

Washington State Local Government Investment Pool

as of 09/30/2016

Trade Date Basis

Par	Description	CUSIP	Amortized Value	Effective Maturity	Final Maturity	Fair Value	Category
800,000,000	Repurchase Agreements, Daiwa Capital Markets, 0.9000%	523-30174	800,000,000	10/03/2016	10/3/2016	800,000,000	Repurchase Agreement
950,000,000	Repurchase Agreements, Jefferies and Company, Inc., 0.6000%	523-30175	950,000,000	10/03/2016	10/3/2016	950,000,000	Repurchase Agreement
300,000,000	Repurchase Agreements, Daiwa Capital Markets, 0.9000%	523-30176	300,000,000	10/03/2016	10/3/2016	300,000,000	Repurchase Agreement
200,000,000	Repurchase Agreements, UBS Warburg, 0.4600%	523-30177	200,000,000	10/03/2016	10/3/2016	200,000,000	Repurchase Agreement
400,000,000	Term Repurchase Agreements, Daiwa Capital Markets, 0.4000%	523-30143	400,000,000	10/04/2016	10/4/2016	400,000,000	Repurchase Agreement
300,000,000	Term Repurchase Agreements, Societe Generale, 0.4500%	523-30144	300,000,000	10/04/2016	10/4/2016	300,000,000	Repurchase Agreement
300,000,000	Term Repurchase Agreements, Daiwa Capital Markets, 0.4000%	523-30155	300,000,000	10/05/2016	10/5/2016	300,000,000	Repurchase Agreement
400,000,000	Term Repurchase Agreements, HSBC Securities, Inc., 0.5000%	523-30156	400,000,000	10/05/2016	10/5/2016	400,000,000	Repurchase Agreement
300,000,000	Term Repurchase Agreements, Societe Generale, 0.4500%	523-30157	300,000,000	10/05/2016	10/5/2016	300,000,000	Repurchase Agreement
350,000,000	Term Repurchase Agreements, Cantor Fitzgerald, 0.5000%	523-30164	350,000,000	10/06/2016	10/6/2016	350,000,000	Repurchase Agreement
16,000,000	Agency Discount Notes, FHLB, 0.4400%	313384J75	15,998,827	10/07/2016	10/7/2016	15,999,680	Government Agency
200,000,000	Term Repurchase Agreements, Societe Generale, 0.5000%	523-30172	200,000,000	10/07/2016	10/7/2016	200,000,000	Repurchase Agreement
200,000,000	Term Repurchase Agreements, Cantor Fitzgerald, 0.5500%	523-30173	200,000,000	10/07/2016	10/7/2016	200,000,000	Repurchase Agreement
25,000,000	Agency Bullets, FHLMC, 0.8750%	3137EADS5	25,003,969	10/14/2016	10/14/2016	25,004,250	Government Agency
400,000,000	Term Repurchase Agreements, Jefferies and Company, Inc., 0.4200%	523-30081	400,000,000	10/17/2016	10/17/2016	400,000,000	Repurchase Agreement
50,000,000	Agency Bullets, FFCB, 0.5103%	3133EDZL9	50,000,000	10/24/2016	10/24/2016	50,005,000	Government Agency
100,000,000	Agency Discount Notes, FHLB, 0.2200%	313384M22	99,984,722	10/26/2016	10/26/2016	99,988,000	Government Agency
100,000,000	Agency Discount Notes, FHLB, 0.2200%	313384M22	99,984,722	10/26/2016	10/26/2016	99,988,000	Government Agency
100,000,000	Agency Discount Notes, FHLB, 0.2200%	313384M22	99,984,722	10/26/2016	10/26/2016	99,988,000	Government Agency
100,000,000	Agency Discount Notes, FHLB, 0.3640%	313384M48	99,972,700	10/28/2016	10/28/2016	99,987,000	Government Agency
25,000,000	U.S. Treasury Coupons, U.S. Treasury, 0.3750%	912828F88	24,997,403	10/31/2016	10/31/2016	25,004,750	U.S. Treasury
25,000,000	U.S. Treasury Coupons, U.S. Treasury, 0.3750%	912828F88	24,997,403	10/31/2016	10/31/2016	25,004,750	U.S. Treasury
50,000,000	3 Agency Floating Rate Notes, FFCB, 0.5500%	3133ED6T4	50,000,256	10/01/2016	11/7/2016	50,009,000	Government Agency
50,000,000	Agency Discount Notes, FHLB, 0.5480%	313384P94	49,963,467	11/18/2016	11/18/2016	49,986,000	Government Agency
25,000,000	4 Agency Variable Rate Notes, FFCB, 0.5331%	3133EEKH2	24,999,631	10/22/2016	11/22/2016	25,007,750	Government Agency
50,000,000	Agency Discount Notes, FHLB, 0.5790%	313384Q69	49,957,379	11/23/2016	11/23/2016	49,984,500	Government Agency
39,000,000	Agency Discount Notes, FHLB, 0.3440%	313384R50	38,977,640	11/30/2016	11/30/2016	38,986,350	Government Agency
39,000,000	Agency Discount Notes, FHLB, 0.3440%	313384R50	38,977,640	11/30/2016	11/30/2016	38,986,350	Government Agency
50,000,000	Agency Discount Notes, FHLB, 0.3440%	313384R50	49,971,333	11/30/2016	11/30/2016	49,982,500	Government Agency
50,000,000	Agency Discount Notes, FHLB, 0.3440%	313384R50	49,971,333	11/30/2016	11/30/2016	49,982,500	Government Agency
78,000,000	Agency Discount Notes, FHLB, 0.3440%	313384R50	77,955,280	11/30/2016	11/30/2016	77,972,700	Government Agency
39,000,000	Agency Discount Notes, FHLB, 0.3440%	313384R50	38,977,640	11/30/2016	11/30/2016	38,986,350	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 0.5032%	3133EEDE7	49,999,148	10/01/2016	12/1/2016	50,009,000	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 0.5232%	3133EEFN5	49,998,526	10/01/2016	12/1/2016	50,010,500	Government Agency

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Par	Description	CUSIP	Amortized Value	Effective Maturity	Final Maturity	Fair Value	Category
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4010%	912796JZ3	49,954,331	12/22/2016	12/22/2016	49,974,000	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.3160%	912796JZ3	49,964,011	12/22/2016	12/22/2016	49,974,000	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.2900%	912796JZ3	49,966,972	12/22/2016	12/22/2016	49,974,000	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.3000%	912796JZ3	49,965,833	12/22/2016	12/22/2016	49,974,000	U.S. Treasury Bills
50,000,000	4Agency Variable Rate Notes, FFCB, 0.5544%	3133EDKA9	50,003,707	10/28/2016	12/28/2016	50,017,500	Government Agency
50,000,000	4Agency Variable Rate Notes, FFCB, 0.5244%	3133EFFM4	49,999,391	10/28/2016	12/28/2016	50,014,000	Government Agency
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	55,145,000	Certificate of Deposit - TCD
50,000,000	Agency Bullets, FHLB, 0.4300%	3130A8Q48	49,994,439	01/11/2017	1/11/2017	50,009,000	Government Agency
50,000,000	4Agency Variable Rate Notes, FHLB, 0.4982%	3130A8PW7	50,000,000	10/11/2016	1/11/2017	50,016,500	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.3925%	912796KC2	49,943,851	01/12/2017	1/12/2017	49,963,500	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.3905%	912796KC2	49,944,137	01/12/2017	1/12/2017	49,963,500	U.S. Treasury Bills
50,000,000	4Agency Variable Rate Notes, FHLMC, 0.5319%	3134G5Z32	49,998,548	10/13/2016	1/13/2017	50,017,000	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4305%	912796KD0	49,934,229	01/19/2017	1/19/2017	49,960,500	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4250%	912796KD0	49,935,069	01/19/2017	1/19/2017	49,960,500	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4305%	912796KD0	49,934,229	01/19/2017	1/19/2017	49,960,500	U.S. Treasury Bills
50,000,000	Agency Discount Notes, FHLB, 0.4850%	313385BA3	49,921,861	01/25/2017	1/25/2017	49,957,500	Government Agency
50,000,000	Agency Discount Notes, FHLB, 0.4850%	313385BA3	49,921,861	01/25/2017	1/25/2017	49,957,500	Government Agency
50,000,000	Agency Discount Notes, FHLB, 0.4850%	313385BA3	49,921,861	01/25/2017	1/25/2017	49,957,500	Government Agency
32,000,000	Agency Discount Notes, FHLB, 0.4850%	313385BA3	31,949,991	01/25/2017	1/25/2017	31,972,800	Government Agency
50,000,000	4Agency Variable Rate Notes, FNMA, 0.5403%	3135G0B44	49,998,367	10/26/2016	1/26/2017	50,030,000	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4305%	912796KE8	49,930,044	01/26/2017	1/26/2017	49,955,500	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4325%	912796KE8	49,929,719	01/26/2017	1/26/2017	49,955,500	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4305%	912796KE8	49,930,044	01/26/2017	1/26/2017	49,955,500	U.S. Treasury Bills
50,000,000	Agency Discount Notes, FHLB, 0.4800%	313385BC9	49,921,333	01/27/2017	1/27/2017	49,956,500	Government Agency
50,000,000	Agency Discount Notes, FHLB, 0.4800%	313385BC9	49,921,333	01/27/2017	1/27/2017	49,956,500	Government Agency
50,000,000	Agency Discount Notes, FHLB, 0.4800%	313385BC9	49,921,333	01/27/2017	1/27/2017	49,956,500	Government Agency
50,000,000	Agency Discount Notes, FHLB, 0.4800%	313385BC9	49,921,333	01/27/2017	1/27/2017	49,956,500	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4475%	912796KG3	49,918,580	02/09/2017	2/9/2017	49,939,000	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4460%	912796KG3	49,918,853	02/09/2017	2/9/2017	49,939,000	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4455%	912796KG3	49,918,944	02/09/2017	2/9/2017	49,939,000	U.S. Treasury Bills
50,000,000	4Agency Variable Rate Notes, FFCB, 0.5702%	3133EFSE8	50,000,000	10/04/2016	2/14/2017	50,018,500	Government Agency
20,000,000	4Agency Variable Rate Notes, FFCB, 0.5702%	3133EFSE8	20,008,278	10/04/2016	2/14/2017	20,007,400	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4350%	912796KH1	49,916,625	02/16/2017	2/16/2017	49,936,000	U.S. Treasury Bills

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50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4350%	912796KH1	49,916,625	02/16/2017	2/16/2017	49,936,000	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4320%	912796KH1	49,917,200	02/16/2017	2/16/2017	49,936,000	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4370%	912796KH1	49,916,242	02/16/2017	2/16/2017	49,936,000	U.S. Treasury Bills
50,000,000	Agency Discount Notes, FHLB, 0.4800%	313385BZ8	49,907,333	02/17/2017	2/17/2017	49,937,000	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4450%	912796KJ7	49,910,382	02/23/2017	2/23/2017	49,930,500	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4470%	912796KJ7	49,909,979	02/23/2017	2/23/2017	49,930,500	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4605%	912796JE0	49,902,783	03/02/2017	3/2/2017	49,924,000	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4760%	912796JE0	49,899,511	03/02/2017	3/2/2017	49,924,000	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4780%	912796KM0	49,894,441	03/09/2017	3/9/2017	49,914,000	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4780%	912796KM0	49,894,441	03/09/2017	3/9/2017	49,914,000	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.5505%	912796KM0	49,889,473	03/09/2017	3/9/2017	49,914,000	U.S. Treasury Bills
2,500,000	Certificate of Deposit, Sound Community Bank, 0.8200%	523-30070	2,500,000	03/13/2017	3/13/2017	2,500,000	Certificate of Deposit
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4955%	912796KN8	49,885,760	03/16/2017	3/16/2017	49,906,500	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.5150%	912796KN8	49,881,264	03/16/2017	3/16/2017	49,906,500	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.5215%	912796KN8	49,879,765	03/16/2017	3/16/2017	49,906,500	U.S. Treasury Bills
25,000,000	Certificate of Deposit, EastWest Bank, 0.8400%	523-30127	25,000,000	03/22/2017	3/22/2017	25,000,000	Certificate of Deposit
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4810%	912796KP3	49,884,426	03/23/2017	3/23/2017	49,900,000	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4860%	912796KP3	49,883,225	03/23/2017	3/23/2017	49,900,000	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4905%	912796KP3	49,882,144	03/23/2017	3/23/2017	49,900,000	U.S. Treasury Bills
50,000,000	3 Agency Floating Rate Notes, FFCB, 0.5200%	3133EFEX1	49,973,515	10/01/2016	3/24/2017	50,016,500	Government Agency
40,000,000	4 Agency Variable Rate Notes, FFCB, 0.4140%	3133EDZM7	39,996,128	10/04/2016	3/27/2017	39,998,000	Government Agency
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4125%	912796JJ9	49,896,875	03/30/2017	3/30/2017	49,892,000	U.S. Treasury Bills
50,000,000	U.S. Treasury Bills, U.S. Treasury, 0.4160%	912796JJ9	49,896,000	03/30/2017	3/30/2017	49,892,000	U.S. Treasury Bills
30,000,000	4 Agency Variable Rate Notes, FFCB, 0.3940%	3133EDWM0	29,993,969	10/04/2016	4/3/2017	29,991,000	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 0.5157%	3133EEWW6	49,998,705	10/06/2016	4/6/2017	50,024,500	Government Agency
50,026,852	NOW accounts, Opus Bank, 0.4500%	523-29398	50,026,852	10/03/2016		50,026,852	Bank Deposits
40,000,000	4 Agency Variable Rate Notes, FFCB, 0.5809%	3133EDJX1	40,011,062	10/17/2016	4/17/2017	40,038,000	Government Agency
50,000,000	4 Agency Variable Rate Notes, FHLMC, 0.5368%	3134G72G5	49,995,789	10/20/2016	4/20/2017	50,033,500	Government Agency
48,900,000	4 Agency Variable Rate Notes, FFCB, 0.4102%	3133EERF9	48,894,364	10/04/2016	4/27/2017	48,891,198	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 0.5543%	3133EDV25	50,009,499	10/15/2016	5/15/2017	50,037,000	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 0.4400%	3133EE4L1	49,996,770	10/01/2016	5/22/2017	49,983,000	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 0.4400%	3133EE4L1	49,932,208	10/01/2016	5/22/2017	49,983,000	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 0.4800%	3133EDYW6	50,003,371	10/01/2016	5/30/2017	49,994,000	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 0.5000%	3133EDUS9	50,010,549	10/01/2016	6/12/2017	49,997,000	Government Agency

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50,000,000	4 Agency Variable Rate Notes, FFCB, 0.5002%	3133EFNP8	50,000,000	10/04/2016	6/12/2017	50,007,500	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 0.5302%	3133EF2F3	50,000,000	10/04/2016	6/12/2017	50,018,000	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 0.5077%	3133EEK82	49,993,879	10/14/2016	6/14/2017	50,020,000	Government Agency
51,400,000	3 Agency Floating Rate Notes, FFCB, 0.4600%	3133EETL4	51,395,943	10/01/2016	7/13/2017	51,371,730	Government Agency
25,000,000	3 Agency Floating Rate Notes, FFCB, 0.5700%	3133EF5J2	25,000,000	10/01/2016	7/28/2017	25,005,750	Government Agency
50,000,000	4 Agency Variable Rate Notes, FNMA, 0.5396%	3135G0F24	49,995,582	10/16/2016	8/16/2017	50,013,500	Government Agency
25,000,000	3 Agency Floating Rate Notes, FFCB, 0.4700%	3133EFAL1	24,997,755	10/01/2016	8/21/2017	24,980,250	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 0.5212%	3133EFAK3	49,997,712	10/21/2016	8/21/2017	50,011,500	Government Agency
25,000,000	3 Agency Floating Rate Notes, FFCB, 0.4700%	3133EFAL1	24,974,208	10/01/2016	8/21/2017	24,980,250	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 0.5700%	3133EFDH7	50,000,000	10/01/2016	9/18/2017	49,995,000	Government Agency
25,000,000	4 Agency Variable Rate Notes, FFCB, 0.5531%	3133EFDS3	24,998,153	10/22/2016	9/22/2017	25,008,000	Government Agency
50,000,000	4 Supra - Variables, IBRD, 0.8387%	45905UTJ3	50,027,518	09/30/2017	9/30/2017	49,985,000	Supranational
25,000,000	4 Agency Variable Rate Notes, FFCB, 0.5369%	3133EFJT5	24,997,388	10/13/2016	10/13/2017	25,005,500	Government Agency
50,000,000	U.S. Treasury Floating Rate Notes, U.S. Treasury, 0.4182%	912828M23	49,911,659	10/04/2016	10/31/2017	50,048,000	U.S. Treasury FRN
37,500,000	4 Agency Variable Rate Notes, FFCB, 0.4752%	3133EEJ76	37,468,275	10/04/2016	11/13/2017	37,489,500	Government Agency
25,000,000	3 Agency Floating Rate Notes, FFCB, 0.6300%	3133EFQG5	24,994,261	10/01/2016	11/20/2017	25,006,500	Government Agency
25,000,000	4 Agency Variable Rate Notes, FFCB, 0.6018%	3133EFQB6	24,998,565	10/20/2016	11/20/2017	25,016,500	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 0.5502%	3133EGCK9	49,993,889	10/04/2016	11/27/2017	50,011,500	Government Agency
50,000,000	4 Agency Variable Rate Notes, FHLB, 0.5943%	3130A8FR9	49,997,070	10/07/2016	12/7/2017	50,046,000	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 0.6100%	3133EGLT0	50,000,000	10/01/2016	1/18/2018	49,986,000	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 0.5300%	3133EE5C0	49,899,575	10/01/2016	1/30/2018	49,929,000	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 0.6800%	3133EFWZ6	49,986,585	10/01/2016	2/1/2018	50,028,000	Government Agency
35,000,000	3 Agency Floating Rate Notes, FFCB, 0.6800%	3133EFWZ6	35,028,415	10/01/2016	2/1/2018	35,019,600	Government Agency
25,000,000	3 Agency Floating Rate Notes, FFCB, 0.6000%	3133EGCJ2	24,992,857	10/01/2016	3/1/2018	24,982,500	Government Agency
25,000,000	3 Agency Floating Rate Notes, FFCB, 0.6000%	3133EGCJ2	24,992,839	10/01/2016	3/1/2018	24,982,500	Government Agency
25,000,000	3 Agency Floating Rate Notes, FFCB, 0.5500%	3133EFCJ2	24,967,838	10/01/2016	3/2/2018	24,964,750	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 0.6200%	3133EFB22	50,003,689	10/01/2016	3/19/2018	50,017,000	Government Agency
25,000,000	3 Agency Floating Rate Notes, FFCB, 0.5200%	3133EE6X3	24,947,094	10/01/2016	5/14/2018	24,938,250	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 0.6300%	3133EGAL9	50,000,000	10/01/2016	5/17/2018	49,963,500	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 0.6567%	3133EGHS7	50,000,000	10/29/2016	5/29/2018	50,071,500	Government Agency
50,000,000	3 Agency Floating Rate Notes, FFCB, 0.6200%	3133EGER2	49,991,507	10/01/2016	6/13/2018	49,943,000	Government Agency
50,000,000	4 Agency Variable Rate Notes, FFCB, 0.6518%	3133EGGC3	50,000,000	10/20/2016	6/20/2018	50,061,500	Government Agency
2,532	IB Bank Deposit, US Bank, 0.2500%	523-14483	2,532	10/03/2016		2,532	Bank Deposits
342,690,294	IB Bank Deposit, Key Bank, 0.4500%	523-16378	342,690,294	10/03/2016		342,690,294	Bank Deposits

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Trade Date Basis

Par	Description	CUSIP	Amortized Value	Effective Maturity	Final Maturity	Fair Value	Category
100,799,410	NOW accounts, Union Bank\Frontier Bank, 0.4500%	523-16950	100,799,410	10/03/2016		100,799,410	Bank Deposits
61,925,122	NOW accounts, EastWest Bank, 0.4500%	523-18461	61,925,122	10/03/2016		61,925,122	Bank Deposits
318,474,055	IB Bank Deposit, Umpqua Bank, 0.4500%	523-21425	318,474,055	10/03/2016		318,474,055	Bank Deposits
100,583,670	IB Bank Deposit, Washington Federal, 0.4500%	523-25454	100,583,670	10/03/2016		100,583,670	Bank Deposits
90,275,615	IB Bank Deposit, Heritage Bank, 0.4500%	523-27328	90,275,615	10/03/2016		90,275,615	Bank Deposits
50,000,000	⁴ Agency Variable Rate Notes, FFCB, 0.5902%	3133EGTX3	49,990,699	10/04/2016	7/9/2018	49,973,500	Government Agency
50,000,000	⁴ Agency Variable Rate Notes, FFCB, 0.6002%	3133EGPJ8	49,990,765	10/04/2016	8/1/2018	49,972,500	Government Agency
50,000,000	³ Agency Floating Rate Notes, FFCB, 0.6700%	3133EGTW5	49,990,198	10/01/2016	9/12/2018	49,961,000	Government Agency

Current Assets: 11,918,222,550

¹ WAM: 33 Days² WAL: 100 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.