

## Washington State Local Government Investment Pool

as of 10/31/2017

## Settlement Date Basis

Par	Description	CUSIP	Amortized Value	Effective Maturity	Final Maturity	Fair Value	Category
400,000,000	Term Repurchase Agreements, Cantor Fitzgerald, 1.1000%	523-32324	400,000,000	11/01/2017	11/1/2017	400,000,000	Repurchase Agreement
300,000,000	Term Repurchase Agreements, Daiwa Capital Markets, 1.1000%	523-32325	300,000,000	11/01/2017	11/1/2017	300,000,000	Repurchase Agreement
1,000,000,000	Repurchase Agreements, Cantor Fitzgerald, 1.1600%	523-32356	1,000,000,000	11/01/2017	11/1/2017	1,000,000,000	Repurchase Agreement
900,000,000	Repurchase Agreements, Daiwa Capital Markets, 1.1400%	523-32357	900,000,000	11/01/2017	11/1/2017	900,000,000	Repurchase Agreement
500,000,000	Repurchase Agreements, Jefferies and Company, Inc., 1.1400%	523-32358	500,000,000	11/01/2017	11/1/2017	500,000,000	Repurchase Agreement
500,000,000	Repurchase Agreements, Societe Generale, 1.1200%	523-32359	500,000,000	11/01/2017	11/1/2017	500,000,000	Repurchase Agreement
160,000,000	Repurchase Agreements, UBS Warburg, 1.1100%	523-32360	160,000,000	11/01/2017	11/1/2017	160,000,000	Repurchase Agreement
300,000,000	Term Repurchase Agreements, Cantor Fitzgerald, 1.1200%	523-32354	300,000,000	11/07/2017	11/7/2017	300,000,000	Repurchase Agreement
200,000,000	Term Repurchase Agreements, Jefferies and Company, Inc., 1.1100%	523-32355	200,000,000	11/07/2017	11/7/2017	200,000,000	Repurchase Agreement
37,500,000	4 Agency Variable Rate Notes, FFCB, 1.3582%	3133EEJ76	37,499,067	11/07/2017	11/13/2017	37,502,250	Government Agency
50,000,000	Supra - Bullets, IBRD, 1.0000%	459058EM1	49,997,134	11/15/2017	11/15/2017	49,996,500	Supranational
50,000,000	Supra - Bullets, IBRD, 1.0000%	459058EM1	49,999,085	11/15/2017	11/15/2017	49,996,500	Supranational
100,000,000	Supra - Bullets, IBRD, 1.0000%	459058EM1	99,995,911	11/15/2017	11/15/2017	99,993,000	Supranational
250,000,000	Term Repurchase Agreements, Jefferies and Company, Inc., 1.0800%	523-32254	250,000,000	11/15/2017	11/15/2017	250,000,000	Repurchase Agreement
100,000,000	Agency Discount Notes, FHLB, 1.0460%	313385PJ9	99,953,511	11/17/2017	11/17/2017	99,955,100	Government Agency
150,000,000	Agency Discount Notes, FHLB, 1.0350%	313385PJ9	149,931,000	11/17/2017	11/17/2017	149,932,650	Government Agency
25,000,000	3 Agency Floating Rate Notes, FFCB, 1.3800%	3133EFQG5	24,999,737	11/01/2017	11/20/2017	25,003,500	Government Agency
100,000,000	Agency Discount Notes, FHLB, 1.0370%	313385PP5	99,939,508	11/22/2017	11/22/2017	99,941,100	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 1.4332%	3133EGCK9	49,999,624	11/07/2017	11/27/2017	50,004,500	Government Agency
300,000,000	Supra - Discount Notes, IBRD, 1.0800%	459053PY4	299,730,000	12/01/2017	12/1/2017	299,739,000	Supranational
200,000,000	Agency Discount Notes, FHLB, 1.0470%	313385QD1	199,796,417	12/06/2017	12/6/2017	199,797,800	Government Agency
200,000,000	Agency Discount Notes, FHLB, 1.0470%	313385QD1	199,796,417	12/06/2017	12/6/2017	199,797,800	Government Agency
76,000,000	Agency Discount Notes, FHLB, 1.0290%	313385QD1	75,923,968	12/06/2017	12/6/2017	75,923,164	Government Agency
61,000,000	Agency Discount Notes, FHLB, 1.0290%	313385QD1	60,938,975	12/06/2017	12/6/2017	60,938,329	Government Agency
100,000,000	Agency Discount Notes, FHLB, 1.0900%	313385QE9	99,891,000	12/07/2017	12/7/2017	99,896,000	Government Agency
100,000,000	Agency Discount Notes, FHLB, 1.0270%	313385QF6	99,894,447	12/08/2017	12/8/2017	99,893,100	Government Agency
40,000,000	Agency Discount Notes, FHLB, 1.0270%	313385QF6	39,957,779	12/08/2017	12/8/2017	39,957,240	Government Agency
40,000,000	Agency Discount Notes, FHLB, 1.0270%	313385QF6	39,957,779	12/08/2017	12/8/2017	39,957,240	Government Agency
110,000,000	Agency Discount Notes, FHLB, 1.0250%	313385QL3	109,868,458	12/13/2017	12/13/2017	109,866,570	Government Agency
25,000,000	U.S. Treasury Coupons, U.S. Treasury, 1.0000%	912828G79	25,001,180	12/15/2017	12/15/2017	24,994,775	U.S. Treasury
25,000,000	U.S. Treasury Coupons, U.S. Treasury, 1.0000%	912828G79	25,001,180	12/15/2017	12/15/2017	24,994,775	U.S. Treasury
25,000,000	U.S. Treasury Coupons, U.S. Treasury, 1.0000%	912828G79	24,999,235	12/15/2017	12/15/2017	24,994,775	U.S. Treasury
100,000,000	Supra - Discount Notes, IFC, 1.1000%	459515QN5	99,865,556	12/15/2017	12/15/2017	99,872,900	Supranational
200,000,000	Agency Discount Notes, FHLB, 1.0490%	313385QT6	199,714,439	12/20/2017	12/20/2017	199,716,800	Government Agency

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50,000,000	Agency Discount Notes, FHLB, 1.0490%	313385QT6	49,928,610	12/20/2017	12/20/2017	49,929,200	Government Agency
100,000,000	Agency Discount Notes, FHLB, 1.0490%	313385QT6	99,857,219	12/20/2017	12/20/2017	99,858,400	Government Agency
100,000,000	Agency Discount Notes, FHLB, 1.0440%	313385QT6	99,857,900	12/20/2017	12/20/2017	99,858,400	Government Agency
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.0500%	912796MJ5	99,833,750	12/28/2017	12/28/2017	99,835,300	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.0500%	912796MJ5	99,833,750	12/28/2017	12/28/2017	99,835,300	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.0950%	912796RK7	99,811,417	01/02/2018	1/2/2018	99,820,900	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.1000%	912796RK7	99,810,556	01/02/2018	1/2/2018	99,820,900	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.1300%	912796LC1	49,899,556	01/04/2018	1/4/2018	49,907,450	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.1265%	912796LC1	49,899,867	01/04/2018	1/4/2018	49,907,450	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.1280%	912796LC1	49,899,733	01/04/2018	1/4/2018	49,907,450	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.1260%	912796LC1	49,899,911	01/04/2018	1/4/2018	49,907,450	U.S. Treasury Bills
200,000,000	U.S. Treasury Bills, U.S. Treasury, 1.0355%	912796LC1	199,631,823	01/04/2018	1/4/2018	199,629,800	U.S. Treasury Bills
4,175,000	Certificate of Deposit, Liberty Bay Bank, 1.4000%	523-32234	4,175,000	01/09/2018	1/9/2018	4,175,000	Certificate of Deposit
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
100,000,000	Agency Discount Notes, FHLB, 1.0890%	313385RQ1	99,788,250	01/10/2018	1/10/2018	99,782,000	Government Agency
93,000,000	Agency Discount Notes, FHLB, 1.0890%	313385RQ1	92,803,073	01/10/2018	1/10/2018	92,797,260	Government Agency
93,000,000	Agency Discount Notes, FHLB, 1.0890%	313385RQ1	92,803,073	01/10/2018	1/10/2018	92,797,260	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.1255%	912796ML0	49,889,013	01/11/2018	1/11/2018	49,897,200	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.0850%	912796ML0	99,786,014	01/11/2018	1/11/2018	99,794,400	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.0850%	912796ML0	99,786,014	01/11/2018	1/11/2018	99,794,400	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.0850%	912796ML0	99,786,014	01/11/2018	1/11/2018	99,794,400	U.S. Treasury Bills
100,000,000	Agency Discount Notes, FHLB, 1.0900%	313385RS7	99,782,000	01/12/2018	1/12/2018	99,776,000	Government Agency
100,000,000	Agency Discount Notes, FHLB, 1.0900%	313385RS7	99,782,000	01/12/2018	1/12/2018	99,776,000	Government Agency
100,000,000	Agency Discount Notes, FHLB, 1.0900%	313385RS7	99,782,000	01/12/2018	1/12/2018	99,776,000	Government Agency
100,000,000	Agency Discount Notes, FHLB, 1.0900%	313385RS7	99,782,000	01/12/2018	1/12/2018	99,776,000	Government Agency
100,000,000	Agency Discount Notes, FHLB, 1.0900%	313385RS7	99,782,000	01/12/2018	1/12/2018	99,776,000	Government Agency
50,000,000	Agency Floating Rate Notes, FFCB, 1.3600%	3133EGLT0	50,000,000	11/01/2017	1/18/2018	50,012,000	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.1165%	912796NN5	49,879,046	01/18/2018	1/18/2018	49,882,450	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.1115%	912796NN5	49,879,588	01/18/2018	1/18/2018	49,882,450	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.1110%	912796NN5	49,879,642	01/18/2018	1/18/2018	49,882,450	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.0935%	912796NN5	99,763,075	01/18/2018	1/18/2018	99,764,900	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.0930%	912796NN5	99,763,183	01/18/2018	1/18/2018	99,764,900	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.0925%	912796NN5	99,763,291	01/18/2018	1/18/2018	99,764,900	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.0925%	912796NN5	99,763,291	01/18/2018	1/18/2018	99,764,900	U.S. Treasury Bills

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50,000,000	Agency Discount Notes, FHLB, 1.1370%	313385SE7	49,867,350	01/24/2018	1/24/2018	49,869,350	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.1065%	912796NP0	49,869,372	01/25/2018	1/25/2018	49,871,300	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.1100%	912796NP0	49,868,958	01/25/2018	1/25/2018	49,871,300	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.1080%	912796NP0	99,738,389	01/25/2018	1/25/2018	99,742,600	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.1080%	912796NP0	99,738,389	01/25/2018	1/25/2018	99,742,600	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.1080%	912796NP0	99,738,389	01/25/2018	1/25/2018	99,742,600	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.1080%	912796NP0	99,738,389	01/25/2018	1/25/2018	99,742,600	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.1110%	912796NP0	99,737,681	01/25/2018	1/25/2018	99,742,600	U.S. Treasury Bills
50,000,000	4Supra - Variables, ADB, 1.3196%	045167DV2	50,000,000	01/26/2018	1/26/2018	50,007,500	Supranational
50,000,000	3Agency Floating Rate Notes, FFCB, 1.2800%	3133EE5C0	49,981,403	11/01/2017	1/30/2018	50,001,500	Government Agency
50,000,000	3Agency Floating Rate Notes, FFCB, 1.4300%	3133EFWZ6	49,997,471	11/01/2017	2/1/2018	50,033,000	Government Agency
35,000,000	3Agency Floating Rate Notes, FFCB, 1.4300%	3133EFWZ6	35,005,357	11/01/2017	2/1/2018	35,023,100	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.1375%	912796NR6	49,843,594	02/08/2018	2/8/2018	49,846,000	U.S. Treasury Bills
25,000,000	3Agency Floating Rate Notes, FFCB, 1.3500%	3133EGCJ2	24,998,339	11/01/2017	3/1/2018	25,006,250	Government Agency
25,000,000	3Agency Floating Rate Notes, FFCB, 1.3500%	3133EGCJ2	24,998,335	11/01/2017	3/1/2018	25,006,250	Government Agency
25,000,000	3Agency Floating Rate Notes, FFCB, 1.3000%	3133EFCD7	24,992,473	11/01/2017	3/2/2018	25,006,500	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.1455%	912796NU9	49,797,947	03/08/2018	3/8/2018	49,790,900	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.1455%	912796NU9	49,797,947	03/08/2018	3/8/2018	49,790,900	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.1455%	912796NU9	49,797,947	03/08/2018	3/8/2018	49,790,900	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.1360%	912796NW5	49,788,578	03/15/2018	3/15/2018	49,779,050	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.1365%	912796NW5	49,788,485	03/15/2018	3/15/2018	49,779,050	U.S. Treasury Bills
50,000,000	3Agency Floating Rate Notes, FFCB, 1.3800%	3133EFB22	50,000,953	11/01/2017	3/19/2018	50,014,000	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	49,770,581	03/22/2018	3/22/2018	49,764,700	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.1710%	912796NX3	49,770,679	03/22/2018	3/22/2018	49,764,700	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.0250%	912796LS6	49,789,306	03/29/2018	3/29/2018	49,750,750	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.1815%	912796LS6	49,757,136	03/29/2018	3/29/2018	49,750,750	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.1800%	912796LS6	49,757,444	03/29/2018	3/29/2018	49,750,750	U.S. Treasury Bills
100,000,000	U.S. Treasury Bills, U.S. Treasury, 1.1810%	912796NY1	99,491,514	04/05/2018	4/5/2018	99,476,300	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.2230%	912796PA1	49,724,825	04/12/2018	4/12/2018	49,723,150	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.2270%	912796PA1	49,723,925	04/12/2018	4/12/2018	49,723,150	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.2350%	912796PB9	49,710,118	04/19/2018	4/19/2018	49,711,500	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.2400%	912796PB9	49,708,944	04/19/2018	4/19/2018	49,711,500	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.2400%	912796PB9	49,708,944	04/19/2018	4/19/2018	49,711,500	U.S. Treasury Bills

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50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.2410%	912796PB9	49,708,710	04/19/2018	4/19/2018	49,711,500	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.2480%	912796LX5	49,694,933	04/26/2018	4/26/2018	49,699,000	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.2480%	912796LX5	49,694,933	04/26/2018	4/26/2018	49,699,000	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.2500%	912796LX5	49,694,445	04/26/2018	4/26/2018	49,699,000	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 1.2500%	912796LX5	49,694,445	04/26/2018	4/26/2018	49,699,000	U.S. Treasury Bills
25,000,000	3 Agency Floating Rate Notes, FFCB, 1.2700%	3133EE6X3	24,982,604	11/01/2017	5/14/2018	25,016,000	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.3500%	3133EGH73	50,000,000	11/01/2017	5/14/2018	50,054,000	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.3800%	3133EGAL9	50,000,000	11/01/2017	5/17/2018	50,062,500	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 1.3717%	3133EGHS7	50,000,000	11/29/2017	5/29/2018	50,082,500	Government Agency
25,000,000	Agency Discount Notes, FFCB, 1.2400%	313313XT0	24,813,139	06/06/2018	6/6/2018	24,805,600	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.3700%	3133EGER2	49,996,932	11/01/2017	6/13/2018	50,067,500	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 1.3589%	3133EGGC3	50,000,000	11/20/2017	6/20/2018	50,082,550	Government Agency
4,607	IB Bank Deposit, US Bank, 0.7500%	523-14483	4,607	11/01/2017		4,607	Bank Deposits
415,726,272	IB Bank Deposit, Key Bank, 1.0700%	523-16378	415,726,272	11/01/2017		415,726,272	Bank Deposits
495,569,105	NOW accounts, Union Bank\Frontier Bank, 1.0900%	523-16950	495,569,105	11/01/2017		495,569,105	Bank Deposits
92,587,851	NOW accounts, EastWest Bank, 1.2000%	523-18461	92,587,851	11/01/2017		92,587,851	Bank Deposits
160,129,579	IB Bank Deposit, Umpqua Bank, 1.1000%	523-21425	160,129,579	11/01/2017		160,129,579	Bank Deposits
101,422,227	IB Bank Deposit, Washington Federal, 1.1000%	523-25454	101,422,227	11/01/2017		101,422,227	Bank Deposits
91,087,606	IB Bank Deposit, Heritage Bank, 1.2000%	523-27328	91,087,606	11/01/2017		91,087,606	Bank Deposits
50,000,000	4 Agency Variable Rate Notes, FFCB, 1.4732%	3133EGTX3	49,996,400	11/07/2017	7/9/2018	50,069,500	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 1.2350%	3133EGF59	49,996,523	11/10/2017	7/10/2018	50,048,000	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 1.4581%	3133EGPJ8	49,996,231	11/07/2017	8/1/2018	50,072,000	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 1.3750%	3133EGPA7	50,049,422	11/01/2017	8/1/2018	50,098,500	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.4200%	3133EGTW5	49,995,658	11/01/2017	9/12/2018	50,113,000	Government Agency
35,000,000	4 Supra - Variables, IADB, 1.3411%	458182DT6	35,001,926	09/12/2018	9/12/2018	35,003,500	Supranational
50,000,000	4 Agency Variable Rate Notes, FFCB, 1.2589%	3133EGH65	49,995,620	11/14/2017	9/14/2018	50,060,500	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.3300%	3133EGV44	49,992,783	11/01/2017	10/15/2018	50,000,000	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.4000%	3133EGA21	50,000,000	11/01/2017	10/25/2018	49,999,950	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 1.2778%	3133EGE84	49,997,432	11/08/2017	11/8/2018	50,076,000	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 1.4132%	3133EG3L7	50,000,000	11/07/2017	11/13/2018	50,063,000	Government Agency
25,000,000	4 Agency Variable Rate Notes, FHLB, 1.1590%	3130AC4M3	25,000,000	11/13/2017	11/13/2018	24,995,000	Government Agency
50,000,000	4 Agency Variable Rate Notes, FHLB, 1.1590%	3130AC4M3	50,000,000	11/13/2017	11/13/2018	49,990,000	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 1.4332%	3133EGN35	50,000,000	11/07/2017	12/5/2018	50,053,000	Government Agency
15,000,000	4 Agency Variable Rate Notes, FFCB, 1.4332%	3133EGN35	15,000,000	11/07/2017	12/5/2018	15,015,900	Government Agency

## Washington State Local Government Investment Pool

as of 10/31/2017

## Settlement Date Basis

Par	Description	CUSIP	Amortized Value	Effective Maturity	Final Maturity	Fair Value	Category
40,000,000	3 Agency Floating Rate Notes, FFCB, 1.3900%	3133EGV36	39,995,505	11/01/2017	12/14/2018	39,995,600	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 1.3078%	3133EGM28	50,000,000	11/20/2017	12/19/2018	50,095,500	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.3500%	3133EG2C8	49,994,016	11/01/2017	12/27/2018	49,971,500	Government Agency
25,000,000	4 Agency Variable Rate Notes, FFCB, 1.2822%	3133EG2V6	25,000,000	11/03/2017	1/3/2019	25,040,750	Government Agency
25,000,000	4 Agency Variable Rate Notes, FFCB, 1.2822%	3133EG2V6	25,000,000	11/03/2017	1/3/2019	25,040,750	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 1.3078%	3133EGU78	50,000,000	11/08/2017	1/8/2019	50,094,000	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.1400%	3133EHTG8	49,995,266	11/01/2017	2/1/2019	49,986,500	Government Agency
50,000,000	Supra - Floating Rate Notes, IBRD, 1.3100%	45905UG32	50,000,000	04/05/2019	4/5/2019	49,993,500	Supra Fed FRN - Act/360 - Qtly - Ne
50,000,000	4 Agency Variable Rate Notes, FFCB, 1.2832%	3133EHFF5	49,992,757	11/07/2017	4/12/2019	50,044,000	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.1600%	3133EHTK9	49,995,439	11/01/2017	6/3/2019	49,979,500	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.1700%	3133EHPR8	50,000,000	11/01/2017	6/27/2019	50,008,500	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.1700%	3133EHRH8	49,991,449	11/01/2017	7/17/2019	49,974,500	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.1700%	3133EHVD2	50,000,000	11/01/2017	8/16/2019	49,982,500	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.1700%	3133EHYK3	49,995,332	11/01/2017	9/13/2019	49,981,500	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 1.1700%	3133EHK28	50,000,000	11/01/2017	10/23/2019	49,975,500	Government Agency

Current Assets: 14,767,272,246

<sup>1</sup> WAM: 36 Days<sup>2</sup> WAL: 82 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.