

## Washington State Local Government Investment Pool

as of 05/31/2017

## Settlement Date Basis

Par	Description	CUSIP	Amortized Value	Effective Maturity	Final Maturity	Fair Value	Category
500,000,000	Term Repurchase Agreements, Cantor Fitzgerald, 0.8500%	523-31555	500,000,000	06/01/2017	6/1/2017	500,000,000	Repurchase Agreement
900,000,000	Repurchase Agreements, Cantor Fitzgerald, 0.9500%	523-31583	900,000,000	06/01/2017	6/1/2017	900,000,000	Repurchase Agreement
900,000,000	Repurchase Agreements, Daiwa Capital Markets, 0.9500%	523-31584	900,000,000	06/01/2017	6/1/2017	900,000,000	Repurchase Agreement
100,000,000	Repurchase Agreements, Jefferies and Company, Inc., 0.9300%	523-31585	100,000,000	06/01/2017	6/1/2017	100,000,000	Repurchase Agreement
189,803,000	Repurchase Agreements, UBS Warburg, 0.8100%	523-31586	189,803,000	06/01/2017	6/1/2017	189,803,000	Repurchase Agreement
600,000,000	Term Repurchase Agreements, Cantor Fitzgerald, 0.8600%	523-31567	600,000,000	06/06/2017	6/6/2017	600,000,000	Repurchase Agreement
400,000,000	Term Repurchase Agreements, Daiwa Capital Markets, 0.8300%	523-31568	400,000,000	06/06/2017	6/6/2017	400,000,000	Repurchase Agreement
300,000,000	Term Repurchase Agreements, HSBC Securities, Inc., 0.8000%	523-31580	300,000,000	06/07/2017	6/7/2017	300,000,000	Repurchase Agreement
250,000,000	Term Repurchase Agreements, Societe Generale, 0.8800%	523-31581	250,000,000	06/07/2017	6/7/2017	250,000,000	Repurchase Agreement
250,000,000	Term Repurchase Agreements, RBS Securities, 0.7800%	523-31582	250,000,000	06/07/2017	6/7/2017	250,000,000	Repurchase Agreement
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.6275%	912796LD9	49,993,899	06/08/2017	6/8/2017	49,993,500	U.S. Treasury Bills
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.0000%	3133EDUS9	50,000,457	06/01/2017	6/12/2017	50,002,500	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 1.2123%	3133EFNP8	50,000,000	06/06/2017	6/12/2017	50,002,500	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 1.2423%	3133EF2F3	50,000,000	06/06/2017	6/12/2017	50,003,000	Government Agency
100,000,000	Agency Discount Notes, FHLB, 0.7900%	313385GW0	99,971,472	06/14/2017	6/14/2017	99,972,000	Government Agency
100,000,000	Agency Discount Notes, FHLB, 0.7900%	313385GW0	99,971,472	06/14/2017	6/14/2017	99,972,000	Government Agency
100,000,000	Agency Discount Notes, FHLB, 0.7900%	313385GW0	99,971,472	06/14/2017	6/14/2017	99,972,000	Government Agency
100,000,000	Agency Discount Notes, FHLB, 0.7700%	313385GW0	99,972,194	06/14/2017	6/14/2017	99,972,000	Government Agency
200,000,000	Agency Discount Notes, FHLB, 0.7700%	313385GW0	199,944,389	06/14/2017	6/14/2017	199,944,000	Government Agency
50,000,000	Agency Discount Notes, FHLB, 0.7700%	313385GW0	49,986,097	06/14/2017	6/14/2017	49,986,000	Government Agency
50,000,000	Agency Discount Notes, FHLB, 0.7700%	313385GW0	49,986,097	06/14/2017	6/14/2017	49,986,000	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.6465%	912796LE7	49,987,429	06/15/2017	6/15/2017	49,985,500	U.S. Treasury Bills
200,000,000	Term Repurchase Agreements, Jefferies and Company, Inc., 0.8100%	523-31477	200,000,000	06/15/2017	6/15/2017	200,000,000	Repurchase Agreement
50,000,000	Supra - Discount Notes, IFC, 0.8000%	459515GX4	49,984,444	06/15/2017	6/15/2017	50,000,000	Supranational
300,000,000	Term Repurchase Agreements, Societe Generale, 0.8100%	523-31506	300,000,000	06/15/2017	6/15/2017	300,000,000	Repurchase Agreement
100,000,000	Agency Discount Notes, FHLB, 0.7900%	313385GY6	99,967,083	06/16/2017	6/16/2017	99,967,000	Government Agency
100,000,000	Agency Discount Notes, FHLB, 0.7800%	313385GY6	99,967,500	06/16/2017	6/16/2017	99,967,000	Government Agency
100,000,000	Agency Discount Notes, FHLB, 0.7800%	313385HB5	99,961,000	06/19/2017	6/19/2017	99,961,000	Government Agency
100,000,000	Agency Discount Notes, FHLB, 0.7800%	313385HB5	99,961,000	06/19/2017	6/19/2017	99,961,000	Government Agency
100,000,000	Agency Discount Notes, FHLB, 0.7750%	313385HB5	99,961,250	06/19/2017	6/19/2017	99,961,000	Government Agency
100,000,000	Supra - Discount Notes, IBRD, 0.8400%	459053HC1	99,955,667	06/20/2017	6/20/2017	99,958,000	Supranational
100,000,000	Supra - Discount Notes, IFC, 0.8300%	459515HC9	99,956,194	06/20/2017	6/20/2017	100,000,000	Supranational
100,000,000	Agency Discount Notes, FHLB, 0.7830%	313385HD1	99,956,500	06/21/2017	6/21/2017	99,956,000	Government Agency
100,000,000	Agency Discount Notes, FHLB, 0.7830%	313385HD1	99,956,500	06/21/2017	6/21/2017	99,956,000	Government Agency

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Par	Description	CUSIP	Amortized Value	Effective Maturity	Final Maturity	Fair Value	Category
200,000,000	Agency Discount Notes, FHLB, 0.7900%	313385HE9	199,907,833	06/22/2017	6/22/2017	199,908,000	Government Agency
100,000,000	Agency Discount Notes, FHLB, 0.7900%	313385HF6	99,951,722	06/23/2017	6/23/2017	99,952,000	Government Agency
200,000,000	Agency Discount Notes, FHLB, 0.7800%	313385HF6	199,904,667	06/23/2017	6/23/2017	199,904,000	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.6555%	912796LF4	49,974,508	06/29/2017	6/29/2017	49,967,000	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.6505%	912796LF4	49,974,703	06/29/2017	6/29/2017	49,967,000	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.7870%	912796LG2	99,923,486	07/06/2017	7/6/2017	99,928,000	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.7815%	912796LG2	99,924,021	07/06/2017	7/6/2017	99,928,000	U.S. Treasury Bills
100,000,000	Agency Discount Notes, FHLB, 0.8200%	313385HU3	99,920,278	07/06/2017	7/6/2017	99,911,000	Government Agency
100,000,000	Agency Discount Notes, FHLB, 0.8200%	313385HU3	99,920,278	07/06/2017	7/6/2017	99,911,000	Government Agency
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
100,000,000	Agency Discount Notes, FHLB, 0.8250%	313385HY5	99,910,625	07/10/2017	7/10/2017	99,900,000	Government Agency
4,175,000	Certificate of Deposit, Liberty Bay Bank, 1.1000%	523-31347	4,175,000	07/10/2017	7/10/2017	4,175,000	Certificate of Deposit
100,000,000	Agency Discount Notes, FHLB, 0.8250%	313385HZ2	99,908,333	07/11/2017	7/11/2017	99,898,000	Government Agency
100,000,000	Agency Discount Notes, FHLB, 0.8300%	313385JA5	99,905,472	07/12/2017	7/12/2017	99,895,000	Government Agency
50,000,000	Agency Discount Notes, FHLB, 0.8640%	313385JA5	49,950,800	07/12/2017	7/12/2017	49,947,500	Government Agency
50,000,000	Agency Discount Notes, FHLB, 0.8640%	313385JA5	49,950,800	07/12/2017	7/12/2017	49,947,500	Government Agency
50,000,000	Agency Discount Notes, FHLB, 0.8640%	313385JA5	49,950,800	07/12/2017	7/12/2017	49,947,500	Government Agency
100,000,000	Agency Discount Notes, FHLB, 0.8640%	313385JA5	99,901,600	07/12/2017	7/12/2017	99,895,000	Government Agency
100,000,000	Agency Discount Notes, FHLB, 0.8640%	313385JA5	99,901,600	07/12/2017	7/12/2017	99,895,000	Government Agency
100,000,000	Agency Discount Notes, FHLB, 0.8640%	313385JA5	99,901,600	07/12/2017	7/12/2017	99,895,000	Government Agency
100,000,000	Agency Discount Notes, FHLB, 0.8640%	313385JA5	99,901,600	07/12/2017	7/12/2017	99,895,000	Government Agency
51,400,000	Agency Floating Rate Notes, FFCB, 0.9600%	3133EETL4	51,399,402	06/01/2017	7/13/2017	51,397,944	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.5950%	912796LK3	49,965,292	07/13/2017	7/13/2017	49,952,000	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.5960%	912796LK3	49,965,233	07/13/2017	7/13/2017	49,952,000	U.S. Treasury Bills
100,000,000	Agency Discount Notes, FHLB, 0.8450%	313385JC1	99,899,069	07/14/2017	7/14/2017	99,887,722	Government Agency
100,000,000	Agency Discount Notes, FHLB, 0.8800%	313385JC1	99,894,889	07/14/2017	7/14/2017	99,887,722	Government Agency
100,000,000	Agency Discount Notes, FHLB, 0.8800%	313385JC1	99,894,889	07/14/2017	7/14/2017	99,887,722	Government Agency
100,000,000	Agency Discount Notes, FHLB, 0.8800%	313385JC1	99,894,889	07/14/2017	7/14/2017	99,887,722	Government Agency
20,000,000	Agency Discount Notes, FHLB, 0.8800%	313385JC1	19,978,978	07/14/2017	7/14/2017	19,977,544	Government Agency
100,000,000	Agency Discount Notes, FHLB, 0.8530%	313385JH0	99,886,267	07/19/2017	7/19/2017	99,877,000	Government Agency
50,000,000	Agency Discount Notes, FHLB, 0.8530%	313385JH0	49,943,133	07/19/2017	7/19/2017	49,938,500	Government Agency
50,000,000	Agency Discount Notes, FHLB, 0.8530%	313385JH0	49,943,133	07/19/2017	7/19/2017	49,938,500	Government Agency
50,000,000	Agency Discount Notes, FHLB, 0.8530%	313385JH0	49,943,133	07/19/2017	7/19/2017	49,938,500	Government Agency
100,000,000	Agency Discount Notes, FHLB, 0.9100%	313385JH0	99,878,667	07/19/2017	7/19/2017	99,877,000	Government Agency

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50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.6055%	912796KB4	49,958,792	07/20/2017	7/20/2017	49,941,000	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.8230%	912796KB4	99,887,981	07/20/2017	7/20/2017	99,882,000	U.S. Treasury Bills
28,000,000	Agency Discount Notes, FHLB, 0.6390%	313385JK3	27,975,150	07/21/2017	7/21/2017	27,964,160	Government Agency
50,000,000	Agency Discount Notes, FHLB, 0.8540%	313385JK3	49,940,694	07/21/2017	7/21/2017	49,936,000	Government Agency
50,000,000	Agency Discount Notes, FHLB, 0.8540%	313385JK3	49,940,694	07/21/2017	7/21/2017	49,936,000	Government Agency
100,000,000	Agency Discount Notes, FHLB, 0.8540%	313385JK3	99,881,389	07/21/2017	7/21/2017	99,872,000	Government Agency
100,000,000	Agency Discount Notes, FHLB, 0.8540%	313385JK3	99,881,389	07/21/2017	7/21/2017	99,872,000	Government Agency
200,000,000	Agency Discount Notes, FHLB, 0.8540%	313385JK3	199,762,778	07/21/2017	7/21/2017	199,744,000	Government Agency
100,000,000	Agency Discount Notes, FHLB, 0.8540%	313385JK3	99,881,389	07/21/2017	7/21/2017	99,872,000	Government Agency
80,000,000	Agency Discount Notes, FHLB, 0.8540%	313385JK3	79,905,111	07/21/2017	7/21/2017	79,897,600	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.6055%	912796LL1	49,952,906	07/27/2017	7/27/2017	49,932,000	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.6075%	912796LL1	49,952,750	07/27/2017	7/27/2017	49,932,000	U.S. Treasury Bills
25,000,000	3 Agency Floating Rate Notes, FFCB, 1.0700%	3133EF5J2	25,000,000	06/01/2017	7/28/2017	25,008,750	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.6220%	912796LM9	49,945,575	08/03/2017	8/3/2017	49,920,500	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.6205%	912796LM9	49,945,706	08/03/2017	8/3/2017	49,920,500	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.8300%	912796LM9	99,854,750	08/03/2017	8/3/2017	99,841,000	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.8325%	912796LM9	99,854,313	08/03/2017	8/3/2017	99,841,000	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.8325%	912796LM9	99,854,313	08/03/2017	8/3/2017	99,841,000	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.6250%	912796LP2	49,939,236	08/10/2017	8/10/2017	49,911,000	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.6250%	912796LP2	49,939,236	08/10/2017	8/10/2017	49,911,000	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.9075%	912796LP2	99,823,542	08/10/2017	8/10/2017	99,822,000	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.9075%	912796LP2	99,823,542	08/10/2017	8/10/2017	99,822,000	U.S. Treasury Bills
50,000,000	4 Agency Variable Rate Notes, FNMA, 1.0024%	3135G0F24	49,998,947	06/16/2017	8/16/2017	50,019,000	Government Agency
50,000,000	Agency Discount Notes, FHLB, 0.9480%	313385KM7	49,899,933	08/16/2017	8/16/2017	49,901,000	Government Agency
50,000,000	Agency Discount Notes, FHLB, 0.9480%	313385KM7	49,899,933	08/16/2017	8/16/2017	49,901,000	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.6450%	912796KF5	49,931,021	08/17/2017	8/17/2017	49,902,000	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.6360%	912796KF5	49,931,983	08/17/2017	8/17/2017	49,902,000	U.S. Treasury Bills
25,000,000	Agency Discount Notes, FHLB, 0.9430%	313385KP0	24,948,921	08/18/2017	8/18/2017	24,949,000	Government Agency
25,000,000	Agency Discount Notes, FHLB, 0.9430%	313385KP0	24,948,921	08/18/2017	8/18/2017	24,949,000	Government Agency
25,000,000	3 Agency Floating Rate Notes, FFCB, 0.9700%	3133EFAL1	24,999,439	06/01/2017	8/21/2017	25,006,250	Government Agency
25,000,000	3 Agency Floating Rate Notes, FFCB, 0.9700%	3133EFAL1	24,993,552	06/01/2017	8/21/2017	25,006,250	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.8260%	912796LR8	49,895,603	08/31/2017	8/31/2017	49,879,000	U.S. Treasury Bills
50,000,000	Supra - Discount Notes, IFC, 1.0500%	459515LR1	49,848,333	09/13/2017	9/13/2017	50,000,000	Supranational
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.9050%	912796KL2	49,868,021	09/14/2017	9/14/2017	49,862,500	U.S. Treasury Bills

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50,000,000	3 Agency Floating Rate Notes, FFCB, 1.0700%	3133EFDH7	50,000,000	06/01/2017	9/18/2017	50,039,000	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
25,000,000	4 Agency Variable Rate Notes, FFCB, 1.0199%	3133EFDS3	24,999,414	06/22/2017	9/22/2017	25,017,000	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.9050%	912796LV9	49,850,424	09/28/2017	9/28/2017	49,841,000	U.S. Treasury Bills
50,000,000	4 Supra - Variables, IBRD, 1.1504%	45905UTJ3	50,009,148	09/30/2017	9/30/2017	50,003,500	Supranational
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.9080%	912796LW7	49,841,100	10/05/2017	10/5/2017	49,828,500	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.9175%	912796LW7	49,839,438	10/05/2017	10/5/2017	49,828,500	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.9525%	912796KR9	49,824,052	10/12/2017	10/12/2017	49,819,500	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.9525%	912796KR9	49,824,052	10/12/2017	10/12/2017	49,819,500	U.S. Treasury Bills
6,175,000	U.S. Treasury Bills, U.S. Treasury, 0.9500%	912796KR9	6,153,327	10/12/2017	10/12/2017	6,152,708	U.S. Treasury Bills
25,000,000	4 Agency Variable Rate Notes, FFCB, 0.9991%	3133EFJT5	24,999,072	06/13/2017	10/13/2017	25,018,250	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.9275%	912796LY3	49,819,653	10/19/2017	10/19/2017	49,807,500	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.9410%	912796LY3	49,817,028	10/19/2017	10/19/2017	49,807,500	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.9555%	912796LZ0	49,804,919	10/26/2017	10/26/2017	49,795,000	U.S. Treasury Bills
50,000,000	U.S. Treasury Coupons, U.S. Treasury, 1.8750%	912828PF1	50,210,838	10/31/2017	10/31/2017	50,160,000	U.S. Treasury
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.9750%	912796MA4	49,791,458	11/02/2017	11/2/2017	49,785,500	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.9725%	912796MA4	49,791,993	11/02/2017	11/2/2017	49,785,500	U.S. Treasury Bills
37,500,000	4 Agency Variable Rate Notes, FFCB, 1.1873%	3133EEJ76	37,487,170	06/06/2017	11/13/2017	37,507,875	Government Agency
50,000,000	Supra - Bullets, IBRD, 1.0000%	459058EM1	49,965,817	11/15/2017	11/15/2017	49,944,500	Supranational
50,000,000	Supra - Bullets, IBRD, 1.0000%	459058EM1	49,989,085	11/15/2017	11/15/2017	49,944,500	Supranational
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.0180%	912796MC0	49,762,466	11/16/2017	11/16/2017	49,758,000	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.0160%	912796MC0	49,762,934	11/16/2017	11/16/2017	49,758,000	U.S. Treasury Bills
25,000,000	3 Agency Floating Rate Notes, FFCB, 1.1300%	3133EFQG5	24,997,621	06/01/2017	11/20/2017	25,032,250	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 1.2623%	3133EGCK9	49,997,408	06/06/2017	11/27/2017	50,029,500	Government Agency
25,000,000	U.S. Treasury Coupons, U.S. Treasury, 1.0000%	912828G79	25,005,285	12/15/2017	12/15/2017	24,979,500	U.S. Treasury
25,000,000	U.S. Treasury Coupons, U.S. Treasury, 1.0000%	912828G79	25,005,285	12/15/2017	12/15/2017	24,979,500	U.S. Treasury
25,000,000	U.S. Treasury Coupons, U.S. Treasury, 1.0000%	912828G79	24,996,577	12/15/2017	12/15/2017	24,979,500	U.S. Treasury
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.1100%	3133EGLT0	50,000,000	06/01/2017	1/18/2018	50,034,500	Government Agency
50,000,000	4 Supra - Variables, ADB, 1.1127%	045167DV2	50,000,000	01/26/2018	1/26/2018	49,993,000	Supranational
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.0300%	3133EE5C0	49,949,787	06/01/2017	1/30/2018	50,003,500	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.1800%	3133EFWZ6	49,993,265	06/01/2017	2/1/2018	50,086,500	Government Agency
35,000,000	3 Agency Floating Rate Notes, FFCB, 1.1800%	3133EFWZ6	35,014,266	06/01/2017	2/1/2018	35,060,550	Government Agency
25,000,000	3 Agency Floating Rate Notes, FFCB, 1.1000%	3133EGCJ2	24,996,221	06/01/2017	3/1/2018	25,014,500	Government Agency
25,000,000	3 Agency Floating Rate Notes, FFCB, 1.1000%	3133EGCJ2	24,996,211	06/01/2017	3/1/2018	25,014,500	Government Agency

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as of 05/31/2017

## Settlement Date Basis

Par	Description	CUSIP	Amortized Value	Effective Maturity	Final Maturity	Fair Value	Category
25,000,000	3 Agency Floating Rate Notes, FFCB, 1.0500%	3133EFC7	24,982,955	06/01/2017	3/2/2018	25,014,250	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.1300%	3133EFB22	50,002,010	06/01/2017	3/19/2018	50,029,000	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.0250%	912796LS6	49,571,493	03/29/2018	3/29/2018	49,542,000	U.S. Treasury Bills
25,000,000	3 Agency Floating Rate Notes, FFCB, 1.0200%	3133EE6X3	24,968,884	06/01/2017	5/14/2018	25,028,500	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.1000%	3133EGH73	50,000,000	06/01/2017	5/14/2018	50,096,500	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.1300%	3133EGAL9	50,000,000	06/01/2017	5/17/2018	50,110,000	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 1.1738%	3133EGHS7	50,000,000	06/29/2017	5/29/2018	50,141,500	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.1200%	3133EGER2	49,994,836	06/01/2017	6/13/2018	50,113,000	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 1.1299%	3133EGGC3	50,000,000	06/20/2017	6/20/2018	50,126,000	Government Agency
4,595	IB Bank Deposit, US Bank, 0.4000%	523-14483	4,595	06/01/2017		4,595	Bank Deposits
394,105,104	IB Bank Deposit, Key Bank, 0.8000%	523-16378	394,105,104	06/01/2017		394,105,104	Bank Deposits
201,355,559	NOW accounts, Union Bank\Frontier Bank, 0.8400%	523-16950	201,355,559	06/01/2017		201,355,559	Bank Deposits
62,187,554	NOW accounts, EastWest Bank, 0.9500%	523-18461	62,187,554	06/01/2017		62,187,554	Bank Deposits
159,414,988	IB Bank Deposit, Umpqua Bank, 0.8500%	523-21425	159,414,988	06/01/2017		159,414,988	Bank Deposits
100,993,871	IB Bank Deposit, Washington Federal, 0.8500%	523-25454	100,993,871	06/01/2017		100,993,871	Bank Deposits
90,658,518	IB Bank Deposit, Heritage Bank, 0.9500%	523-27328	90,658,518	06/01/2017		90,658,518	Bank Deposits
50,000,000	4 Agency Variable Rate Notes, FFCB, 1.3023%	3133EGTX3	49,994,198	06/06/2017	7/9/2018	50,104,500	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 0.9941%	3133EGF59	49,994,404	06/10/2017	7/10/2018	50,083,500	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 1.3123%	3133EGPJ8	49,994,119	06/06/2017	8/1/2018	50,104,500	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 1.1350%	3133EGPA7	50,077,120	06/01/2017	8/1/2018	50,148,500	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.1700%	3133EGTW5	49,993,548	06/01/2017	9/12/2018	50,031,500	Government Agency
35,000,000	4 Supra - Variables, IADB, 1.1512%	458182DT6	35,002,861	09/12/2018	9/12/2018	35,008,400	Supranational
50,000,000	4 Agency Variable Rate Notes, FFCB, 1.0091%	3133EGH65	49,993,506	06/14/2017	9/14/2018	50,101,500	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.0800%	3133EGV44	49,989,609	06/01/2017	10/15/2018	50,000,000	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.1500%	3133EGA21	50,000,000	06/01/2017	10/25/2018	50,000,000	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 1.0328%	3133EGE84	49,996,376	06/08/2017	11/8/2018	50,119,000	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 1.2423%	3133EG3L7	50,000,000	06/06/2017	11/13/2018	50,080,000	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 1.2221%	3133EGN35	50,000,000	06/06/2017	12/5/2018	50,064,000	Government Agency
15,000,000	4 Agency Variable Rate Notes, FFCB, 1.2221%	3133EGN35	15,000,000	06/06/2017	12/5/2018	15,019,200	Government Agency
40,000,000	3 Agency Floating Rate Notes, FFCB, 1.1400%	3133EGV36	39,993,819	06/01/2017	12/14/2018	39,994,000	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 1.0736%	3133EGM28	50,000,000	06/19/2017	12/19/2018	50,144,500	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.1000%	3133EG2C8	49,991,842	06/01/2017	12/27/2018	49,961,000	Government Agency
25,000,000	4 Agency Variable Rate Notes, FFCB, 1.0450%	3133EG2V6	25,000,000	06/03/2017	1/3/2019	25,065,000	Government Agency
25,000,000	4 Agency Variable Rate Notes, FFCB, 1.0450%	3133EG2V6	25,000,000	06/03/2017	1/3/2019	25,065,000	Government Agency

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## Settlement Date Basis

Par	Description	CUSIP	Amortized Value	Effective Maturity	Final Maturity	Fair Value	Category
50,000,000	4 Agency Variable Rate Notes, FFCB, 1.0628%	3133EGU78	50,000,000	06/08/2017	1/8/2019	50,146,000	Government Agency
50,000,000	Supra - Floating Rate Notes, IBRD, 1.0600%	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, 1.1123%	3133EHFF5	49,990,655	06/06/2017	4/12/2019	49,991,000	Government Agency

Current Assets: 15,545,643,189

<sup>1</sup> WAM: 31 Days<sup>2</sup> WAL: 75 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.