

Washington State Local Government Investment Pool

as of 09/30/2017

Settlement Date Basis

Par	Description	CUSIP	Amortized Value	Effective Maturity	Final Maturity	Fair Value	Category
50,000,000	Supra - Bullets, IBRD, 1.2983%	45905UTJ3	50,000,075	10/02/2017	10/2/2017	50,000,000	Supranational
200,000,000	Repurchase Agreements, Cantor Fitzgerald, 1.1400%	523-32187	200,000,000	10/02/2017	10/2/2017	200,000,000	Repurchase Agreement
300,000,000	Repurchase Agreements, Daiwa Capital Markets, 1.1200%	523-32188	300,000,000	10/02/2017	10/2/2017	300,000,000	Repurchase Agreement
500,000,000	Repurchase Agreements, Jefferies and Company, Inc., 1.1200%	523-32189	500,000,000	10/02/2017	10/2/2017	500,000,000	Repurchase Agreement
200,000,000	Repurchase Agreements, Jefferies and Company, Inc., 1.0700%	523-32190	200,000,000	10/02/2017	10/2/2017	200,000,000	Repurchase Agreement
50,000,000	Agency Discount Notes, FHLB, 1.0250%	313385MM5	49,997,153	10/03/2017	10/3/2017	49,998,500	Government Agency
50,000,000	Supra - Discount Notes, IADB, 1.1200%	45818LMQ0	49,992,222	10/06/2017	10/6/2017	49,994,500	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	199,942,833	10/11/2017	10/11/2017	199,950,400	Government Agency
25,000,000	Agency Bullets, FFCB, 1.2461%	3133EFJT5	24,999,917	10/13/2017	10/13/2017	25,001,575	Government Agency
50,000,000	Agency Discount Notes, FHLB, 1.0600%	313385MX1	49,982,333	10/13/2017	10/13/2017	49,984,850	Government Agency
150,000,000	Agency Discount Notes, FHLB, 1.0270%	313385MX1	149,948,650	10/13/2017	10/13/2017	149,954,550	Government Agency
200,000,000	Term Repurchase Agreements, Jefferies and Company, Inc., 1.1300%	523-32102	200,000,000	10/16/2017	10/16/2017	200,000,000	Repurchase Agreement
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.9275%	912796LY3	49,976,812	10/19/2017	10/19/2017	49,978,300	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.9410%	912796LY3	49,976,475	10/19/2017	10/19/2017	49,978,300	U.S. Treasury Bills
100,000,000	Agency Discount Notes, FHLB, 1.0200%	313385NE2	99,946,167	10/20/2017	10/20/2017	99,950,500	Government Agency
200,000,000	Agency Discount Notes, FHLB, 1.0200%	313385NE2	199,892,333	10/20/2017	10/20/2017	199,901,000	Government Agency
200,000,000	Agency Discount Notes, FHLB, 1.0200%	313385NE2	199,892,333	10/20/2017	10/20/2017	199,901,000	Government Agency
100,000,000	Agency Discount Notes, FHLB, 1.0200%	313385NJ1	99,934,833	10/24/2017	10/24/2017	99,940,000	Government Agency
100,000,000	Agency Discount Notes, FHLB, 1.0830%	313385NK8	99,927,800	10/25/2017	10/25/2017	99,936,700	Government Agency
200,000,000	Agency Discount Notes, FHLB, 1.0090%	313385NK8	199,865,467	10/25/2017	10/25/2017	199,873,400	Government Agency
200,000,000	Agency Discount Notes, FHLB, 1.0090%	313385NK8	199,865,467	10/25/2017	10/25/2017	199,873,400	Government Agency
200,000,000	Agency Discount Notes, FHLB, 1.0090%	313385NK8	199,865,467	10/25/2017	10/25/2017	199,873,400	Government Agency
133,000,000	Agency Discount Notes, FHLB, 1.0090%	313385NK8	132,910,535	10/25/2017	10/25/2017	132,915,811	Government Agency
100,000,000	Agency Discount Notes, FHLB, 1.0090%	313385NK8	99,932,733	10/25/2017	10/25/2017	99,936,700	Government Agency
200,000,000	Agency Discount Notes, FHLB, 1.0248%	313385NK8	199,865,333	10/25/2017	10/25/2017	199,873,400	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.9555%	912796LZ0	49,966,823	10/26/2017	10/26/2017	49,968,800	U.S. Treasury Bills
50,000,000	U.S. Treasury Coupons, U.S. Treasury, 1.8750%	912828PF1	50,041,613	10/31/2017	10/31/2017	50,031,750	U.S. Treasury
200,000,000	Agency Discount Notes, FHLB, 1.0740%	313385NS1	199,815,033	11/01/2017	11/1/2017	199,833,400	Government Agency
100,000,000	Agency Discount Notes, FHLB, 1.0690%	313385NU6	99,902,008	11/03/2017	11/3/2017	99,911,100	Government Agency
100,000,000	Agency Discount Notes, FHLB, 1.0690%	313385NU6	99,902,008	11/03/2017	11/3/2017	99,911,100	Government Agency
49,000,000	Agency Discount Notes, FHLB, 1.0690%	313385NU6	48,951,984	11/03/2017	11/3/2017	48,956,439	Government Agency
37,500,000	Agency Variable Rate Notes, FFCB, 1.2778%	3133EEJ76	37,496,656	10/03/2017	11/13/2017	37,508,625	Government Agency
50,000,000	Supra - Bullets, IBRD, 1.0000%	459058EM1	49,990,789	11/15/2017	11/15/2017	49,992,500	Supranational

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50,000,000	Supra - Bullets, IBRD, 1.0000%	459058EM1	49,997,059	11/15/2017	11/15/2017	49,992,500	Supranational
200,000,000	Agency Discount Notes, FHLB, 1.0500%	313385PG5	199,737,500	11/15/2017	11/15/2017	199,755,600	Government Agency
100,000,000	Agency Discount Notes, FHLB, 1.0390%	313385PG5	99,870,125	11/15/2017	11/15/2017	99,877,800	Government Agency
100,000,000	Agency Discount Notes, FHLB, 1.0390%	313385PG5	99,870,125	11/15/2017	11/15/2017	99,877,800	Government Agency
100,000,000	Supra - Bullets, IBRD, 1.0000%	459058EM1	99,986,856	11/15/2017	11/15/2017	99,985,000	Supranational
100,000,000	Agency Discount Notes, FHLB, 1.0460%	313385PJ9	99,863,439	11/17/2017	11/17/2017	99,872,200	Government Agency
150,000,000	Agency Discount Notes, FHLB, 1.0350%	313385PJ9	149,797,313	11/17/2017	11/17/2017	149,808,300	Government Agency
25,000,000	3 Agency Floating Rate Notes, FFCB, 1.3800%	3133EFQG5	24,999,309	10/02/2017	11/20/2017	25,009,250	Government Agency
100,000,000	Agency Discount Notes, FHLB, 1.0370%	313385PP5	99,850,211	11/22/2017	11/22/2017	99,858,300	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 1.3528%	3133EGCK9	49,999,175	10/03/2017	11/27/2017	50,010,000	Government Agency
200,000,000	Agency Discount Notes, FHLB, 1.0470%	313385QD1	199,616,100	12/06/2017	12/6/2017	199,624,400	Government Agency
200,000,000	Agency Discount Notes, FHLB, 1.0470%	313385QD1	199,616,100	12/06/2017	12/6/2017	199,624,400	Government Agency
100,000,000	Agency Discount Notes, FHLB, 1.0900%	313385QE9	99,797,139	12/07/2017	12/7/2017	99,809,300	Government Agency
25,000,000	U.S. Treasury Coupons, U.S. Treasury, 1.0000%	912828G79	25,002,012	12/15/2017	12/15/2017	24,992,775	U.S. Treasury
25,000,000	U.S. Treasury Coupons, U.S. Treasury, 1.0000%	912828G79	25,002,012	12/15/2017	12/15/2017	24,992,775	U.S. Treasury
25,000,000	U.S. Treasury Coupons, U.S. Treasury, 1.0000%	912828G79	24,998,697	12/15/2017	12/15/2017	24,992,775	U.S. Treasury
100,000,000	Supra - Discount Notes, IFC, 1.1000%	459515QN5	99,770,833	12/15/2017	12/15/2017	99,786,200	Supranational
200,000,000	Agency Discount Notes, FHLB, 1.0490%	313385QT6	199,533,778	12/20/2017	12/20/2017	199,544,000	Government Agency
50,000,000	Agency Discount Notes, FHLB, 1.0490%	313385QT6	49,883,444	12/20/2017	12/20/2017	49,886,000	Government Agency
100,000,000	Agency Discount Notes, FHLB, 1.0490%	313385QT6	99,766,889	12/20/2017	12/20/2017	99,772,000	Government Agency
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.0505%	912796MH9	99,763,638	12/21/2017	12/21/2017	99,779,400	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.0505%	912796MH9	99,763,638	12/21/2017	12/21/2017	99,779,400	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.0500%	912796MJ5	99,743,333	12/28/2017	12/28/2017	99,746,900	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.0500%	912796MJ5	99,743,333	12/28/2017	12/28/2017	99,746,900	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.0480%	912796MJ5	99,743,822	12/28/2017	12/28/2017	99,746,900	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.0480%	912796MJ5	99,743,822	12/28/2017	12/28/2017	99,746,900	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.0465%	912796MJ5	99,744,189	12/28/2017	12/28/2017	99,746,900	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.0465%	912796MJ5	99,744,189	12/28/2017	12/28/2017	99,746,900	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.0470%	912796MJ5	99,744,067	12/28/2017	12/28/2017	99,746,900	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.0950%	912796RK7	99,717,125	01/02/2018	1/2/2018	99,736,800	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.1000%	912796RK7	99,715,833	01/02/2018	1/2/2018	99,736,800	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.1300%	912796LC1	49,850,903	01/04/2018	1/4/2018	49,865,150	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.1265%	912796LC1	49,851,365	01/04/2018	1/4/2018	49,865,150	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.1280%	912796LC1	49,851,167	01/04/2018	1/4/2018	49,865,150	U.S. Treasury Bills

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50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.1260%	912796LC1	49,851,430	01/04/2018	1/4/2018	49,865,150	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	49,840,554	01/11/2018	1/11/2018	49,857,950	U.S. Treasury Bills
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.3600%	3133EGLT0	50,000,000	10/02/2017	1/18/2018	50,016,000	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.1165%	912796NN5	49,830,974	01/18/2018	1/18/2018	49,848,500	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.1115%	912796NN5	49,831,731	01/18/2018	1/18/2018	49,848,500	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.1110%	912796NN5	49,831,807	01/18/2018	1/18/2018	49,848,500	U.S. Treasury Bills
50,000,000	Agency Discount Notes, FHLB, 1.1370%	313385SE7	49,818,396	01/24/2018	1/24/2018	49,829,000	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.1065%	912796NP0	49,821,731	01/25/2018	1/25/2018	49,833,100	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.1100%	912796NP0	49,821,167	01/25/2018	1/25/2018	49,833,100	U.S. Treasury Bills
50,000,000	4 Supra - Variables, ADB, 1.3183%	045167DV2	50,000,000	01/26/2018	1/26/2018	50,010,000	Supranational
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.2800%	3133EE5C0	49,974,997	10/02/2017	1/30/2018	50,001,500	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.4300%	3133EFWZ6	49,996,619	10/02/2017	2/1/2018	50,043,000	Government Agency
35,000,000	3 Agency Floating Rate Notes, FFCB, 1.4300%	3133EFWZ6	35,007,162	10/02/2017	2/1/2018	35,030,100	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.1375%	912796NR6	49,794,618	02/08/2018	2/8/2018	49,806,500	U.S. Treasury Bills
25,000,000	3 Agency Floating Rate Notes, FFCB, 1.3500%	3133EGCJ2	24,997,910	10/02/2017	3/1/2018	25,008,000	Government Agency
25,000,000	3 Agency Floating Rate Notes, FFCB, 1.3500%	3133EGCJ2	24,997,904	10/02/2017	3/1/2018	25,008,000	Government Agency
25,000,000	3 Agency Floating Rate Notes, FFCB, 1.3000%	3133EFCJ2	24,990,544	10/02/2017	3/2/2018	25,008,000	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.1455%	912796NU9	49,748,626	03/08/2018	3/8/2018	49,751,150	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.1455%	912796NU9	49,748,626	03/08/2018	3/8/2018	49,751,150	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.1455%	912796NU9	49,748,626	03/08/2018	3/8/2018	49,751,150	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.1360%	912796NW5	49,739,667	03/15/2018	3/15/2018	49,736,050	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.1365%	912796NW5	49,739,552	03/15/2018	3/15/2018	49,736,050	U.S. Treasury Bills
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.2800%	3133EFB22	50,001,168	10/02/2017	3/19/2018	50,017,000	Government Agency
25,000,000	Certificate of Deposit, EastWest Bank, 1.4400%	523-32111	25,000,000	03/19/2018	3/19/2018	25,000,000	Certificate of Deposit
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.1715%	912796NX3	49,720,142	03/22/2018	3/22/2018	49,724,800	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.1710%	912796NX3	49,720,261	03/22/2018	3/22/2018	49,724,800	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.0250%	912796LS6	49,745,174	03/29/2018	3/29/2018	49,708,300	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.1815%	912796LS6	49,706,266	03/29/2018	3/29/2018	49,708,300	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.1800%	912796LS6	49,706,639	03/29/2018	3/29/2018	49,708,300	U.S. Treasury Bills
25,000,000	3 Agency Floating Rate Notes, FFCB, 1.2700%	3133EE6X3	24,979,824	10/02/2017	5/14/2018	25,018,500	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.3500%	3133EGH73	50,000,000	10/02/2017	5/14/2018	50,062,500	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.3800%	3133EGAL9	50,000,000	10/02/2017	5/17/2018	50,072,000	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 1.3650%	3133EGHS7	50,000,000	10/29/2017	5/29/2018	50,094,000	Government Agency

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25,000,000	Agency Discount Notes, FFCB, 1.2400%	313313XT0	24,786,444	06/06/2018	6/6/2018	24,790,725	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.3700%	3133EGER2	49,996,507	10/02/2017	6/13/2018	50,076,500	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 1.3561%	3133EGGC3	50,000,000	10/20/2017	6/20/2018	50,085,750	Government Agency
4,604	IB Bank Deposit, US Bank, 0.7500%	523-14483	4,604	10/02/2017		4,604	Bank Deposits
425,369,323	IB Bank Deposit, Key Bank, 1.0700%	523-16378	425,369,323	10/02/2017		425,369,323	Bank Deposits
445,167,192	NOW accounts, Union Bank\Frontier Bank, 1.0900%	523-16950	445,167,192	10/02/2017		445,167,192	Bank Deposits
92,496,621	NOW accounts, EastWest Bank, 1.2000%	523-18461	92,496,621	10/02/2017		92,496,621	Bank Deposits
259,972,891	IB Bank Deposit, Umpqua Bank, 1.1000%	523-21425	259,972,891	10/02/2017		259,972,891	Bank Deposits
101,330,613	IB Bank Deposit, Washington Federal, 1.1000%	523-25454	101,330,613	10/02/2017		101,330,613	Bank Deposits
90,997,812	IB Bank Deposit, Heritage Bank, 1.2000%	523-27328	90,997,812	10/02/2017		90,997,812	Bank Deposits
50,000,000	4 Agency Variable Rate Notes, FFCB, 1.3928%	3133EGTX3	49,995,954	10/03/2017	7/9/2018	50,077,500	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 1.2350%	3133EGF59	49,996,094	10/10/2017	7/10/2018	50,054,000	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 1.4028%	3133EGPJ8	49,995,804	10/03/2017	8/1/2018	50,079,500	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 1.3772%	3133EGPA7	50,055,034	10/01/2017	8/1/2018	50,110,000	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.4200%	3133EGTW5	49,995,230	10/02/2017	9/12/2018	50,124,000	Government Agency
35,000,000	4 Supra - Variables, IADB, 1.3411%	458182DT6	35,002,115	09/12/2018	9/12/2018	35,005,250	Supranational
50,000,000	4 Agency Variable Rate Notes, FFCB, 1.2567%	3133EGH65	49,995,192	10/14/2017	9/14/2018	50,066,500	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.2300%	3133EGV44	49,992,140	10/02/2017	10/15/2018	50,000,000	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.3000%	3133EGA21	50,000,000	10/02/2017	10/25/2018	49,999,950	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 1.2722%	3133EGE84	49,997,218	10/08/2017	11/8/2018	50,082,000	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 1.3328%	3133EG3L7	50,000,000	10/03/2017	11/13/2018	50,068,000	Government Agency
25,000,000	4 Agency Variable Rate Notes, FHLB, 1.1560%	3130AC4M3	25,000,000	10/13/2017	11/13/2018	24,994,500	Government Agency
50,000,000	4 Agency Variable Rate Notes, FHLB, 1.1560%	3130AC4M3	50,000,000	10/13/2017	11/13/2018	49,989,000	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 1.3528%	3133EGN35	50,000,000	10/03/2017	12/5/2018	50,057,000	Government Agency
15,000,000	4 Agency Variable Rate Notes, FFCB, 1.3528%	3133EGN35	15,000,000	10/03/2017	12/5/2018	15,017,100	Government Agency
40,000,000	3 Agency Floating Rate Notes, FFCB, 1.3900%	3133EGV36	39,995,164	10/02/2017	12/14/2018	39,995,200	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 1.3072%	3133EGM28	50,000,000	10/19/2017	12/19/2018	50,102,500	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.3500%	3133EG2C8	49,993,576	10/02/2017	12/27/2018	49,969,500	Government Agency
25,000,000	4 Agency Variable Rate Notes, FFCB, 1.2822%	3133EG2V6	25,000,000	10/03/2017	1/3/2019	25,043,500	Government Agency
25,000,000	4 Agency Variable Rate Notes, FFCB, 1.2822%	3133EG2V6	25,000,000	10/03/2017	1/3/2019	25,043,500	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 1.3022%	3133EGU78	50,000,000	10/08/2017	1/8/2019	50,101,000	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.1400%	3133EHTG8	49,994,944	10/02/2017	2/1/2019	49,985,500	Government Agency
50,000,000	Supra - Floating Rate Notes, IBRD, 1.3100%	45905UG32	50,000,000	04/05/2019	4/5/2019	50,047,500	Supra Fed FRN - Act/360 - Qtly - Ne
50,000,000	4 Agency Variable Rate Notes, FFCB, 1.2028%	3133EHFF5	49,992,331	10/03/2017	4/12/2019	50,046,000	Government Agency

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as of 09/30/2017

Settlement Date Basis

Par	Description	CUSIP	Amortized Value	Effective Maturity	Final Maturity	Fair Value	Category
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.1600%	3133EHTK9	49,995,195	10/02/2017	6/3/2019	49,978,500	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.1700%	3133EHPR8	50,000,000	10/02/2017	6/27/2019	49,978,500	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.1700%	3133EHRH8	49,991,023	10/02/2017	7/17/2019	49,973,500	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.1700%	3133EHVD2	50,000,000	10/02/2017	8/16/2019	49,981,500	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.1700%	3133EHYK3	49,995,120	10/02/2017	9/13/2019	49,976,000	Government Agency

Current Assets: 12,110,084,221

¹ WAM: 39 Days² WAL: 97 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.