

Washington State Local Government Investment Pool

as of 08/31/2016

Par	Description	CUSIP	Amortized Value	Effective Maturity	Final Maturity	Rule 2a-7 Category of
500,000,000	Repurchase Agreements, Cantor Fitzgerald, 0.4700%	523-29988	500,000,000	09/01/2016	9/1/2016	Repurchase Agreement
700,000,000	Repurchase Agreements, Daiwa Capital Markets, 0.4800%	523-29989	700,000,000	09/01/2016	9/1/2016	Repurchase Agreement
300,000,000	Repurchase Agreements, Societe Generale, 0.4200%	523-29990	300,000,000	09/01/2016	9/1/2016	Repurchase Agreement
199,513,000	Repurchase Agreements, UBS Warburg, 0.3800%	523-29991	199,513,000	09/01/2016	9/1/2016	Repurchase Agreement
50,000,000	Agency Bullets, FFCB, 0.4250%	3133EDU75	49,999,973	09/02/2016	9/2/2016	Government Agency
400,000,000	Term Repurchase Agreements, Societe Generale, 0.4400%	523-29953	400,000,000	09/02/2016	9/2/2016	Repurchase Agreement
200,000,000	Term Repurchase Agreements, HSBC Securities, Inc., 0.4200%	523-29954	200,000,000	09/02/2016	9/2/2016	Repurchase Agreement
400,000,000	Term Repurchase Agreements, Cantor Fitzgerald, 0.4300%	523-29955	400,000,000	09/02/2016	9/2/2016	Repurchase Agreement
400,000,000	Term Repurchase Agreements, Daiwa Capital Markets, 0.4000%	523-29976	400,000,000	09/06/2016	9/6/2016	Repurchase Agreement
300,000,000	Term Repurchase Agreements, Jefferies and Company, Inc., 0.4200%	523-29977	300,000,000	09/06/2016	9/6/2016	Repurchase Agreement
400,000,000	Term Repurchase Agreements, Cantor Fitzgerald, 0.4500%	523-29987	400,000,000	09/07/2016	9/7/2016	Repurchase Agreement
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
400,000,000	Term Repurchase Agreements, Cantor Fitzgerald, 0.4300%	523-29894	400,000,000	09/15/2016	9/15/2016	Repurchase Agreement
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	Agency Discount Notes, FHLB, 0.4500%	313384J59	49,978,125	10/05/2016	10/5/2016	Government Agency
50,000,000	Agency Discount Notes, FHLB, 0.4500%	313384J59	49,978,125	10/05/2016	10/5/2016	Government Agency
50,000,000	Agency Discount Notes, FHLB, 0.4500%	313384J59	49,978,125	10/05/2016	10/5/2016	Government Agency
75,000,000	Agency Discount Notes, FHLB, 0.4000%	313384J59	74,970,833	10/05/2016	10/5/2016	Government Agency
50,000,000	Agency Discount Notes, FHLB, 0.3700%	313384J59	49,982,014	10/05/2016	10/5/2016	Government Agency
50,000,000	Agency Discount Notes, FHLB, 0.3700%	313384J59	49,982,014	10/05/2016	10/5/2016	Government Agency
100,000,000	Agency Discount Notes, FHLB, 0.4000%	313384J67	99,960,000	10/06/2016	10/6/2016	Government Agency
16,000,000	Agency Discount Notes, FHLB, 0.4400%	313384J75	15,992,764	10/07/2016	10/7/2016	Government Agency
2,000,000	Agency Discount Notes, FHLB, 0.3790%	313384K40	1,999,116	10/12/2016	10/12/2016	Government Agency
4,000,000	Agency Discount Notes, FHLB, 0.3790%	313384K40	3,998,231	10/12/2016	10/12/2016	Government Agency
50,000,000	Agency Discount Notes, FHLB, 0.3790%	313384K40	49,977,892	10/12/2016	10/12/2016	Government Agency
100,000,000	Agency Discount Notes, FHLB, 0.3800%	313384K57	99,954,611	10/13/2016	10/13/2016	Government Agency
100,000,000	Agency Discount Notes, FHLB, 0.3800%	313384K57	99,954,611	10/13/2016	10/13/2016	Government Agency
25,000,000	Agency Bullets, FHLMC, 0.8750%	3137EADS5	25,013,434	10/14/2016	10/14/2016	Government Agency
100,000,000	Agency Discount Notes, FHLB, 0.3800%	313384K65	99,953,556	10/14/2016	10/14/2016	Government Agency
100,000,000	Agency Discount Notes, FHLB, 0.3800%	313384K65	99,953,556	10/14/2016	10/14/2016	Government Agency
100,000,000	Agency Discount Notes, FHLB, 0.3800%	313384K65	99,953,556	10/14/2016	10/14/2016	Government Agency
100,000,000	Agency Discount Notes, FHLB, 0.3700%	313384L23	99,950,667	10/18/2016	10/18/2016	Government Agency
100,000,000	Agency Discount Notes, FHLB, 0.3700%	313384L23	99,950,667	10/18/2016	10/18/2016	Government Agency
50,000,000	Agency Discount Notes, FHLB, 0.3780%	313384L31	49,974,275	10/19/2016	10/19/2016	Government Agency
50,000,000	Agency Discount Notes, FHLB, 0.3780%	313384L31	49,974,275	10/19/2016	10/19/2016	Government Agency

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50,000,000	Agency Discount Notes, FHLB, 0.3780%	313384L31	49,974,275	10/19/2016	10/19/2016	Government Agency
50,000,000	Agency Discount Notes, FHLB, 0.3780%	313384L31	49,974,275	10/19/2016	10/19/2016	Government Agency
50,000,000	Agency Discount Notes, FHLB, 0.3790%	313384L56	49,973,154	10/21/2016	10/21/2016	Government Agency
100,000,000	Agency Discount Notes, FHLB, 0.3790%	313384L56	99,946,308	10/21/2016	10/21/2016	Government Agency
50,000,000	Agency Discount Notes, FHLB, 0.3790%	313384L56	49,973,154	10/21/2016	10/21/2016	Government Agency
50,000,000	Agency Discount Notes, FHLB, 0.3790%	313384L56	49,973,154	10/21/2016	10/21/2016	Government Agency
50,000,000	Agency Discount Notes, FHLB, 0.3790%	313384L56	49,973,154	10/21/2016	10/21/2016	Government Agency
50,000,000	⁴ Agency Variable Rate Notes, FFCB, 0.4729%	3133EDZL9	50,000,000	08/24/2016	10/24/2016	Government Agency
100,000,000	Agency Discount Notes, FHLB, 0.3640%	313384M48	99,941,356	10/28/2016	10/28/2016	Government Agency
25,000,000	U.S. Treasury Coupons, U.S. Treasury, 0.3750%	912828F88	24,994,720	10/31/2016	10/31/2016	U.S. Treasury
25,000,000	U.S. Treasury Coupons, U.S. Treasury, 0.3750%	912828F88	24,994,720	10/31/2016	10/31/2016	U.S. Treasury
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4020%	912796JS9	49,964,267	11/03/2016	11/3/2016	U.S. Treasury Bills
50,000,000	³ Agency Floating Rate Notes, FFCB, 0.5500%	3133ED6T4	50,000,470	09/01/2016	11/7/2016	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.3910%	912796HQ5	49,961,443	11/10/2016	11/10/2016	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.3870%	912796HQ5	49,961,838	11/10/2016	11/10/2016	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.3910%	912796JU4	49,957,642	11/17/2016	11/17/2016	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.3970%	912796JU4	49,956,992	11/17/2016	11/17/2016	U.S. Treasury Bills
50,000,000	Agency Discount Notes, FHLB, 0.5480%	313384P94	49,939,872	11/18/2016	11/18/2016	Government Agency
25,000,000	⁴ Agency Variable Rate Notes, FFCB, 0.5024%	3133EEKH2	24,999,412	09/22/2016	11/22/2016	Government Agency
50,000,000	Agency Discount Notes, FHLB, 0.5790%	313384Q69	49,932,450	11/23/2016	11/23/2016	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4990%	912796JV2	49,940,397	11/25/2016	11/25/2016	U.S. Treasury Bills
39,000,000	Agency Discount Notes, FHLB, 0.3440%	313384R50	38,966,087	11/30/2016	11/30/2016	Government Agency
39,000,000	Agency Discount Notes, FHLB, 0.3440%	313384R50	38,966,087	11/30/2016	11/30/2016	Government Agency
50,000,000	Agency Discount Notes, FHLB, 0.3440%	313384R50	49,956,522	11/30/2016	11/30/2016	Government Agency
50,000,000	Agency Discount Notes, FHLB, 0.3440%	313384R50	49,956,522	11/30/2016	11/30/2016	Government Agency
78,000,000	Agency Discount Notes, FHLB, 0.3440%	313384R50	77,932,175	11/30/2016	11/30/2016	Government Agency
39,000,000	Agency Discount Notes, FHLB, 0.3440%	313384R50	38,966,087	11/30/2016	11/30/2016	Government Agency
50,000,000	⁴ Agency Variable Rate Notes, FFCB, 0.4739%	3133EEDE7	49,998,715	09/01/2016	12/1/2016	Government Agency
50,000,000	⁴ Agency Variable Rate Notes, FFCB, 0.4939%	3133EEFN5	49,997,777	09/01/2016	12/1/2016	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4270%	912796HU6	49,941,288	12/08/2016	12/8/2016	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4260%	912796HU6	49,941,425	12/08/2016	12/8/2016	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4210%	912796HU6	49,942,112	12/08/2016	12/8/2016	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4010%	912796JZ3	49,937,065	12/22/2016	12/22/2016	U.S. Treasury Bills
50,000,000	⁴ Agency Variable Rate Notes, FFCB, 0.5538%	3133EDKA9	50,005,013	09/28/2016	12/28/2016	Government Agency
50,000,000	⁴ Agency Variable Rate Notes, FFCB, 0.5238%	3133EFFM4	49,999,176	09/28/2016	12/28/2016	Government Agency

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50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.3420%	912796HV4	49,939,675	01/05/2017	1/5/2017	U.S. Treasury Bills
55,145,000	Certificate of Deposit - TCD, Office of the State Treasurer, 0.6500%	523-29682	55,145,000	01/10/2017	1/10/2017	Certificate of Deposit - TCD
50,000,000	Agency Bullets, FHLB, 0.4300%	3130A8Q48	49,992,749	01/11/2017	1/11/2017	Government Agency
50,000,000	⁴ Agency Variable Rate Notes, FHLB, 0.4931%	3130A8PW7	50,000,000	09/11/2016	1/11/2017	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.3925%	912796KC2	49,926,951	01/12/2017	1/12/2017	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.3905%	912796KC2	49,927,324	01/12/2017	1/12/2017	U.S. Treasury Bills
50,000,000	⁴ Agency Variable Rate Notes, FHLMC, 0.5127%	3134G5Z32	49,998,116	09/13/2016	1/13/2017	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4305%	912796KD0	49,915,694	01/19/2017	1/19/2017	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4250%	912796KD0	49,916,771	01/19/2017	1/19/2017	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4305%	912796KD0	49,915,694	01/19/2017	1/19/2017	U.S. Treasury Bills
50,000,000	Agency Discount Notes, FHLB, 0.4850%	313385BA3	49,900,979	01/25/2017	1/25/2017	Government Agency
50,000,000	Agency Discount Notes, FHLB, 0.4850%	313385BA3	49,900,979	01/25/2017	1/25/2017	Government Agency
50,000,000	Agency Discount Notes, FHLB, 0.4850%	313385BA3	49,900,979	01/25/2017	1/25/2017	Government Agency
32,000,000	Agency Discount Notes, FHLB, 0.4850%	313385BA3	31,936,627	01/25/2017	1/25/2017	Government Agency
50,000,000	⁴ Agency Variable Rate Notes, FNMA, 0.5349%	3135G0B44	49,997,934	09/26/2016	1/26/2017	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4305%	912796KE8	49,911,508	01/26/2017	1/26/2017	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4325%	912796KE8	49,911,097	01/26/2017	1/26/2017	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4305%	912796KE8	49,911,508	01/26/2017	1/26/2017	U.S. Treasury Bills
50,000,000	Agency Discount Notes, FHLB, 0.4800%	313385BC9	49,900,667	01/27/2017	1/27/2017	Government Agency
50,000,000	Agency Discount Notes, FHLB, 0.4800%	313385BC9	49,900,667	01/27/2017	1/27/2017	Government Agency
50,000,000	Agency Discount Notes, FHLB, 0.4800%	313385BC9	49,900,667	01/27/2017	1/27/2017	Government Agency
50,000,000	Agency Discount Notes, FHLB, 0.4800%	313385BC9	49,900,667	01/27/2017	1/27/2017	Government Agency
50,000,000	Agency Discount Notes, FHLB, 0.4800%	313385BC9	49,900,667	01/27/2017	1/27/2017	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4475%	912796KG3	49,899,313	02/09/2017	2/9/2017	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4460%	912796KG3	49,899,650	02/09/2017	2/9/2017	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4455%	912796KG3	49,899,763	02/09/2017	2/9/2017	U.S. Treasury Bills
50,000,000	⁴ Agency Variable Rate Notes, FFCB, 0.6553%	3133EFSE8	50,000,000	09/06/2016	2/14/2017	Government Agency
20,000,000	⁴ Agency Variable Rate Notes, FFCB, 0.6553%	3133EFSE8	20,010,165	09/06/2016	2/14/2017	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4350%	912796KH1	49,897,896	02/16/2017	2/16/2017	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4350%	912796KH1	49,897,896	02/16/2017	2/16/2017	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4320%	912796KH1	49,898,600	02/16/2017	2/16/2017	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4370%	912796KH1	49,897,426	02/16/2017	2/16/2017	U.S. Treasury Bills
50,000,000	Agency Discount Notes, FHLB, 0.4800%	313385BZ8	49,886,667	02/17/2017	2/17/2017	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4450%	912796KJ7	49,891,222	02/23/2017	2/23/2017	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4470%	912796KJ7	49,890,733	02/23/2017	2/23/2017	U.S. Treasury Bills

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50,000,000	³ Agency Floating Rate Notes, FFCB, 0.5200%	3133EFEX1	49,968,796	09/01/2016	3/24/2017	Government Agency
40,000,000	⁴ Agency Variable Rate Notes, FFCB, 0.5000%	3133EDZM7	39,995,449	09/06/2016	3/27/2017	Government Agency
30,000,000	⁴ Agency Variable Rate Notes, FFCB, 0.4800%	3133EDWM0	29,992,953	09/06/2016	4/3/2017	Government Agency
50,000,000	⁴ Agency Variable Rate Notes, FFCB, 0.4884%	3133EEWW6	49,998,491	09/06/2016	4/6/2017	Government Agency
40,000,000	⁴ Agency Variable Rate Notes, FFCB, 0.5574%	3133EDJX1	40,012,793	09/17/2016	4/17/2017	Government Agency
50,000,000	⁴ Agency Variable Rate Notes, FHLMC, 0.5174%	3134G72G5	49,995,139	09/20/2016	4/20/2017	Government Agency
48,900,000	⁴ Agency Variable Rate Notes, FFCB, 0.4953%	3133EERF9	48,893,524	09/06/2016	4/27/2017	Government Agency
50,000,000	⁴ Agency Variable Rate Notes, FFCB, 0.5377%	3133EDV25	50,010,802	09/15/2016	5/15/2017	Government Agency
50,000,000	³ Agency Floating Rate Notes, FFCB, 0.4400%	3133EE4L1	49,996,340	09/01/2016	5/22/2017	Government Agency
50,000,000	³ Agency Floating Rate Notes, FFCB, 0.4400%	3133EE4L1	49,923,189	09/01/2016	5/22/2017	Government Agency
50,000,000	³ Agency Floating Rate Notes, FFCB, 0.4800%	3133EDYW6	50,003,804	09/01/2016	5/30/2017	Government Agency
50,000,000	³ Agency Floating Rate Notes, FFCB, 0.5000%	3133EDUS9	50,011,836	09/01/2016	6/12/2017	Government Agency
50,000,000	⁴ Agency Variable Rate Notes, FFCB, 0.5853%	3133EFNP8	50,000,000	09/06/2016	6/12/2017	Government Agency
50,000,000	⁴ Agency Variable Rate Notes, FFCB, 0.6153%	3133EF2F3	50,000,000	09/06/2016	6/12/2017	Government Agency
50,000,000	⁴ Agency Variable Rate Notes, FFCB, 0.4877%	3133EEK82	49,993,137	09/14/2016	6/14/2017	Government Agency
3,361	IB Bank Deposit, US Bank, 0.2500%	523-14483	3,361	09/01/2016		Bank Deposits
342,559,704	IB Bank Deposit, Key Bank, 0.4500%	523-16378	342,559,704	09/01/2016		Bank Deposits
100,761,009	NOW accounts, Union Bank\Frontier Bank, 0.4500%	523-16950	100,761,009	09/01/2016		Bank Deposits
61,901,464	NOW accounts, EastWest Bank, 0.4500%	523-18461	61,901,464	09/01/2016		Bank Deposits
318,352,383	IB Bank Deposit, Umpqua Bank, 0.4500%	523-21425	318,352,383	09/01/2016		Bank Deposits
100,549,604	IB Bank Deposit, Washington Federal, 0.4000%	523-25454	100,549,604	09/01/2016		Bank Deposits
90,241,214	IB Bank Deposit, Heritage Bank, 0.4500%	523-27328	90,241,214	09/01/2016		Bank Deposits
25,018,358	NOW accounts, Opus Bank, 0.3999%	523-29398	25,018,358	09/01/2016		Bank Deposits
51,400,000	³ Agency Floating Rate Notes, FFCB, 0.4600%	3133EETL4	51,395,501	09/01/2016	7/13/2017	Government Agency
25,000,000	³ Agency Floating Rate Notes, FFCB, 0.5700%	3133EF5J2	25,000,000	09/01/2016	7/28/2017	Government Agency
50,000,000	⁴ Agency Variable Rate Notes, FNMA, 0.5166%	3135G0F24	49,995,153	09/16/2016	8/16/2017	Government Agency
25,000,000	³ Agency Floating Rate Notes, FFCB, 0.4700%	3133EFAL1	24,997,541	09/01/2016	8/21/2017	Government Agency
50,000,000	⁴ Agency Variable Rate Notes, FFCB, 0.4974%	3133EFAK3	49,997,493	09/21/2016	8/21/2017	Government Agency
25,000,000	³ Agency Floating Rate Notes, FFCB, 0.4700%	3133EFAL1	24,971,741	09/01/2016	8/21/2017	Government Agency
50,000,000	³ Agency Floating Rate Notes, FFCB, 0.5700%	3133EFDH7	50,000,000	09/01/2016	9/18/2017	Government Agency
25,000,000	⁴ Agency Variable Rate Notes, FFCB, 0.5224%	3133EFDS3	24,997,992	09/22/2016	9/22/2017	Government Agency
25,000,000	⁴ Agency Variable Rate Notes, FFCB, 0.5177%	3133EFJT5	24,997,173	09/13/2016	10/13/2017	Government Agency
50,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 0.5033%	912828M23	49,904,725	09/06/2016	10/31/2017	U.S. Treasury FRN
37,500,000	⁴ Agency Variable Rate Notes, FFCB, 0.5603%	3133EEJ76	37,465,864	09/06/2016	11/13/2017	Government Agency
25,000,000	³ Agency Floating Rate Notes, FFCB, 0.6300%	3133EFQG5	24,993,832	09/01/2016	11/20/2017	Government Agency

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25,000,000	⁴ Agency Variable Rate Notes, FFCB, 0.5824%	3133EFQB6	24,998,458	09/20/2016	11/20/2017	Government Agency
50,000,000	⁴ Agency Variable Rate Notes, FFCB, 0.6353%	3133EGCK9	49,993,440	09/06/2016	11/27/2017	Government Agency
50,000,000	⁴ Agency Variable Rate Notes, FHLB, 0.5734%	3130A8FR9	49,996,860	09/07/2016	12/7/2017	Government Agency
50,000,000	³ Agency Floating Rate Notes, FFCB, 0.6100%	3133EGLT0	50,000,000	09/01/2016	1/18/2018	Government Agency
50,000,000	³ Agency Floating Rate Notes, FFCB, 0.5300%	3133EE5C0	49,893,169	09/01/2016	1/30/2018	Government Agency
50,000,000	³ Agency Floating Rate Notes, FFCB, 0.6800%	3133EFWZ6	49,985,733	09/01/2016	2/1/2018	Government Agency
35,000,000	³ Agency Floating Rate Notes, FFCB, 0.6800%	3133EFWZ6	35,030,220	09/01/2016	2/1/2018	Government Agency
25,000,000	³ Agency Floating Rate Notes, FFCB, 0.6000%	3133EGCJ2	24,992,428	09/01/2016	3/1/2018	Government Agency
25,000,000	³ Agency Floating Rate Notes, FFCB, 0.6000%	3133EGCJ2	24,992,409	09/01/2016	3/1/2018	Government Agency
25,000,000	³ Agency Floating Rate Notes, FFCB, 0.5500%	3133EFCD7	24,965,910	09/01/2016	3/2/2018	Government Agency
50,000,000	³ Agency Floating Rate Notes, FFCB, 0.6200%	3133EFB22	50,003,903	09/01/2016	3/19/2018	Government Agency
25,000,000	³ Agency Floating Rate Notes, FFCB, 0.5200%	3133EE6X3	24,944,314	09/01/2016	5/14/2018	Government Agency
50,000,000	³ Agency Floating Rate Notes, FFCB, 0.6300%	3133EGAL9	50,000,000	09/01/2016	5/17/2018	Government Agency
50,000,000	⁴ Agency Variable Rate Notes, FFCB, 0.6538%	3133EGHS7	50,000,000	09/29/2016	5/29/2018	Government Agency
50,000,000	³ Agency Floating Rate Notes, FFCB, 0.6200%	3133EGER2	49,991,082	09/01/2016	6/13/2018	Government Agency
50,000,000	⁴ Agency Variable Rate Notes, FFCB, 0.6324%	3133EGGC3	50,000,000	09/20/2016	6/20/2018	Government Agency
50,000,000	⁴ Agency Variable Rate Notes, FFCB, 0.6853%	3133EGPJ8	49,990,337	09/06/2016	8/1/2018	Government Agency

Current Assets: 11,975,845,096

¹ WAM: 35 Days

² WAL: 101 Days

¹ WAM = Weighted average maturity, calculated using the Effective maturity

² WAL = Weighted average life, calculated using Final maturity

³ 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

⁴ VRN = Variable Rate Note, which has an established reset date, therefore defining the effective maturity as the next reset date.