU7 | 99,963,667 | 08/09/2018 | 8/9/2018 | 99,958,700 | U.S. Treasury Bills |
| 50,000,000 | U.S. Treasury Bills, U.S. Treasury, 1.6310% | 912796PU7 | 49,981,878 | 08/09/2018 | 8/9/2018 | 49,979,350 | U.S. Treasury Bills |
| 200,000,000 | Agency Discount Notes, FHLB, 1.9180% | 313385B96 | 199,850,822 | 08/15/2018 | 8/15/2018 | 199,840,800 | Government Agency |
| 200,000,000 | Term Repurchase Agreements, Jefferies and Company, Inc., 1.9300% | 523-34657 | 200,000,000 | 08/15/2018 | 8/15/2018 | 200,000,000 | Repurchase Agreement |
| 50,000,000 | U.S. Treasury Bills, U.S. Treasury, 1.7855% | 912796NQ8 | 49,962,802 | 08/16/2018 | 8/16/2018 | 49,961,150 | U.S. Treasury Bills |
| 50,000,000 | U.S. Treasury Bills, U.S. Treasury, 1.7450% | 912796NQ8 | 49,963,646 | 08/16/2018 | 8/16/2018 | 49,961,150 | U.S. Treasury Bills |
| 200,000,000 | Supra - Discount Notes, IBRD, 1.9500% | 459053C36 | 199,826,667 | 08/17/2018 | 8/17/2018 | 199,830,000 | Supranational |
| 100,000,000 | Agency Discount Notes, FHLB, 1.9240% | 313385C87 | 99,887,767 | 08/22/2018 | 8/22/2018 | 99,888,600 | Government Agency |
| 100,000,000 | Agency Discount Notes, FHLB, 1.9240% | 313385C87 | 99,887,767 | 08/22/2018 | 8/22/2018 | 99,888,600 | Government Agency |
| 50,000,000 | Supra - Bullets, IADB, 1.7500% | 4581X0BR8 | 49,990,935 | 08/24/2018 | 8/24/2018 | 49,983,500 | Supranational |
| 100,000,000 | Supra - Bullets, IADB, 1.7500% | 4581X0BR8 | 99,979,444 | 08/24/2018 | 8/24/2018 | 99,967,000 | Supranational |
| 50,000,000 | U.S. Treasury Bills, U.S. Treasury, 1.8220% | 912796PW3 | 49,926,614 | 08/30/2018 | 8/30/2018 | 49,923,450 | U.S. Treasury Bills |
| 100,000,000 | U.S. Treasury Bills, U.S. Treasury, 1.8950% | 912796PW3 | 99,847,347 | 08/30/2018 | 8/30/2018 | 99,846,900 | U.S. Treasury Bills |
| 100,000,000 | U.S. Treasury Bills, U.S. Treasury, 1.8950% | 912796PW3 | 99,847,347 | 08/30/2018 | 8/30/2018 | 99,846,900 | U.S. Treasury Bills |
| 100,000,000 | Agency Discount Notes, FHLB, 1.9210% | 313385D94 | 99,839,917 | 08/31/2018 | 8/31/2018 | 99,840,800 | Government Agency |

Washington State Local Government Investment Pool

as of 07/31/2018

Settlement Date Basis

| Par | Description | CUSIP | Amortized Value | Effective Maturity | Final Maturity | Fair Value | Category |
|-------------|--|-----------|-----------------|--------------------|----------------|-------------|------------------------|
| 300,000,000 | Agency Discount Notes, FHLB, 1.9170% | 313385D94 | 299,520,750 | 08/31/2018 | 8/31/2018 | 299,522,400 | Government Agency |
| 10,000,000 | Certificate of Deposit, UniBank, 2.2500% | 523-34418 | 10,000,000 | 09/04/2018 | 9/4/2018 | 10,000,000 | Certificate of Deposit |
| 75,500,000 | Supra - Bullets, IFC, 1.7500% | 45950KCA6 | 75,475,887 | 09/04/2018 | 9/4/2018 | 75,468,290 | Supranational |
| 100,000,000 | Agency Discount Notes, FHLB, 1.9250% | 313385E69 | 99,812,847 | 09/05/2018 | 9/5/2018 | 99,813,300 | Government Agency |
| 100,000,000 | Agency Discount Notes, FHLB, 1.9120% | 313385E69 | 99,814,111 | 09/05/2018 | 9/5/2018 | 99,813,300 | Government Agency |
| 100,000,000 | Agency Discount Notes, FHLB, 1.9120% | 313385E69 | 99,814,111 | 09/05/2018 | 9/5/2018 | 99,813,300 | Government Agency |
| 100,000,000 | Agency Discount Notes, FHLB, 1.9120% | 313385E69 | 99,814,111 | 09/05/2018 | 9/5/2018 | 99,813,300 | Government Agency |
| 50,000,000 | U.S. Treasury Bills, U.S. Treasury, 1.8260% | 912796PY9 | 49,908,700 | 09/06/2018 | 9/6/2018 | 49,905,500 | U.S. Treasury Bills |
| 100,000,000 | Agency Discount Notes, FHLB, 1.9250% | 313385E77 | 99,807,500 | 09/06/2018 | 9/6/2018 | 99,808,000 | Government Agency |
| 50,000,000 | Agency Discount Notes, FHLB, 1.9250% | 313385E85 | 49,901,076 | 09/07/2018 | 9/7/2018 | 49,901,350 | Government Agency |
| 50,000,000 | 3 Agency Floating Rate Notes, FFCB, 2.1700% | 3133EGTW5 | 49,999,421 | 08/01/2018 | 9/12/2018 | 50,014,500 | Government Agency |
| 35,000,000 | Supra - Bullets, IADB, 2.3557% | 458182DT6 | 35,000,257 | 09/12/2018 | 9/12/2018 | 34,999,650 | Supranational |
| 50,000,000 | U.S. Treasury Bills, U.S. Treasury, 1.8527% | 912796NV7 | 49,889,353 | 09/13/2018 | 9/13/2018 | 49,887,550 | U.S. Treasury Bills |
| 50,000,000 | 4 Agency Variable Rate Notes, FFCB, 2.0916% | 3133EGH65 | 49,999,392 | 08/14/2018 | 9/14/2018 | 50,011,500 | Government Agency |
| 25,000,000 | Certificate of Deposit, EastWest Bank, 2.1600% | 523-33948 | 25,000,000 | 09/17/2018 | 9/17/2018 | 25,000,000 | Certificate of Deposit |
| 5,000,000 | Certificate of Deposit, UniBank, 2.2000% | 523-34501 | 5,000,000 | 09/17/2018 | 9/17/2018 | 5,000,000 | Certificate of Deposit |
| 9,000,000 | Agency Discount Notes, FHLB, 1.9290% | 313385G42 | 8,976,370 | 09/19/2018 | 9/19/2018 | 8,976,483 | Government Agency |
| 9,000,000 | Agency Discount Notes, FHLB, 1.9290% | 313385G42 | 8,976,370 | 09/19/2018 | 9/19/2018 | 8,976,483 | Government Agency |
| 200,000,000 | Agency Discount Notes, FHLB, 1.9290% | 313385G42 | 199,474,883 | 09/19/2018 | 9/19/2018 | 199,477,400 | Government Agency |
| 150,000,000 | Agency Discount Notes, FHLB, 1.9290% | 313385G42 | 149,606,163 | 09/19/2018 | 9/19/2018 | 149,608,050 | Government Agency |
| 50,000,000 | U.S. Treasury Bills, U.S. Treasury, 1.9360% | 912796PZ6 | 49,865,555 | 09/20/2018 | 9/20/2018 | 49,868,600 | U.S. Treasury Bills |
| 100,000,000 | U.S. Treasury Bills, U.S. Treasury, 1.9125% | 912796PZ6 | 99,734,375 | 09/20/2018 | 9/20/2018 | 99,737,200 | U.S. Treasury Bills |
| 100,000,000 | U.S. Treasury Bills, U.S. Treasury, 1.9120% | 912796PZ6 | 99,734,445 | 09/20/2018 | 9/20/2018 | 99,737,200 | U.S. Treasury Bills |
| 100,000,000 | U.S. Treasury Bills, U.S. Treasury, 1.9170% | 912796PZ6 | 99,733,750 | 09/20/2018 | 9/20/2018 | 99,737,200 | U.S. Treasury Bills |
| 100,000,000 | U.S. Treasury Bills, U.S. Treasury, 1.9150% | 912796PZ6 | 99,734,028 | 09/20/2018 | 9/20/2018 | 99,737,200 | U.S. Treasury Bills |
| 200,000,000 | Supra - Discount Notes, IFC, 1.9800% | 459515G55 | 199,450,000 | 09/20/2018 | 9/20/2018 | 199,453,200 | Supranational |
| 9,000,000 | Agency Discount Notes, FHLB, 1.9300% | 313385G67 | 8,975,393 | 09/21/2018 | 9/21/2018 | 8,975,520 | Government Agency |
| 100,000,000 | Agency Discount Notes, FHLB, 1.9300% | 313385G67 | 99,726,583 | 09/21/2018 | 9/21/2018 | 99,728,000 | Government Agency |
| 100,000,000 | Agency Discount Notes, FHLB, 1.9300% | 313385G67 | 99,726,583 | 09/21/2018 | 9/21/2018 | 99,728,000 | Government Agency |
| 100,000,000 | Agency Discount Notes, FHLB, 1.9300% | 313385G67 | 99,726,583 | 09/21/2018 | 9/21/2018 | 99,728,000 | Government Agency |
| 200,000,000 | Supra - Discount Notes, IBRD, 2.0000% | 459053H23 | 199,388,889 | 09/25/2018 | 9/25/2018 | 199,414,000 | Supranational |
| 5,000,000 | Certificate of Deposit, UniBank, 2.1800% | 523-34567 | 5,000,000 | 09/25/2018 | 9/25/2018 | 5,000,000 | Certificate of Deposit |
| 26,000,000 | Agency Discount Notes, FHLB, 1.9280% | 313385H33 | 25,922,023 | 09/26/2018 | 9/26/2018 | 25,922,338 | Government Agency |
| 100,000,000 | Agency Discount Notes, FHLB, 1.9280% | 313385H33 | 99,700,089 | 09/26/2018 | 9/26/2018 | 99,701,300 | Government Agency |

Washington State Local Government Investment Pool

as of 07/31/2018

Settlement Date Basis

| Par | Description | CUSIP | Amortized Value | Effective Maturity | Final Maturity | Fair Value | Category |
|-------------|--|-----------|-----------------|--------------------|----------------|-------------|------------------------|
| 100,000,000 | Agency Discount Notes, FHLB, 1.9280% | 313385H33 | 99,700,089 | 09/26/2018 | 9/26/2018 | 99,701,300 | Government Agency |
| 50,000,000 | U.S. Treasury Bills, U.S. Treasury, 1.8955% | 912796QA0 | 49,849,940 | 09/27/2018 | 9/27/2018 | 49,850,000 | U.S. Treasury Bills |
| 100,000,000 | U.S. Treasury Bills, U.S. Treasury, 1.9000% | 912796QA0 | 99,699,167 | 09/27/2018 | 9/27/2018 | 99,700,000 | U.S. Treasury Bills |
| 100,000,000 | U.S. Treasury Bills, U.S. Treasury, 1.8980% | 912796QA0 | 99,699,483 | 09/27/2018 | 9/27/2018 | 99,700,000 | U.S. Treasury Bills |
| 100,000,000 | U.S. Treasury Bills, U.S. Treasury, 1.9000% | 912796QA0 | 99,699,167 | 09/27/2018 | 9/27/2018 | 99,700,000 | U.S. Treasury Bills |
| 100,000,000 | U.S. Treasury Bills, U.S. Treasury, 1.9000% | 912796QA0 | 99,699,167 | 09/27/2018 | 9/27/2018 | 99,700,000 | U.S. Treasury Bills |
| 100,000,000 | U.S. Treasury Bills, U.S. Treasury, 1.9000% | 912796QA0 | 99,699,167 | 09/27/2018 | 9/27/2018 | 99,700,000 | U.S. Treasury Bills |
| 100,000,000 | Supra - Discount Notes, IFC, 2.0200% | 459515H96 | 99,652,111 | 10/02/2018 | 10/2/2018 | 99,656,000 | Supranational |
| 50,000,000 | U.S. Treasury Bills, U.S. Treasury, 1.9130% | 912796QB8 | 49,829,956 | 10/04/2018 | 10/4/2018 | 49,828,650 | U.S. Treasury Bills |
| 50,000,000 | U.S. Treasury Bills, U.S. Treasury, 1.9100% | 912796QB8 | 49,830,222 | 10/04/2018 | 10/4/2018 | 49,828,650 | U.S. Treasury Bills |
| 50,000,000 | U.S. Treasury Bills, U.S. Treasury, 1.9125% | 912796QB8 | 49,830,000 | 10/04/2018 | 10/4/2018 | 49,828,650 | U.S. Treasury Bills |
| 200,000,000 | U.S. Treasury Bills, U.S. Treasury, 1.9400% | 912796QB8 | 199,310,222 | 10/04/2018 | 10/4/2018 | 199,314,600 | U.S. Treasury Bills |
| 100,000,000 | U.S. Treasury Bills, U.S. Treasury, 1.9405% | 912796QB8 | 99,655,022 | 10/04/2018 | 10/4/2018 | 99,657,300 | U.S. Treasury Bills |
| 44,825,000 | Supra - Bullets, IBRD, 1.0000% | 459058ER0 | 44,764,998 | 10/05/2018 | 10/5/2018 | 44,728,223 | Supranational |
| 50,000,000 | U.S. Treasury Bills, U.S. Treasury, 1.8770% | 912796NZ8 | 49,814,907 | 10/11/2018 | 10/11/2018 | 49,808,550 | U.S. Treasury Bills |
| 50,000,000 | U.S. Treasury Bills, U.S. Treasury, 1.8770% | 912796NZ8 | 49,814,907 | 10/11/2018 | 10/11/2018 | 49,808,550 | U.S. Treasury Bills |
| 100,000,000 | Supra - Discount Notes, IFC, 1.9800% | 459515K27 | 99,609,500 | 10/11/2018 | 10/11/2018 | 99,606,000 | Supranational |
| 50,000,000 | U.S. Treasury Bills, U.S. Treasury, 1.8910% | 912796NZ8 | 49,813,526 | 10/11/2018 | 10/11/2018 | 49,808,550 | U.S. Treasury Bills |
| 100,000,000 | U.S. Treasury Bills, U.S. Treasury, 1.9550% | 912796NZ8 | 99,614,430 | 10/11/2018 | 10/11/2018 | 99,617,100 | U.S. Treasury Bills |
| 100,000,000 | U.S. Treasury Bills, U.S. Treasury, 1.9550% | 912796NZ8 | 99,614,430 | 10/11/2018 | 10/11/2018 | 99,617,100 | U.S. Treasury Bills |
| 50,000,000 | 3Agency Floating Rate Notes, FFCB, 2.0800% | 3133EGV44 | 49,998,445 | 08/01/2018 | 10/15/2018 | 50,009,000 | Government Agency |
| 50,000,000 | U.S. Treasury Bills, U.S. Treasury, 1.9450% | 912796QD4 | 49,789,292 | 10/18/2018 | 10/18/2018 | 49,788,050 | U.S. Treasury Bills |
| 50,000,000 | U.S. Treasury Bills, U.S. Treasury, 1.9420% | 912796QD4 | 49,789,617 | 10/18/2018 | 10/18/2018 | 49,788,050 | U.S. Treasury Bills |
| 100,000,000 | U.S. Treasury Bills, U.S. Treasury, 1.9800% | 912796QD4 | 99,571,000 | 10/18/2018 | 10/18/2018 | 99,576,100 | U.S. Treasury Bills |
| 100,000,000 | U.S. Treasury Bills, U.S. Treasury, 1.9800% | 912796QD4 | 99,571,000 | 10/18/2018 | 10/18/2018 | 99,576,100 | U.S. Treasury Bills |
| 50,000,000 | 3Agency Floating Rate Notes, FFCB, 2.1500% | 3133EGA21 | 50,000,000 | 08/01/2018 | 10/25/2018 | 50,019,900 | Government Agency |
| 25,000,000 | Certificate of Deposit, Cathay Bank, 2.3300% | 523-34159 | 25,000,000 | 10/29/2018 | 10/29/2018 | 25,000,000 | Certificate of Deposit |
| 50,000,000 | U.S. Treasury Bills, U.S. Treasury, 1.9900% | 912796QF9 | 49,745,722 | 11/01/2018 | 11/1/2018 | 49,744,450 | U.S. Treasury Bills |
| 50,000,000 | U.S. Treasury Bills, U.S. Treasury, 1.9900% | 912796QF9 | 49,745,722 | 11/01/2018 | 11/1/2018 | 49,744,450 | U.S. Treasury Bills |
| 50,000,000 | 4Agency Variable Rate Notes, FFCB, 2.1371% | 3133EGE84 | 49,999,317 | 08/08/2018 | 11/8/2018 | 50,027,500 | Government Agency |
| 50,000,000 | U.S. Treasury Bills, U.S. Treasury, 1.5560% | 912796PD5 | 49,786,050 | 11/08/2018 | 11/8/2018 | 49,725,000 | U.S. Treasury Bills |
| 50,000,000 | U.S. Treasury Bills, U.S. Treasury, 2.0050% | 912796PD5 | 49,724,312 | 11/08/2018 | 11/8/2018 | 49,725,000 | U.S. Treasury Bills |
| 50,000,000 | 4Agency Variable Rate Notes, FFCB, 2.2902% | 3133EG3L7 | 50,000,000 | 08/07/2018 | 11/13/2018 | 50,025,000 | Government Agency |
| 25,000,000 | 4Agency Variable Rate Notes, FHLB, 1.9940% | 3130AC4M3 | 25,000,000 | 08/13/2018 | 11/13/2018 | 25,002,000 | Government Agency |

Washington State Local Government Investment Pool

as of 07/31/2018

Settlement Date Basis

| Par | Description | CUSIP | Amortized Value | Effective Maturity | Final Maturity | Fair Value | Category |
|-------------|--|-----------|-----------------|--------------------|----------------|------------|-------------------------------------|
| 50,000,000 | 4Agency Variable Rate Notes, FHLB, 1.9940% | 3130AC4M3 | 50,000,000 | 08/13/2018 | 11/13/2018 | 50,004,000 | Government Agency |
| 50,000,000 | U.S. Treasury Coupons, U.S. Treasury, 1.2500% | 912828M64 | 49,925,417 | 11/15/2018 | 11/15/2018 | 49,883,250 | U.S. Treasury |
| 5,000,000 | Certificate of Deposit, Northwest Bank, 2.3500% | 523-34406 | 5,000,000 | 11/28/2018 | 11/28/2018 | 5,000,000 | Certificate of Deposit |
| 50,000,000 | 4Agency Variable Rate Notes, FFCB, 2.3102% | 3133EGN35 | 50,000,000 | 08/07/2018 | 12/5/2018 | 50,026,000 | Government Agency |
| 15,000,000 | 4Agency Variable Rate Notes, FFCB, 2.3102% | 3133EGN35 | 15,000,000 | 08/07/2018 | 12/5/2018 | 15,007,800 | Government Agency |
| 50,000,000 | U.S. Treasury Bills, U.S. Treasury, 2.0750% | 912796PE3 | 49,633,993 | 12/06/2018 | 12/6/2018 | 49,641,050 | U.S. Treasury Bills |
| 50,000,000 | U.S. Treasury Bills, U.S. Treasury, 2.0950% | 912796QN2 | 49,610,097 | 12/13/2018 | 12/13/2018 | 49,620,800 | U.S. Treasury Bills |
| 50,000,000 | U.S. Treasury Bills, U.S. Treasury, 2.0950% | 912796QN2 | 49,610,097 | 12/13/2018 | 12/13/2018 | 49,620,800 | U.S. Treasury Bills |
| 40,000,000 | 3Agency Floating Rate Notes, FFCB, 2.1400% | 3133EGV36 | 39,998,513 | 08/01/2018 | 12/14/2018 | 40,031,600 | Government Agency |
| 50,000,000 | 4Agency Variable Rate Notes, FFCB, 2.1518% | 3133EGM28 | 50,000,000 | 08/19/2018 | 12/19/2018 | 50,043,500 | Government Agency |
| 50,000,000 | U.S. Treasury Bills, U.S. Treasury, 2.0751% | 912796QP7 | 49,593,626 | 12/20/2018 | 12/20/2018 | 49,595,100 | U.S. Treasury Bills |
| 50,000,000 | U.S. Treasury Bills, U.S. Treasury, 2.0750% | 912796QP7 | 49,593,646 | 12/20/2018 | 12/20/2018 | 49,595,100 | U.S. Treasury Bills |
| 50,000,000 | 3Agency Floating Rate Notes, FFCB, 2.1000% | 3133EG2C8 | 49,997,896 | 08/01/2018 | 12/27/2018 | 50,034,500 | Government Agency |
| 50,000,000 | U.S. Treasury Bills, U.S. Treasury, 2.0750% | 912796QQ5 | 49,573,472 | 12/27/2018 | 12/27/2018 | 49,568,350 | U.S. Treasury Bills |
| 50,000,000 | U.S. Treasury Bills, U.S. Treasury, 2.0775% | 912796QQ5 | 49,572,958 | 12/27/2018 | 12/27/2018 | 49,568,350 | U.S. Treasury Bills |
| 25,000,000 | 4Agency Variable Rate Notes, FFCB, 2.1403% | 3133EG2V6 | 25,000,000 | 08/03/2018 | 1/3/2019 | 25,021,500 | Government Agency |
| 25,000,000 | 4Agency Variable Rate Notes, FFCB, 2.1403% | 3133EG2V6 | 25,000,000 | 08/03/2018 | 1/3/2019 | 25,021,500 | Government Agency |
| 50,000,000 | U.S. Treasury Bills, U.S. Treasury, 2.0800% | 912796PK9 | 49,552,222 | 01/03/2019 | 1/3/2019 | 49,547,650 | U.S. Treasury Bills |
| 50,000,000 | U.S. Treasury Bills, U.S. Treasury, 2.0850% | 912796PK9 | 49,551,146 | 01/03/2019 | 1/3/2019 | 49,547,650 | U.S. Treasury Bills |
| 100,000,000 | 4Agency Variable Rate Notes, FHLB, 2.6430% | 3130AEMR8 | 100,000,000 | 10/03/2018 | 1/3/2019 | 99,987,000 | Government Agency |
| 50,000,000 | 4Agency Variable Rate Notes, FFCB, 2.1671% | 3133EGU78 | 50,000,000 | 08/08/2018 | 1/8/2019 | 50,048,500 | Government Agency |
| 50,000,000 | U.S. Treasury Bills, U.S. Treasury, 2.1000% | 912796QS1 | 49,527,500 | 01/10/2019 | 1/10/2019 | 49,525,800 | U.S. Treasury Bills |
| 50,000,000 | U.S. Treasury Bills, U.S. Treasury, 2.1000% | 912796QS1 | 49,527,500 | 01/10/2019 | 1/10/2019 | 49,525,800 | U.S. Treasury Bills |
| 55,900,000 | Certificate of Deposit - TCD, Office of the State Treasurer, 2.4400% | 523-34634 | 55,900,000 | 01/10/2019 | 1/10/2019 | 55,900,000 | Certificate of Deposit - TCD |
| 100,000,000 | 4Agency Variable Rate Notes, FHLB, 2.0370% | 3130AENW6 | 100,000,000 | 10/11/2018 | 1/11/2019 | 99,996,000 | Government Agency |
| 50,000,000 | U.S. Treasury Bills, U.S. Treasury, 2.1470% | 912796QT9 | 49,496,051 | 01/17/2019 | 1/17/2019 | 49,503,550 | U.S. Treasury Bills |
| 50,000,000 | U.S. Treasury Bills, U.S. Treasury, 2.1460% | 912796QT9 | 49,496,286 | 01/17/2019 | 1/17/2019 | 49,503,550 | U.S. Treasury Bills |
| 50,000,000 | U.S. Treasury Bills, U.S. Treasury, 2.1370% | 912796QU6 | 49,477,622 | 01/24/2019 | 1/24/2019 | 49,478,100 | U.S. Treasury Bills |
| 40,000,000 | Certificate of Deposit, Cathay Bank, 2.4400% | 523-34731 | 40,000,000 | 01/28/2019 | 1/28/2019 | 40,000,000 | Certificate of Deposit |
| 50,000,000 | 3Agency Floating Rate Notes, FFCB, 1.8900% | 3133EHTG8 | 49,998,094 | 08/01/2018 | 2/1/2019 | 49,996,500 | Government Agency |
| 50,000,000 | Supra - Floating Rate Notes, IBRD, 2.1500% | 45905UT38 | 50,000,000 | 03/26/2019 | 3/26/2019 | 49,996,500 | Supra Fed FRN - Act/360 Qtly Next |
| 50,000,000 | Supra - Floating Rate Notes, IBRD, 2.0600% | 45905UG32 | 50,000,000 | 04/05/2019 | 4/5/2019 | 49,972,500 | Supra Fed FRN - Act/360 - Qtly - Ne |
| 50,000,000 | 4Agency Variable Rate Notes, FFCB, 2.1602% | 3133EHFF5 | 49,996,509 | 08/07/2018 | 4/12/2019 | 50,051,000 | Government Agency |
| 50,000,000 | Supra - Floating Rate Notes, IBRD, 2.1600% | 45905U7K4 | 50,000,000 | 05/10/2019 | 5/10/2019 | 50,001,500 | Supra Fed FRN - Act/360 - Qtly - Ne |

Washington State Local Government Investment Pool

as of 07/31/2018

Settlement Date Basis

| Par | Description | CUSIP | Amortized Value | Effective Maturity | Final Maturity | Fair Value | Category |
|-------------|---|-----------|-----------------|--------------------|----------------|-------------|------------------------|
| 50,000,000 | 4 Supra - Variables, IBRD, 2.0439% | 45905UU28 | 50,000,000 | 05/13/2019 | 5/13/2019 | 49,992,050 | Supranational |
| 50,000,000 | 3 Agency Floating Rate Notes, FFCB, 1.9100% | 3133EHTK9 | 49,997,590 | 08/01/2018 | 6/3/2019 | 49,960,500 | Government Agency |
| 15,000,000 | Certificate of Deposit, First Federal Savings & Loan, 2.5300% | 523-34481 | 15,000,000 | 06/17/2019 | 6/17/2019 | 15,000,000 | Certificate of Deposit |
| 50,000,000 | 3 Agency Floating Rate Notes, FFCB, 1.9200% | 3133EHPR8 | 50,000,000 | 08/01/2018 | 6/27/2019 | 49,958,000 | Government Agency |
| 4,641 | IB Bank Deposit, US Bank, 1.4500% | 523-14483 | 4,641 | 08/01/2018 | | 4,641 | Bank Deposits |
| 525,765,722 | IB Bank Deposit, Key Bank, 2.0000% | 523-16378 | 525,765,722 | 08/01/2018 | | 525,765,722 | Bank Deposits |
| 118,693,615 | NOW accounts, EastWest Bank, 2.0000% | 523-18461 | 118,693,615 | 08/01/2018 | | 118,693,615 | Bank Deposits |
| 161,868,929 | IB Bank Deposit, Umpqua Bank, 1.9500% | 523-21425 | 161,868,929 | 08/01/2018 | | 161,868,929 | Bank Deposits |
| 202,601,866 | IB Bank Deposit, Washington Federal, 1.9500% | 523-25454 | 202,601,866 | 08/01/2018 | | 202,601,866 | Bank Deposits |
| 92,108,579 | IB Bank Deposit, Heritage Bank, 1.9500% | 523-27328 | 92,108,579 | 08/01/2018 | | 92,108,579 | Bank Deposits |
| 151,277,483 | IB Bank Deposit, Homestreet Bank, 2.0300% | 523-33596 | 151,277,483 | 08/01/2018 | | 151,277,483 | Bank Deposits |
| 971 | NOW accounts, JP Morgan/Chase, 1.7000% | 523-33762 | 971 | 08/01/2018 | | 971 | Bank Deposits |
| 100,308,678 | NOW accounts, Opus Bank, 2.0000% | 523-34174 | 100,308,678 | 08/01/2018 | | 100,308,678 | Bank Deposits |
| 250,040,068 | IB Bank Deposit, Bank of America, 1.9500% | 523-34574 | 250,040,068 | 08/01/2018 | | 250,040,068 | Bank Deposits |
| 50,000,000 | 3 Agency Floating Rate Notes, FFCB, 1.9200% | 3133EHRH8 | 49,995,196 | 08/01/2018 | 7/17/2019 | 49,951,500 | Government Agency |
| 50,000,000 | U.S. Treasury Bills, U.S. Treasury, 2.3330% | 912796QR3 | 48,862,663 | 07/18/2019 | 7/18/2019 | 48,856,800 | U.S. Treasury Bills |
| 50,000,000 | 3 Agency Floating Rate Notes, FFCB, 1.9200% | 3133EHVD2 | 50,000,000 | 08/01/2018 | 8/16/2019 | 49,941,000 | Government Agency |
| 25,000,000 | 4 Supra - Variables, IBRD, 2.0359% | 45905UL51 | 24,976,315 | 08/21/2019 | 8/21/2019 | 24,979,000 | Supranational |
| 25,000,000 | 4 Supra - Variables, IBRD, 2.0206% | 45905UL28 | 24,973,415 | 08/23/2019 | 8/23/2019 | 25,007,750 | Supranational |
| 50,000,000 | 3 Agency Floating Rate Notes, FFCB, 1.9200% | 3133EHYK3 | 49,997,204 | 08/01/2018 | 9/13/2019 | 49,882,000 | Government Agency |
| 50,000,000 | 3 Agency Floating Rate Notes, FFCB, 1.9200% | 3133EHK28 | 50,000,000 | 08/01/2018 | 10/23/2019 | 49,913,000 | Government Agency |
| 33,000,000 | 3 Agency Floating Rate Notes, FFCB, 1.9250% | 3133EH4U4 | 33,000,000 | 08/01/2018 | 10/28/2019 | 32,965,350 | Government Agency |
| 50,000,000 | 3 Agency Floating Rate Notes, FFCB, 2.0700% | 3133EJQR3 | 49,993,796 | 08/01/2018 | 10/29/2019 | 49,990,500 | Government Agency |
| 50,000,000 | 3 Agency Floating Rate Notes, FFCB, 1.9200% | 3133EHR96 | 50,000,000 | 08/01/2018 | 11/15/2019 | 49,883,000 | Government Agency |
| 50,000,000 | 4 Agency Variable Rate Notes, FFCB, 2.0399% | 3133EHY80 | 49,998,249 | 08/04/2018 | 12/4/2019 | 50,006,000 | Government Agency |
| 50,000,000 | 3 Agency Floating Rate Notes, FFCB, 2.0900% | 3133EJRK7 | 49,993,203 | 08/01/2018 | 12/11/2019 | 49,979,500 | Government Agency |
| 50,000,000 | 3 Agency Floating Rate Notes, FFCB, 1.9300% | 3133EH2Z5 | 49,996,551 | 08/01/2018 | 12/18/2019 | 49,874,500 | Government Agency |
| 50,000,000 | 3 Agency Floating Rate Notes, FFCB, 1.9350% | 3133EH4P5 | 49,968,413 | 08/01/2018 | 12/26/2019 | 49,874,500 | Government Agency |
| 50,000,000 | 3 Agency Floating Rate Notes, FFCB, 1.9350% | 3133EH5M1 | 49,996,452 | 08/01/2018 | 1/3/2020 | 49,982,200 | Government Agency |
| 50,000,000 | 3 Agency Floating Rate Notes, FFCB, 1.9500% | 3133EH6D0 | 49,996,398 | 08/01/2018 | 1/9/2020 | 49,879,500 | Government Agency |
| 50,000,000 | 3 Agency Floating Rate Notes, FFCB, 2.0800% | 3133EJX8 | 49,992,418 | 08/01/2018 | 2/10/2020 | 50,013,000 | Government Agency |
| 32,000,000 | 3 Agency Floating Rate Notes, FFCB, 2.0300% | 3133EJLJ6 | 31,995,060 | 08/01/2018 | 2/18/2020 | 31,982,688 | Government Agency |
| 27,000,000 | 3 Agency Floating Rate Notes, FFCB, 2.0300% | 3133EJLJ6 | 26,995,832 | 08/01/2018 | 2/18/2020 | 26,985,393 | Government Agency |
| 50,000,000 | 3 Agency Floating Rate Notes, FFCB, 2.0400% | 3133EJGC7 | 49,991,929 | 08/01/2018 | 3/13/2020 | 49,977,500 | Government Agency |

Washington State Local Government Investment Pool

as of 07/31/2018

Settlement Date Basis

| Par | Description | CUSIP | Amortized Value | Effective Maturity | Final Maturity | Fair Value | Category |
|------------|---|-----------|-----------------|--------------------|----------------|------------|-------------------|
| 50,000,000 | 3 Agency Floating Rate Notes, FFCB, 2.0500% | 3133EJQD4 | 49,995,912 | 08/01/2018 | 3/23/2020 | 49,996,000 | Government Agency |
| 25,000,000 | 4 Agency Variable Rate Notes, FFCB, 2.0971% | 3133EJLW7 | 24,995,644 | 10/23/2018 | 4/23/2020 | 24,976,500 | Government Agency |
| 27,000,000 | 4 Agency Variable Rate Notes, FFCB, 2.0971% | 3133EJLW7 | 26,995,295 | 10/23/2018 | 4/23/2020 | 26,974,620 | Government Agency |
| 50,000,000 | 3 Agency Floating Rate Notes, FFCB, 2.1200% | 3133EJNP0 | 49,997,368 | 08/01/2018 | 5/7/2020 | 50,037,000 | Government Agency |
| 50,000,000 | 4 Agency Variable Rate Notes, FFCB, 2.0266% | 3133EJPA1 | 50,000,000 | 08/14/2018 | 5/14/2020 | 50,006,000 | Government Agency |
| 50,000,000 | 3 Agency Floating Rate Notes, FFCB, 2.0500% | 3133EJTD1 | 50,000,000 | 08/01/2018 | 6/29/2020 | 49,971,500 | Government Agency |
| 50,000,000 | 3 Agency Floating Rate Notes, FFCB, 2.0500% | 3133EJUY3 | 49,985,364 | 08/01/2018 | 7/20/2020 | 49,975,500 | Government Agency |

Current Assets: 15,720,895,552

¹ WAM: 32 Days² WAL: 82 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.