

Washington State Local Government Investment Pool

as of 03/31/2017

Settlement Date Basis

Par	Description	CUSIP	Amortized Value	Effective Maturity	Final Maturity	Fair Value	Category
30,000,000	Agency Bullets, FFCB, 0.9320%	3133EDWM0	29,999,934	04/03/2017	4/3/2017	30,000,000	Government Agency
500,000,000	Term Repurchase Agreements, Daiwa Capital Markets, 0.7800%	523-31171	500,000,000	04/03/2017	4/3/2017	500,000,000	Repurchase Agreement
250,000,000	Repurchase Agreements, Cantor Fitzgerald, 0.8500%	523-31209	250,000,000	04/03/2017	4/3/2017	250,000,000	Repurchase Agreement
400,000,000	Repurchase Agreements, Daiwa Capital Markets, 0.8500%	523-31210	400,000,000	04/03/2017	4/3/2017	400,000,000	Repurchase Agreement
300,000,000	Repurchase Agreements, Jefferies and Company, Inc., 0.9000%	523-31211	300,000,000	04/03/2017	4/3/2017	300,000,000	Repurchase Agreement
100,000,000	Repurchase Agreements, Jefferies and Company, Inc., 0.8500%	523-31212	100,000,000	04/03/2017	4/3/2017	100,000,000	Repurchase Agreement
80,000,000	Repurchase Agreements, Daiwa Capital Markets, 0.8000%	523-31213	80,000,000	04/03/2017	4/3/2017	80,000,000	Repurchase Agreement
500,000,000	Term Repurchase Agreements, Societe Generale, 0.7800%	523-31196	500,000,000	04/05/2017	4/5/2017	500,000,000	Repurchase Agreement
50,000,000	Agency Bullets, FFCB, 0.8200%	3133EEWW6	49,999,965	04/06/2017	4/6/2017	50,000,500	Government Agency
50,165,795	NOW accounts, Opus Bank, 0.9500%	523-29398	50,165,795	04/03/2017		50,165,795	Bank Deposits
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4965%	912796KS7	49,991,725	04/13/2017	4/13/2017	49,990,000	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4958%	912796KS7	49,991,737	04/13/2017	4/13/2017	49,990,000	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4965%	912796KS7	49,991,725	04/13/2017	4/13/2017	49,990,000	U.S. Treasury Bills
40,000,000	Agency Bullets, FFCB, 0.9928%	3133EDJX1	40,000,894	04/17/2017	4/17/2017	40,002,800	Government Agency
50,000,000	Agency Discount Notes, FHLB, 0.5330%	313385EL6	49,988,156	04/17/2017	4/17/2017	49,986,500	Government Agency
100,000,000	Agency Discount Notes, FHLB, 0.5330%	313385EL6	99,976,311	04/17/2017	4/17/2017	99,973,000	Government Agency
150,000,000	Agency Discount Notes, FHLB, 0.5330%	313385EL6	149,964,467	04/17/2017	4/17/2017	149,959,500	Government Agency
200,000,000	Agency Discount Notes, FHLB, 0.5300%	313385EL6	199,952,889	04/17/2017	4/17/2017	199,946,000	Government Agency
200,000,000	Agency Discount Notes, FHLB, 0.5300%	313385EL6	199,952,889	04/17/2017	4/17/2017	199,946,000	Government Agency
100,000,000	Agency Discount Notes, FHLB, 0.5300%	313385EM4	99,974,972	04/18/2017	4/18/2017	99,971,000	Government Agency
100,000,000	Agency Discount Notes, FHLB, 0.5350%	313385EN2	99,973,250	04/19/2017	4/19/2017	99,969,000	Government Agency
100,000,000	Agency Discount Notes, FHLB, 0.5350%	313385EN2	99,973,250	04/19/2017	4/19/2017	99,969,000	Government Agency
100,000,000	Agency Discount Notes, FHLB, 0.5300%	313385EN2	99,973,500	04/19/2017	4/19/2017	99,969,000	Government Agency
50,000,000	Agency Bullets, FHLMC, 0.9833%	3134G72G5	49,999,602	04/20/2017	4/20/2017	50,005,000	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4680%	912796KT5	49,987,650	04/20/2017	4/20/2017	49,983,000	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4670%	912796KT5	49,987,676	04/20/2017	4/20/2017	49,983,000	U.S. Treasury Bills
100,000,000	Agency Discount Notes, FHLB, 0.7500%	313385EQ5	99,958,333	04/21/2017	4/21/2017	99,966,000	Government Agency
50,000,000	Agency Discount Notes, FHLB, 0.7500%	313385EQ5	49,979,167	04/21/2017	4/21/2017	49,983,000	Government Agency
2,175,000	Certificate of Deposit, Liberty Bay Bank, 0.8500%	523-30882	2,175,000	04/25/2017	4/25/2017	2,175,000	Certificate of Deposit
2,000,000	Certificate of Deposit, Liberty Bay Bank, 0.8500%	523-30940	2,000,000	04/25/2017	4/25/2017	2,000,000	Certificate of Deposit
48,900,000	Agency Variable Rate Notes, FFCB, 0.9415%	3133EERF9	48,899,295	04/04/2017	4/27/2017	48,904,401	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4780%	912796JP5	49,982,739	04/27/2017	4/27/2017	49,975,500	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4780%	912796JP5	49,982,739	04/27/2017	4/27/2017	49,975,500	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.7475%	912796JP5	99,946,014	04/27/2017	4/27/2017	99,951,000	U.S. Treasury Bills

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100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.7450%	912796JP5	99,946,194	04/27/2017	4/27/2017	99,951,000	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.7470%	912796JP5	99,946,050	04/27/2017	4/27/2017	99,951,000	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.7470%	912796JP5	99,946,050	04/27/2017	4/27/2017	99,951,000	U.S. Treasury Bills
100,000,000	Agency Discount Notes, FHLB, 0.6980%	313385EX0	99,947,650	04/28/2017	4/28/2017	99,952,000	Government Agency
100,000,000	Agency Discount Notes, FHLB, 0.6980%	313385EX0	99,947,650	04/28/2017	4/28/2017	99,952,000	Government Agency
100,000,000	Agency Discount Notes, FHLB, 0.6980%	313385EX0	99,947,650	04/28/2017	4/28/2017	99,952,000	Government Agency
50,000,000	Agency Discount Notes, FHLB, 0.7700%	313385FC5	49,965,778	05/03/2017	5/3/2017	49,969,500	Government Agency
200,000,000	Agency Discount Notes, FHLB, 0.7700%	313385FC5	199,863,111	05/03/2017	5/3/2017	199,878,000	Government Agency
30,000,000	Agency Discount Notes, FHLB, 0.7700%	313385FC5	29,979,467	05/03/2017	5/3/2017	29,981,700	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.5000%	912796KU2	49,977,083	05/04/2017	5/4/2017	49,970,500	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4965%	912796KU2	49,977,244	05/04/2017	5/4/2017	49,970,500	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4920%	912796KU2	49,977,450	05/04/2017	5/4/2017	49,970,500	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.5070%	912796KU2	99,953,525	05/04/2017	5/4/2017	99,941,000	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.5125%	912796KU2	99,953,021	05/04/2017	5/4/2017	99,941,000	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.5185%	912796KU2	99,952,471	05/04/2017	5/4/2017	99,941,000	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.5110%	912796KY4	49,971,611	05/11/2017	5/11/2017	49,962,000	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.5225%	912796KY4	99,941,944	05/11/2017	5/11/2017	99,924,000	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.5510%	912796KY4	49,969,389	05/11/2017	5/11/2017	49,962,000	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.5510%	912796KY4	49,969,389	05/11/2017	5/11/2017	49,962,000	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.5175%	912796KY4	99,942,500	05/11/2017	5/11/2017	99,924,000	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.5310%	912796KY4	99,941,000	05/11/2017	5/11/2017	99,924,000	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.5310%	912796KY4	99,941,000	05/11/2017	5/11/2017	99,924,000	U.S. Treasury Bills
50,000,000	4 Agency Variable Rate Notes, FFCB, 0.9422%	3133EDV25	50,001,849	04/15/2017	5/15/2017	50,016,500	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.6060%	912796KZ1	49,960,442	05/18/2017	5/18/2017	49,955,000	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.6060%	912796KZ1	49,960,442	05/18/2017	5/18/2017	49,955,000	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.5355%	912796KZ1	99,930,088	05/18/2017	5/18/2017	99,910,000	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.5360%	912796KZ1	99,930,022	05/18/2017	5/18/2017	99,910,000	U.S. Treasury Bills
50,000,000	3 Agency Floating Rate Notes, FFCB, 0.9400%	3133EE4L1	49,999,293	04/03/2017	5/22/2017	50,003,500	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 0.9400%	3133EE4L1	49,985,161	04/03/2017	5/22/2017	50,003,500	Government Agency
50,000,000	Agency Discount Notes, FHLB, 0.7600%	313385GB6	49,941,944	05/26/2017	5/26/2017	49,946,500	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 0.9800%	3133EDYW6	50,000,825	04/03/2017	5/30/2017	50,007,500	Government Agency
100,000,000	Agency Discount Notes, FHLB, 0.7700%	313385GM2	99,860,972	06/05/2017	6/5/2017	99,869,000	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.6275%	912796LD9	49,940,736	06/08/2017	6/8/2017	49,935,000	U.S. Treasury Bills
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.0000%	3133EDUS9	50,002,990	04/03/2017	6/12/2017	50,010,500	Government Agency

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50,000,000	4Agency Variable Rate Notes, FFCB, 1.0315%	3133EFNP8	50,000,000	04/04/2017	6/12/2017	50,009,500	Government Agency
50,000,000	4Agency Variable Rate Notes, FFCB, 1.0615%	3133EF2F3	50,000,000	04/04/2017	6/12/2017	50,012,500	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.6465%	912796LE7	49,932,656	06/15/2017	6/15/2017	49,927,000	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.7910%	912796LE7	99,835,209	06/15/2017	6/15/2017	99,854,000	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.7550%	912796JX8	99,828,028	06/22/2017	6/22/2017	99,833,000	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.7550%	912796JX8	99,828,028	06/22/2017	6/22/2017	99,833,000	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.7530%	912796JX8	99,828,483	06/22/2017	6/22/2017	99,833,000	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.7550%	912796JX8	99,828,028	06/22/2017	6/22/2017	99,833,000	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.6555%	912796LF4	49,918,973	06/29/2017	6/29/2017	49,909,000	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.6505%	912796LF4	49,919,591	06/29/2017	6/29/2017	49,909,000	U.S. Treasury Bills
200,000,000	U.S. Treasury Bills, U.S. Treasury, 0.7800%	912796LF4	199,614,333	06/29/2017	6/29/2017	199,636,000	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.7780%	912796LF4	99,807,661	06/29/2017	6/29/2017	99,818,000	U.S. Treasury Bills
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
51,400,000	3Agency Floating Rate Notes, FFCB, 0.9600%	3133EETL4	51,398,534	04/03/2017	7/13/2017	51,415,934	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.5950%	912796LK3	49,914,882	07/13/2017	7/13/2017	49,891,500	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.5960%	912796LK3	49,914,739	07/13/2017	7/13/2017	49,891,500	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.6055%	912796KB4	49,907,493	07/20/2017	7/20/2017	49,884,000	U.S. Treasury Bills
28,000,000	Agency Discount Notes, FHLB, 0.6390%	313385JK3	27,944,833	07/21/2017	7/21/2017	27,933,920	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.6055%	912796LL1	49,901,606	07/27/2017	7/27/2017	49,875,500	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.6075%	912796LL1	49,901,281	07/27/2017	7/27/2017	49,875,500	U.S. Treasury Bills
25,000,000	3Agency Floating Rate Notes, FFCB, 1.0700%	3133EF5J2	25,000,000	04/03/2017	7/28/2017	25,017,500	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.6220%	912796LM9	49,892,878	08/03/2017	8/3/2017	49,866,000	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.6205%	912796LM9	49,893,136	08/03/2017	8/3/2017	49,866,000	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.6250%	912796LP2	49,886,285	08/10/2017	8/10/2017	49,858,500	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.6250%	912796LP2	49,886,285	08/10/2017	8/10/2017	49,858,500	U.S. Treasury Bills
50,000,000	4Agency Variable Rate Notes, FNMA, 0.9383%	3135G0F24	49,998,103	04/16/2017	8/16/2017	50,043,000	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.6450%	912796KF5	49,876,375	08/17/2017	8/17/2017	49,851,000	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.6360%	912796KF5	49,878,100	08/17/2017	8/17/2017	49,851,000	U.S. Treasury Bills
25,000,000	3Agency Floating Rate Notes, FFCB, 0.9700%	3133EFAL1	24,999,016	04/03/2017	8/21/2017	25,012,500	Government Agency
25,000,000	3Agency Floating Rate Notes, FFCB, 0.9700%	3133EFAL1	24,988,696	04/03/2017	8/21/2017	25,012,500	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.8260%	912796LR8	49,825,622	08/31/2017	8/31/2017	49,824,500	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.9050%	912796KL2	49,791,347	09/14/2017	9/14/2017	49,805,000	U.S. Treasury Bills
50,000,000	3Agency Floating Rate Notes, FFCB, 1.0700%	3133EFDH7	50,000,000	04/03/2017	9/18/2017	50,053,500	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

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25,000,000	4 Agency Variable Rate Notes, FFCB, 0.9872%	3133EFDS3	24,999,097	04/22/2017	9/22/2017	25,026,250	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.9050%	912796LV9	49,773,750	09/28/2017	9/28/2017	49,780,000	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 0.9050%	912796LV9	99,547,500	09/28/2017	9/28/2017	99,560,000	U.S. Treasury Bills
50,000,000	4 Supra - Variables, IBRD, 1.1504%	45905UTJ3	50,013,759	09/30/2017	9/30/2017	49,999,000	Supranational
25,000,000	4 Agency Variable Rate Notes, FFCB, 0.8914%	3133EFJT5	24,998,649	04/13/2017	10/13/2017	25,022,000	Government Agency
50,000,000	U.S. Treasury Coupons, U.S. Treasury, 1.8750%	912828PF1	50,295,451	10/31/2017	10/31/2017	50,258,000	U.S. Treasury
37,500,000	4 Agency Variable Rate Notes, FFCB, 1.0065%	3133EEJ76	37,482,427	04/04/2017	11/13/2017	37,524,000	Government Agency
50,000,000	Supra - Bullets, IBRD, 1.0000%	459058EM1	49,953,331	11/15/2017	11/15/2017	49,931,000	Supranational
50,000,000	Supra - Bullets, IBRD, 1.0000%	459058EM1	49,985,098	11/15/2017	11/15/2017	49,931,000	Supranational
25,000,000	3 Agency Floating Rate Notes, FFCB, 1.1300%	3133EFQG5	24,996,778	04/03/2017	11/20/2017	25,042,750	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 1.0815%	3133EGCK9	49,996,525	04/04/2017	11/27/2017	50,035,500	Government Agency
25,000,000	U.S. Treasury Coupons, U.S. Treasury, 1.0000%	912828G79	25,006,922	12/15/2017	12/15/2017	25,000,000	U.S. Treasury
25,000,000	U.S. Treasury Coupons, U.S. Treasury, 1.0000%	912828G79	25,006,922	12/15/2017	12/15/2017	25,000,000	U.S. Treasury
25,000,000	U.S. Treasury Coupons, U.S. Treasury, 1.0000%	912828G79	24,995,517	12/15/2017	12/15/2017	25,000,000	U.S. Treasury
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.1100%	3133EGLT0	50,000,000	04/03/2017	1/18/2018	50,043,500	Government Agency
50,000,000	4 Supra - Variables, ADB, 1.0617%	045167DV2	50,000,000	01/26/2018	1/26/2018	49,992,000	Supranational
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.0300%	3133EE5C0	49,937,183	04/03/2017	1/30/2018	50,004,000	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.1800%	3133EFWZ6	49,991,588	04/03/2017	2/1/2018	50,107,000	Government Agency
35,000,000	3 Agency Floating Rate Notes, FFCB, 1.1800%	3133EFWZ6	35,017,817	04/03/2017	2/1/2018	35,074,900	Government Agency
25,000,000	3 Agency Floating Rate Notes, FFCB, 1.1000%	3133EGCJ2	24,995,377	04/03/2017	3/1/2018	25,017,500	Government Agency
25,000,000	3 Agency Floating Rate Notes, FFCB, 1.1000%	3133EGCJ2	24,995,365	04/03/2017	3/1/2018	25,017,500	Government Agency
25,000,000	3 Agency Floating Rate Notes, FFCB, 1.0500%	3133EFCD7	24,979,160	04/03/2017	3/2/2018	25,017,500	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.1300%	3133EFB22	50,002,432	04/03/2017	3/19/2018	50,035,000	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.0250%	912796LS6	49,484,653	03/29/2018	3/29/2018	49,495,000	U.S. Treasury Bills
25,000,000	3 Agency Floating Rate Notes, FFCB, 1.0200%	3133EE6X3	24,963,414	04/03/2017	5/14/2018	25,027,500	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.1000%	3133EGH73	50,000,000	04/03/2017	5/14/2018	50,099,500	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.1300%	3133EGAL9	50,000,000	04/03/2017	5/17/2018	50,117,000	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 1.1122%	3133EGHS7	50,000,000	04/29/2017	5/29/2018	50,159,000	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.1200%	3133EGER2	49,994,000	04/03/2017	6/13/2018	50,028,500	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 1.0983%	3133EGGC3	50,000,000	04/20/2017	6/20/2018	50,159,500	Government Agency
4,538	IB Bank Deposit, US Bank, 0.4000%	523-14483	4,538	04/03/2017		4,538	Bank Deposits
393,623,607	IB Bank Deposit, Key Bank, 0.8000%	523-16378	393,623,607	04/03/2017		393,623,607	Bank Deposits
201,088,901	NOW accounts, Union Bank\Frontier Bank, 0.8400%	523-16950	201,088,901	04/03/2017		201,088,901	Bank Deposits
62,095,313	NOW accounts, EastWest Bank, 0.9500%	523-18461	62,095,313	04/03/2017		62,095,313	Bank Deposits

Washington State Local Government Investment Pool

as of 03/31/2017

Settlement Date Basis

Par	Description	CUSIP	Amortized Value	Effective Maturity	Final Maturity	Fair Value	Category
159,184,631	1B Bank Deposit, Umpqua Bank, 0.8500%	523-21425	159,184,631	04/03/2017		159,184,631	Bank Deposits
100,856,769	1B Bank Deposit, Washington Federal, 0.8500%	523-25454	100,856,769	04/03/2017		100,856,769	Bank Deposits
90,523,998	1B Bank Deposit, Heritage Bank, 0.9500%	523-27328	90,523,998	04/03/2017		90,523,998	Bank Deposits
50,000,000	4 Agency Variable Rate Notes, FFCB, 1.1215%	3133EGTX3	49,993,319	04/04/2017	7/9/2018	50,107,000	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 0.8578%	3133EGF59	49,993,559	04/10/2017	7/10/2018	50,089,500	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 1.1315%	3133EGPJ8	49,993,277	04/04/2017	8/1/2018	50,105,500	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 0.9244%	3133EGPA7	50,088,163	04/01/2017	8/1/2018	50,184,500	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.1700%	3133EGTW5	49,992,707	04/03/2017	9/12/2018	50,036,000	Government Agency
35,000,000	4 Supra - Variables, IADB, 1.1512%	458182DT6	35,003,234	09/12/2018	9/12/2018	35,008,750	Supranational
50,000,000	4 Agency Variable Rate Notes, FFCB, 0.9106%	3133EGH65	49,992,663	04/14/2017	9/14/2018	50,111,500	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.0800%	3133EGV44	49,988,344	04/03/2017	10/15/2018	50,000,000	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.1500%	3133EGA21	50,000,000	04/03/2017	10/25/2018	50,000,000	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 0.8867%	3133EGE84	49,995,955	04/08/2017	11/8/2018	50,132,500	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 1.0615%	3133EG3L7	50,000,000	04/04/2017	11/13/2018	49,984,000	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 1.0815%	3133EGN35	50,000,000	04/04/2017	12/5/2018	50,058,000	Government Agency
15,000,000	4 Agency Variable Rate Notes, FFCB, 1.0815%	3133EGN35	15,000,000	04/04/2017	12/5/2018	15,017,400	Government Agency
40,000,000	3 Agency Floating Rate Notes, FFCB, 1.1400%	3133EGV36	39,993,147	04/03/2017	12/14/2018	39,993,200	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 1.0483%	3133EGM28	50,000,000	04/19/2017	12/19/2018	50,159,500	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.1000%	3133EG2C8	49,990,975	04/03/2017	12/27/2018	49,957,000	Government Agency
25,000,000	4 Agency Variable Rate Notes, FFCB, 0.8606%	3133EG2V6	25,000,000	04/03/2017	1/3/2019	25,071,250	Government Agency
25,000,000	4 Agency Variable Rate Notes, FFCB, 0.8606%	3133EG2V6	25,000,000	04/03/2017	1/3/2019	25,071,250	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 0.9167%	3133EGU78	50,000,000	04/08/2017	1/8/2019	50,160,500	Government Agency

Current Assets: 11,877,388,551

¹ WAM: 36 Days² WAL: 102 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.