

## Washington State Local Government Investment Pool

as of 04/30/2016

Par	Description	CUSIP	Amortized Value	Effective Maturity	Final Maturity	Rule 2a-7 Category of
400,000,000	Term Repurchase Agreements, Cantor Fitzgerald, 0.3700%	523-29194	400,000,000	05/02/2016	5/2/2016	Repurchase Agreement
400,000,000	Repurchase Agreements, Jefferies and Company, Inc., 0.3300%	523-29242	400,000,000	05/02/2016	5/2/2016	Repurchase Agreement
400,000,000	Repurchase Agreements, Daiwa Capital Markets, 0.3300%	523-29243	400,000,000	05/02/2016	5/2/2016	Repurchase Agreement
350,000,000	Repurchase Agreements, Cantor Fitzgerald, 0.3200%	523-29244	350,000,000	05/02/2016	5/2/2016	Repurchase Agreement
172,264,000	Repurchase Agreements, UBS Warburg, 0.2700%	523-29245	172,264,000	05/02/2016	5/2/2016	Repurchase Agreement
90,000,000	Repurchase Agreements, Jefferies and Company, Inc., 0.3000%	523-29246	90,000,000	05/02/2016	5/2/2016	Repurchase Agreement
400,000,000	Term Repurchase Agreements, Daiwa Capital Markets, 0.3200%	523-29203	400,000,000	05/03/2016	5/3/2016	Repurchase Agreement
400,000,000	Term Repurchase Agreements, Jefferies and Company, Inc., 0.3600%	523-29204	400,000,000	05/03/2016	5/3/2016	Repurchase Agreement
300,000,000	Term Repurchase Agreements, Societe Generale, 0.3000%	523-29215	300,000,000	05/04/2016	5/4/2016	Repurchase Agreement
400,000,000	Term Repurchase Agreements, Cantor Fitzgerald, 0.3800%	523-29220	400,000,000	05/04/2016	5/4/2016	Repurchase Agreement
400,000,000	Term Repurchase Agreements, Daiwa Capital Markets, 0.3200%	523-29226	400,000,000	05/05/2016	5/5/2016	Repurchase Agreement
200,000,000	Term Repurchase Agreements, Societe Generale, 0.3000%	523-29227	200,000,000	05/05/2016	5/5/2016	Repurchase Agreement
400,000,000	Term Repurchase Agreements, Societe Generale, 0.3600%	523-29104	400,000,000	05/16/2016	5/16/2016	Repurchase Agreement
50,000,000	Agency Discount Notes, FHLB, 0.5700%	313384XQ7	49,973,875	06/02/2016	6/2/2016	Government Agency
50,000,000	Agency Discount Notes, FHLB, 0.5400%	313384XR5	49,974,500	06/03/2016	6/3/2016	Government Agency
56,600,000	<sup>3</sup> Agency Floating Rate Notes, FFCB, 0.5200%	3133EDA77	56,600,798	05/02/2016	6/20/2016	Government Agency
53,000,000	Agency Discount Notes, FHLB, 0.3700%	313384YL7	52,971,130	06/22/2016	6/22/2016	Government Agency
53,000,000	Agency Discount Notes, FHLB, 0.3700%	313384YL7	52,971,130	06/22/2016	6/22/2016	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.5625%	912796HY8	49,952,344	06/30/2016	6/30/2016	U.S. Treasury Bills
3,359	IB Bank Deposit, US Bank, 0.0500%	523-14483	3,359	05/02/2016		Bank Deposits
342,046,253	IB Bank Deposit, Key Bank, 0.4500%	523-16378	342,046,253	05/02/2016		Bank Deposits
100,609,981	NOW accounts, Union Bank\Frontier Bank, 0.4500%	523-16950	100,609,981	05/02/2016		Bank Deposits
61,808,445	NOW accounts, EastWest Bank, 0.4500%	523-18461	61,808,445	05/02/2016		Bank Deposits
317,873,995	IB Bank Deposit, Umpqua Bank, 0.4500%	523-21425	317,873,995	05/02/2016		Bank Deposits
100,415,649	IB Bank Deposit, Washington Federal, 0.4000%	523-25454	100,415,649	05/02/2016		Bank Deposits
50,000,000	<sup>3</sup> Agency Floating Rate Notes, FFCB, 0.4200%	3133EDPF3	49,999,570	05/02/2016	7/1/2016	Government Agency
25,000,000	<sup>3</sup> Agency Floating Rate Notes, FFCB, 0.4200%	3133EDPF3	24,997,407	05/02/2016	7/1/2016	Government Agency
60,132,868	IB Bank Deposit, Heritage Bank, 0.4500%	523-27328	60,132,868	05/02/2016		Bank Deposits
50,000,000	Agency Discount Notes, FHLB, 0.6000%	313384YV5	49,948,333	07/01/2016	7/1/2016	Government Agency
50,000,000	Agency Discount Notes, FHLB, 0.3450%	313384YZ6	49,968,375	07/05/2016	7/5/2016	Government Agency
50,000,000	Agency Discount Notes, FHLB, 0.3450%	313384YZ6	49,968,375	07/05/2016	7/5/2016	Government Agency
50,000,000	Agency Discount Notes, FHLB, 0.3450%	313384YZ6	49,968,375	07/05/2016	7/5/2016	Government Agency
50,000,000	Agency Discount Notes, FHLB, 0.3400%	313384ZA0	49,968,361	07/06/2016	7/6/2016	Government Agency
100,000,000	Agency Discount Notes, FHLB, 0.3440%	313384ZA0	99,935,978	07/06/2016	7/6/2016	Government Agency
100,000,000	Agency Discount Notes, FHLB, 0.3440%	313384ZA0	99,935,978	07/06/2016	7/6/2016	Government Agency

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100,000,000	Agency Discount Notes, FHLB, 0.3440%	313384ZA0	99,935,978	07/06/2016	7/6/2016	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.5250%	912796HZ5	49,950,417	07/07/2016	7/7/2016	U.S. Treasury Bills
100,000,000	Agency Discount Notes, FHLB, 0.3420%	313384ZC6	99,934,450	07/08/2016	7/8/2016	Government Agency
150,000,000	Agency Discount Notes, FHLB, 0.3400%	313384ZC6	149,901,100	07/08/2016	7/8/2016	Government Agency
100,000,000	Agency Discount Notes, FHLB, 0.3440%	313384ZC6	99,934,067	07/08/2016	7/8/2016	Government Agency
42,320,000	Certificate of Deposit - TCD, Office of the State Treasurer, 0.8100%	523-28599	42,320,000	07/11/2016	7/11/2016	Certificate of Deposit - TCD
50,000,000	Agency Discount Notes, FHLB, 0.3500%	313384ZG7	49,964,514	07/12/2016	7/12/2016	Government Agency
50,000,000	Agency Discount Notes, FHLB, 0.3500%	313384ZG7	49,964,514	07/12/2016	7/12/2016	Government Agency
50,000,000	Agency Discount Notes, FHLB, 0.3500%	313384ZG7	49,964,514	07/12/2016	7/12/2016	Government Agency
50,000,000	Agency Discount Notes, FHLB, 0.3500%	313384ZG7	49,964,514	07/12/2016	7/12/2016	Government Agency
50,000,000	Agency Discount Notes, FHLB, 0.3500%	313384ZG7	49,964,514	07/12/2016	7/12/2016	Government Agency
50,000,000	Agency Discount Notes, FHLB, 0.3500%	313384ZG7	49,964,514	07/12/2016	7/12/2016	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4855%	912796JB6	49,949,427	07/14/2016	7/14/2016	U.S. Treasury Bills
100,000,000	Agency Discount Notes, FHLB, 0.3450%	313384ZQ5	99,922,375	07/20/2016	7/20/2016	Government Agency
100,000,000	Agency Discount Notes, FHLB, 0.3450%	313384ZQ5	99,922,375	07/20/2016	7/20/2016	Government Agency
100,000,000	Agency Discount Notes, FHLB, 0.3450%	313384ZQ5	99,922,375	07/20/2016	7/20/2016	Government Agency
100,000,000	Agency Discount Notes, FHLB, 0.3450%	313384ZQ5	99,922,375	07/20/2016	7/20/2016	Government Agency
100,000,000	Agency Discount Notes, FHLB, 0.3450%	313384ZQ5	99,922,375	07/20/2016	7/20/2016	Government Agency
62,270,000	U.S. Treasury Bills, U.S. Treasury, 0.3700%	912796GW3	62,217,520	07/21/2016	7/21/2016	U.S. Treasury Bills
100,000,000	Agency Discount Notes, FHLB, 0.3450%	313384ZS1	99,920,458	07/22/2016	7/22/2016	Government Agency
100,000,000	Agency Discount Notes, FHLB, 0.3450%	313384ZS1	99,920,458	07/22/2016	7/22/2016	Government Agency
100,000,000	Agency Discount Notes, FHLB, 0.3450%	313384ZS1	99,920,458	07/22/2016	7/22/2016	Government Agency
100,000,000	<sup>3</sup> Agency Floating Rate Notes, FFCB, 0.5300%	3133EDAT9	99,997,544	05/02/2016	7/27/2016	Government Agency
100,000,000	Agency Discount Notes, FHLB, 0.3460%	313384ZX0	99,915,422	07/27/2016	7/27/2016	Government Agency
100,000,000	Agency Discount Notes, FHLB, 0.3460%	313384ZX0	99,915,422	07/27/2016	7/27/2016	Government Agency
100,000,000	Agency Discount Notes, FHLB, 0.3460%	313384ZX0	99,915,422	07/27/2016	7/27/2016	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4005%	912796JC4	49,950,494	07/28/2016	7/28/2016	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.3955%	912796JC4	49,951,112	07/28/2016	7/28/2016	U.S. Treasury Bills
100,000,000	Agency Discount Notes, FHLB, 0.3400%	313384ZZ5	99,915,000	07/29/2016	7/29/2016	Government Agency
100,000,000	Agency Discount Notes, FHLB, 0.3400%	313384ZZ5	99,915,000	07/29/2016	7/29/2016	Government Agency
100,000,000	Agency Discount Notes, FHLB, 0.3400%	313384ZZ5	99,915,000	07/29/2016	7/29/2016	Government Agency
100,000,000	Agency Discount Notes, FHLB, 0.3400%	313384ZZ5	99,915,000	07/29/2016	7/29/2016	Government Agency
50,000,000	U.S. Treasury Coupons, U.S. Treasury, 0.5000%	912828WX4	50,004,655	07/31/2016	7/31/2016	U.S. Treasury
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4460%	912796JD2	49,940,533	08/04/2016	8/4/2016	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4520%	912796JD2	49,939,733	08/04/2016	8/4/2016	U.S. Treasury Bills

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50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4705%	912796JD2	49,937,267	08/04/2016	8/4/2016	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4605%	912796JF7	49,934,123	08/11/2016	8/11/2016	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4560%	912796JF7	49,934,767	08/11/2016	8/11/2016	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4500%	912796JF7	49,935,625	08/11/2016	8/11/2016	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4050%	912796HA0	49,938,125	08/18/2016	8/18/2016	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4060%	912796HA0	49,937,972	08/18/2016	8/18/2016	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4450%	912796JG5	49,927,688	08/25/2016	8/25/2016	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4500%	912796JG5	49,926,875	08/25/2016	8/25/2016	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4555%	912796JG5	49,925,981	08/25/2016	8/25/2016	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4670%	912796JH3	49,919,572	09/01/2016	9/1/2016	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4710%	912796JH3	49,918,883	09/01/2016	9/1/2016	U.S. Treasury Bills
50,000,000	<sup>4</sup> Agency Variable Rate Notes, FFCB, 0.3640%	3133EDU75	49,998,293	05/03/2016	9/2/2016	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4720%	912796JK6	49,914,122	09/08/2016	9/8/2016	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4755%	912796JK6	49,913,485	09/08/2016	9/8/2016	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4760%	912796JK6	49,913,395	09/08/2016	9/8/2016	U.S. Treasury Bills
5,000,000	Certificate of Deposit, Sound Community Bank, 0.8100%	523-28981	5,000,000	09/13/2016	9/13/2016	Certificate of Deposit
25,000,000	U.S. Treasury Coupons, U.S. Treasury, 0.8750%	912828VW7	25,029,466	09/15/2016	9/15/2016	U.S. Treasury
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.5055%	912796HE2	49,903,113	09/15/2016	9/15/2016	U.S. Treasury Bills
25,000,000	Certificate of Deposit, EastWest Bank, 0.7500%	523-28036	25,000,000	09/23/2016	9/23/2016	Certificate of Deposit
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4730%	912796JM2	49,900,144	09/29/2016	9/29/2016	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4735%	912796JM2	49,900,039	09/29/2016	9/29/2016	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4730%	912796JM2	49,900,144	09/29/2016	9/29/2016	U.S. Treasury Bills
50,000,000	Agency Discount Notes, FHLB, 0.4500%	313384J59	49,901,250	10/05/2016	10/5/2016	Government Agency
50,000,000	Agency Discount Notes, FHLB, 0.4500%	313384J59	49,901,250	10/05/2016	10/5/2016	Government Agency
50,000,000	Agency Discount Notes, FHLB, 0.4500%	313384J59	49,901,250	10/05/2016	10/5/2016	Government Agency
16,000,000	Agency Discount Notes, FHLB, 0.4400%	313384J75	15,968,711	10/07/2016	10/7/2016	Government Agency
25,000,000	U.S. Treasury Bills, U.S. Treasury, 0.2300%	912796HJ1	24,973,486	10/13/2016	10/13/2016	U.S. Treasury Bills
25,000,000	Agency Bullets, FHLMC, 0.8750%	3137EADS5	25,050,990	10/14/2016	10/14/2016	Government Agency
50,000,000	<sup>4</sup> Agency Variable Rate Notes, FFCB, 0.4238%	3133EDZL9	50,000,000	05/24/2016	10/24/2016	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4000%	912796JR1	49,900,000	10/27/2016	10/27/2016	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4000%	912796JR1	49,900,000	10/27/2016	10/27/2016	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4055%	912796JR1	49,898,625	10/27/2016	10/27/2016	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4030%	912796JR1	49,899,250	10/27/2016	10/27/2016	U.S. Treasury Bills
25,000,000	U.S. Treasury Coupons, U.S. Treasury, 0.3750%	912828F88	24,984,072	10/31/2016	10/31/2016	U.S. Treasury
25,000,000	U.S. Treasury Coupons, U.S. Treasury, 0.3750%	912828F88	24,984,072	10/31/2016	10/31/2016	U.S. Treasury

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50,000,000	<sup>3</sup> Agency Floating Rate Notes, FFCB, 0.5500%	3133ED6T4	50,001,320	05/02/2016	11/7/2016	Government Agency
25,000,000	<sup>4</sup> Agency Variable Rate Notes, FFCB, 0.4313%	3133EEKH2	24,998,540	05/22/2016	11/22/2016	Government Agency
50,000,000	<sup>4</sup> Agency Variable Rate Notes, FFCB, 0.4140%	3133EED7	49,996,998	05/01/2016	12/1/2016	Government Agency
50,000,000	<sup>4</sup> Agency Variable Rate Notes, FFCB, 0.4340%	3133EEFN5	49,994,804	05/01/2016	12/1/2016	Government Agency
50,000,000	<sup>4</sup> Agency Variable Rate Notes, FFCB, 0.4677%	3133EDKA9	50,010,195	05/28/2016	12/28/2016	Government Agency
50,000,000	<sup>4</sup> Agency Variable Rate Notes, FFCB, 0.4377%	3133EFFM4	49,998,325	05/28/2016	12/28/2016	Government Agency
50,000,000	<sup>4</sup> Agency Variable Rate Notes, FHLMC, 0.4409%	3134G5Z32	49,996,399	05/13/2016	1/13/2017	Government Agency
50,000,000	<sup>4</sup> Agency Variable Rate Notes, FNMA, 0.4515%	3135G0B44	49,996,217	05/26/2016	1/26/2017	Government Agency
50,000,000	<sup>4</sup> Agency Variable Rate Notes, FFCB, 0.5702%	3133EFSE8	50,000,000	05/03/2016	2/14/2017	Government Agency
50,000,000	<sup>3</sup> Agency Floating Rate Notes, FFCB, 0.5200%	3133EFEX1	49,950,074	05/02/2016	3/24/2017	Government Agency
40,000,000	<sup>4</sup> Agency Variable Rate Notes, FFCB, 0.4140%	3133EDZM7	39,992,758	05/03/2016	3/27/2017	Government Agency
30,000,000	<sup>4</sup> Agency Variable Rate Notes, FFCB, 0.3940%	3133EDWM0	29,988,921	05/03/2016	4/3/2017	Government Agency
50,000,000	<sup>4</sup> Agency Variable Rate Notes, FFCB, 0.4302%	3133EEWW6	49,997,639	05/06/2016	4/6/2017	Government Agency
40,000,000	<sup>4</sup> Agency Variable Rate Notes, FFCB, 0.4863%	3133EDJX1	40,019,665	05/17/2016	4/17/2017	Government Agency
50,000,000	<sup>4</sup> Agency Variable Rate Notes, FHLMC, 0.4438%	3134G72G5	49,992,562	05/20/2016	4/20/2017	Government Agency
48,900,000	<sup>4</sup> Agency Variable Rate Notes, FFCB, 0.4102%	3133EERF9	48,890,191	05/03/2016	4/27/2017	Government Agency
50,000,000	<sup>4</sup> Agency Variable Rate Notes, FFCB, 0.4627%	3133EDV25	50,015,972	05/15/2016	5/15/2017	Government Agency
50,000,000	<sup>3</sup> Agency Floating Rate Notes, FFCB, 0.4400%	3133EE4L1	49,994,635	05/02/2016	5/22/2017	Government Agency
50,000,000	<sup>3</sup> Agency Floating Rate Notes, FFCB, 0.4400%	3133EE4L1	49,887,402	05/02/2016	5/22/2017	Government Agency
50,000,000	<sup>3</sup> Agency Floating Rate Notes, FFCB, 0.4800%	3133EDYW6	50,005,524	05/02/2016	5/30/2017	Government Agency
50,000,000	<sup>3</sup> Agency Floating Rate Notes, FFCB, 0.5000%	3133EDUS9	50,016,944	05/02/2016	6/12/2017	Government Agency
50,000,000	<sup>4</sup> Agency Variable Rate Notes, FFCB, 0.5002%	3133EFNP8	50,000,000	05/03/2016	6/12/2017	Government Agency
50,000,000	<sup>4</sup> Agency Variable Rate Notes, FFCB, 0.5302%	3133EF2F3	50,000,000	05/03/2016	6/12/2017	Government Agency
50,000,000	<sup>4</sup> Agency Variable Rate Notes, FFCB, 0.4172%	3133EEK82	49,990,196	05/14/2016	6/14/2017	Government Agency
51,400,000	<sup>3</sup> Agency Floating Rate Notes, FFCB, 0.4600%	3133EETL4	51,393,750	05/02/2016	7/13/2017	Government Agency
25,000,000	<sup>3</sup> Agency Floating Rate Notes, FFCB, 0.5700%	3133EF5J2	25,000,000	05/02/2016	7/28/2017	Government Agency
50,000,000	<sup>4</sup> Agency Variable Rate Notes, FNMA, 0.4463%	3135G0F24	49,993,449	05/16/2016	8/16/2017	Government Agency
25,000,000	<sup>3</sup> Agency Floating Rate Notes, FFCB, 0.4700%	3133EFAL1	24,996,688	05/02/2016	8/21/2017	Government Agency
50,000,000	<sup>4</sup> Agency Variable Rate Notes, FFCB, 0.4262%	3133EFAK3	49,996,625	05/21/2016	8/21/2017	Government Agency
25,000,000	<sup>3</sup> Agency Floating Rate Notes, FFCB, 0.4700%	3133EFAL1	24,961,949	05/02/2016	8/21/2017	Government Agency
50,000,000	<sup>3</sup> Agency Floating Rate Notes, FFCB, 0.5700%	3133EFDH7	50,000,000	05/02/2016	9/18/2017	Government Agency
25,000,000	<sup>4</sup> Agency Variable Rate Notes, FFCB, 0.4513%	3133EFDS3	24,997,353	05/22/2016	9/22/2017	Government Agency
25,000,000	<sup>4</sup> Agency Variable Rate Notes, FFCB, 0.4459%	3133EFJT5	24,996,321	05/13/2016	10/13/2017	Government Agency
50,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 0.4182%	912828M23	49,877,217	05/03/2016	10/31/2017	U.S. Treasury FRN
37,500,000	<sup>4</sup> Agency Variable Rate Notes, FFCB, 0.4752%	3133EEJ76	37,456,300	05/03/2016	11/13/2017	Government Agency

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25,000,000	<sup>3</sup> Agency Floating Rate Notes, FFCB, 0.6300%	3133EFQG5	24,992,131	05/02/2016	11/20/2017	Government Agency
25,000,000	<sup>4</sup> Agency Variable Rate Notes, FFCB, 0.5088%	3133EFQB6	24,998,033	05/20/2016	11/20/2017	Government Agency
50,000,000	<sup>3</sup> Agency Floating Rate Notes, FFCB, 0.5300%	3133EE5C0	49,867,753	05/02/2016	1/30/2018	Government Agency
50,000,000	<sup>3</sup> Agency Floating Rate Notes, FFCB, 0.6800%	3133EFWZ6	49,982,352	05/02/2016	2/1/2018	Government Agency
25,000,000	<sup>3</sup> Agency Floating Rate Notes, FFCB, 0.5500%	3133EFC7	24,958,258	05/02/2016	3/2/2018	Government Agency
50,000,000	<sup>3</sup> Agency Floating Rate Notes, FFCB, 0.5200%	3133EFB22	50,004,753	05/02/2016	3/19/2018	Government Agency
25,000,000	<sup>3</sup> Agency Floating Rate Notes, FFCB, 0.5200%	3133EE6X3	24,933,285	05/02/2016	5/14/2018	Government Agency

Current Assets: 12,256,144,551

<sup>1</sup> WAM: 40 Days

<sup>2</sup> WAL: 101 Days

<sup>1</sup> WAM = Weighted average maturity, calculated using the Effective maturity

<sup>2</sup> WAL = Weighted average life, calculated using Final maturity

<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.