

Client Management Team

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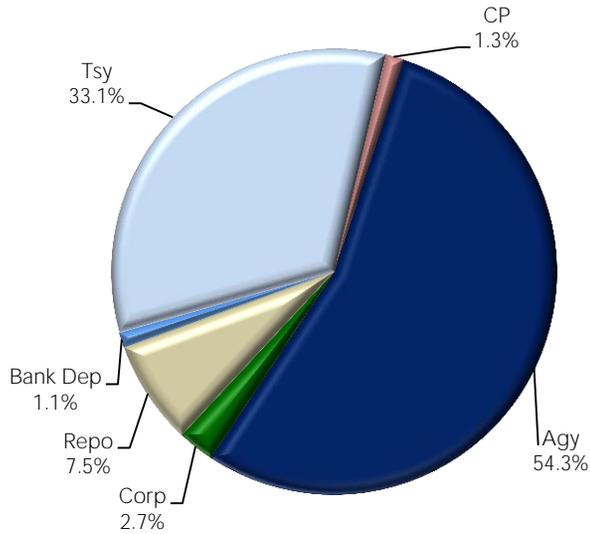
Investment Report

State of Idaho

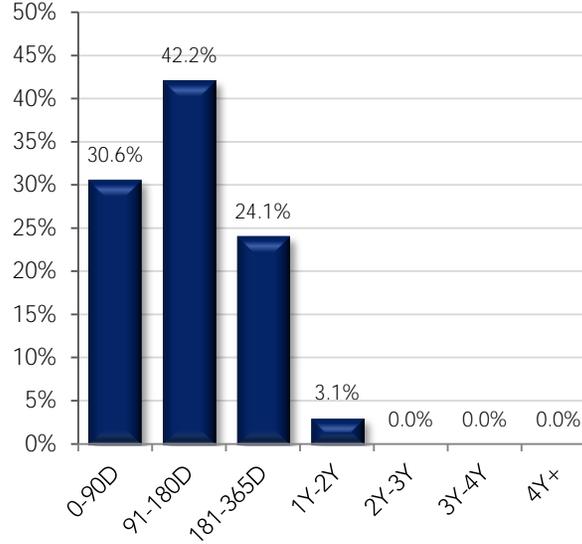
Local Government Investment Pool

March 2016

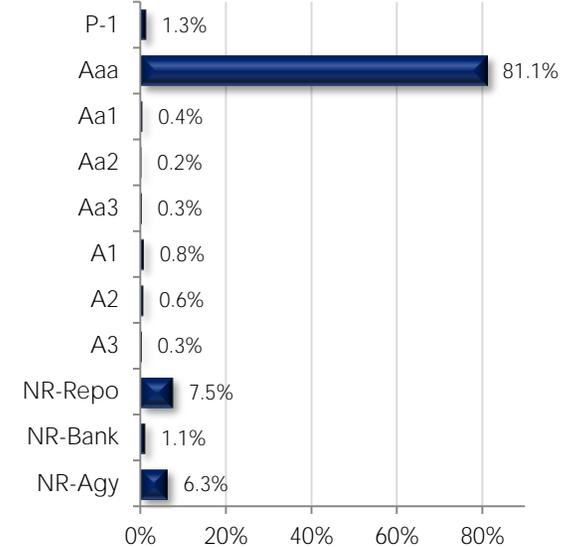
SECTOR ALLOCATION



MATURITY DISTRIBUTION



CREDIT QUALITY (MOODY'S)



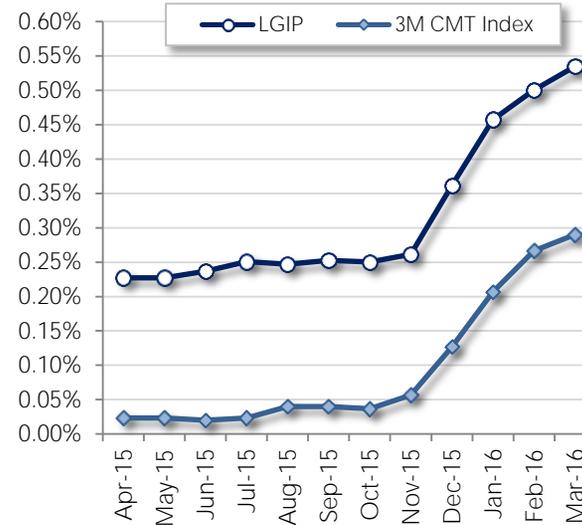
Per Market Value

ACCOUNT SUMMARY

	3/31/16	12/31/15
Market Value	\$1,816,129,314	\$1,935,866,055
Accrued Interest	\$1,240,162	\$1,190,798
Total Market Value	\$1,817,369,476	\$1,937,056,853
Amortized Book	\$1,815,338,751	\$1,936,004,418
Variance	\$2,030,725	\$1,052,435
Par Value	\$1,816,073,554	\$1,936,610,736
Net Asset Value	\$1.0011	\$1.0005
Yield to Maturity	0.535%	0.361%
Days to Maturity	119	68
Modified Duration	0.33	0.21

Per Final Maturity

PURCHASE YIELD TO MATURITY



Index: 3 Month Constant Maturity T-Bill, 3 Month Moving Avg

NR: Not Rated

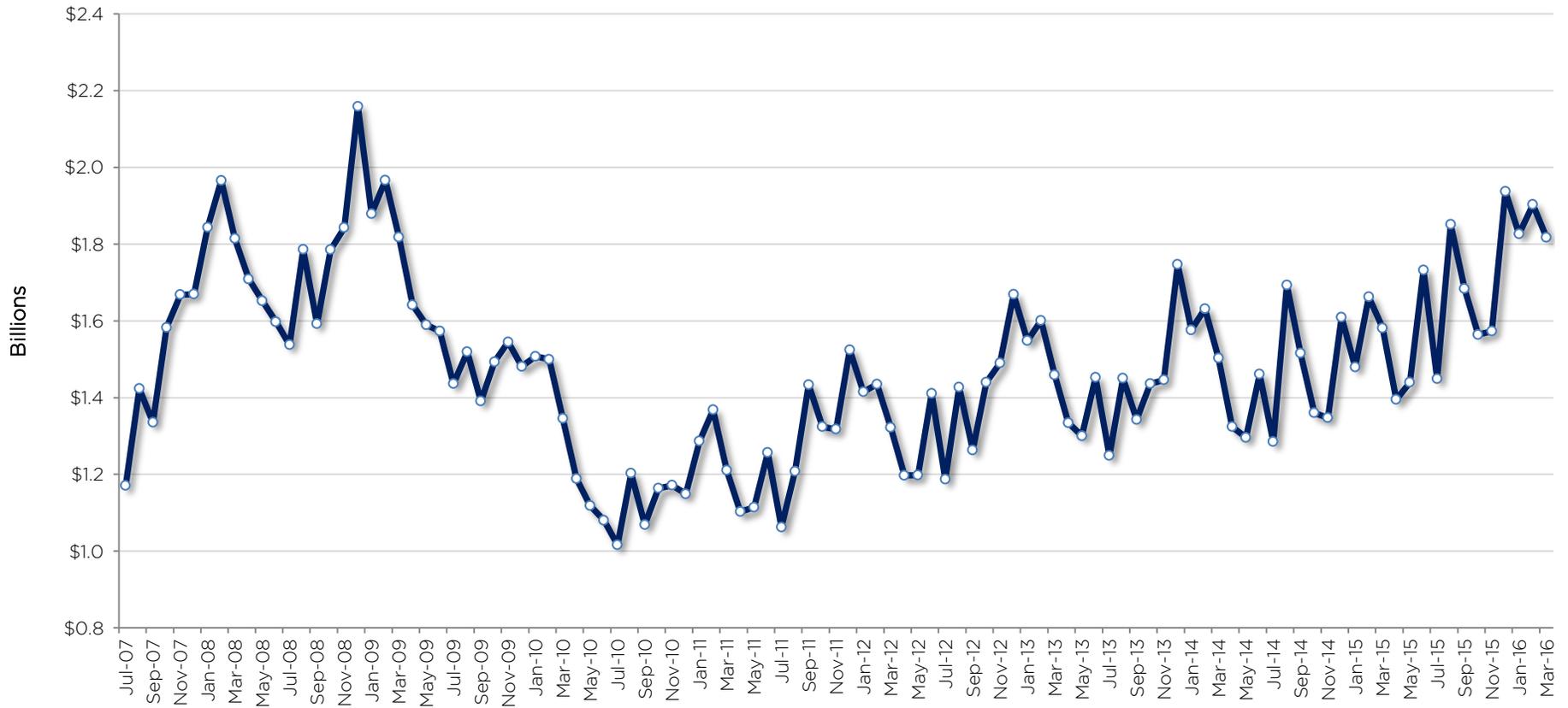
TOP ISSUERS

Issuer	% Portfolio
U.S. Treasury	33.1%
FHLB	24.5%
FNMA	11.0%
FFCB	8.3%
Daiwa Repo	7.5%
Farmer Mac	6.3%
FHLMC	4.2%
Idaho Housing	1.3%
Sunwest Bank	0.6%
Apple	0.4%
Wells Fargo	0.4%
American Honda	0.3%
Cisco	0.3%
Coca-Cola	0.3%
Bank of the Cascades	0.3%

Item / Sector	Parameters	In Compliance
Maximum Maturity	No investment's maturity shall exceed 5 years, with the exception of SBA Loans which have a maximum of 25 years.	Yes
U.S. Treasuries	No limits.	Yes
U.S. Government Agencies	No limit per sector, 50% limit per specific Govt Agency, no Interest Only or Principal Only securities.	Yes
Commercial Paper	Sector limit 25%, issuer limit 5% (the %5 is in aggregate with issuers corporate bonds/notes). Must be registered, and rated P-1, A-1, or F-1 or its equivalent or better by two or more public rating agencies at time of purchase.	Yes
Bankers' Acceptances	Sector limit 15%.	Yes
Money Market Funds	U.S. dollar denominated, principle valuations not subject to market fluctuations.	Yes
Govt Guaranteed Small Business Associations Loans	Sector limit 15%.	Yes
Idaho State General Obligation Bonds	No limits.	Yes
Revenue Bonds of Idaho Cities, Counties, and Taxing Districts	No limits.	Yes
State/Other Tax Supported Entities Tax Anticipation Notes	No limits.	Yes
Securities Lending	No sector limit, counterparties must have a long-term credit rating of AA/Aa2 or better for one year or long maturities, and a short-term of A-1/P-1 for less than one year maturities.	Yes
Options Contracts	Permitted only on securities owned by the State Treasurer, covered call writing 10% limit.	Yes
Repurchase Agreements	No sector limit, DVP repo with authorized financial institutions, Treasury/GSE collateral at 102% with stated final maturity of 5 years or less. Counterparty must have A3/A-/A- or better for repos greater than one year; for repos less than one year, counterparty must have P-2/A-2/F-2 or better from one rating agency.	Yes
Corporate Debt Obligations	Sector limit 25%, issuer limit 1.5%, rated A3, A- or better by two or more public rating agencies at time of purchase. Floating rate securities must be tied to a liquid market index, may not have a cap, and coupon must adjust at least quarterly.	Yes

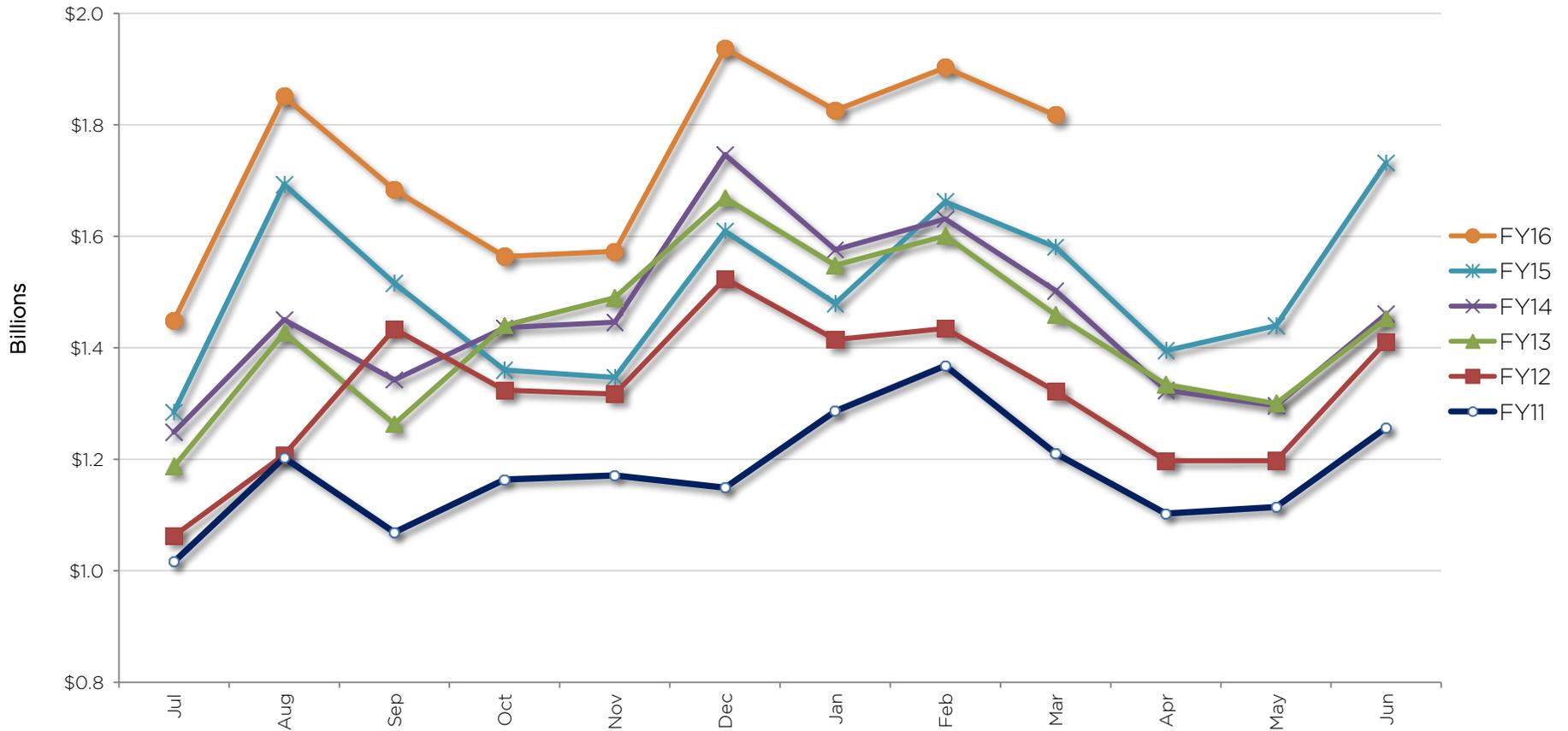
Portfolio Metrics	3/31/2016	12/31/2015	Change
Market Value	\$1,816,129,313.74	\$1,935,866,055.04	-\$119,736,741.30
Accrued Interest	\$1,240,161.84	\$1,190,797.52	\$49,364.32
Total Market Value	\$1,817,369,475.58	\$1,937,056,852.56	-\$119,687,376.98
Amortized Book Value	\$1,815,338,750.59	\$1,936,004,417.57	-\$120,665,666.98
Par Value	\$1,816,073,554.44	\$1,936,610,736.01	-\$120,537,181.57
Net Asset Value	\$1.0011	\$1.0005	\$0.0006
Yield to Maturity	0.535%	0.361%	0.174%
Wgt Avg Maturity (Days)	119	68	51
Number of Securities	86	95	-9

Sectors (Market Value)	3/31/2016	12/31/2015	Change
Government Agencies	\$986,505,055.66	\$1,258,224,554.60	-\$271,719,498.94
Commercial Paper	\$23,913,557.85	\$113,939,160.45	-\$90,025,602.60
U.S. Treasuries	\$600,597,550.00	\$200,130,700.00	\$400,466,850.00
Corporate Notes	\$48,225,595.79	\$55,146,903.98	-\$6,921,308.19
Money Market	\$0.00	\$0.00	\$0.00
Repurchase Agreements	\$136,887,554.44	\$288,424,736.01	-\$151,537,181.57
Bank Deposits	\$20,000,000.00	\$20,000,000.00	\$0.00
Total	\$1,816,129,313.74	\$1,935,866,055.04	-\$119,736,741.30



	Jul	Aug	Sep	Oct	Nov	Dec	Jan	Feb	Mar	Apr	May	Jun
Fiscal Year 2010	\$1.436	\$1.519	\$1.391	\$1.493	\$1.545	\$1.481	\$1.507	\$1.500	\$1.345	\$1.189	\$1.119	\$1.080
Fiscal Year 2011	\$1.016	\$1.203	\$1.069	\$1.164	\$1.171	\$1.149	\$1.286	\$1.368	\$1.211	\$1.103	\$1.114	\$1.257
Fiscal Year 2012	\$1.063	\$1.208	\$1.434	\$1.324	\$1.317	\$1.524	\$1.415	\$1.435	\$1.322	\$1.197	\$1.198	\$1.411
Fiscal Year 2013	\$1.187	\$1.427	\$1.263	\$1.440	\$1.490	\$1.669	\$1.548	\$1.601	\$1.459	\$1.334	\$1.300	\$1.452
Fiscal Year 2014	\$1.249	\$1.450	\$1.343	\$1.436	\$1.446	\$1.747	\$1.576	\$1.631	\$1.503	\$1.324	\$1.296	\$1.461
Fiscal Year 2015	\$1.285	\$1.693	\$1.516	\$1.360	\$1.347	\$1.609	\$1.480	\$1.662	\$1.581	\$1.395	\$1.440	\$1.732
Fiscal Year 2016	\$1.449	\$1.851	\$1.684	\$1.564	\$1.573	\$1.937	\$1.826	\$1.903	\$1.817			

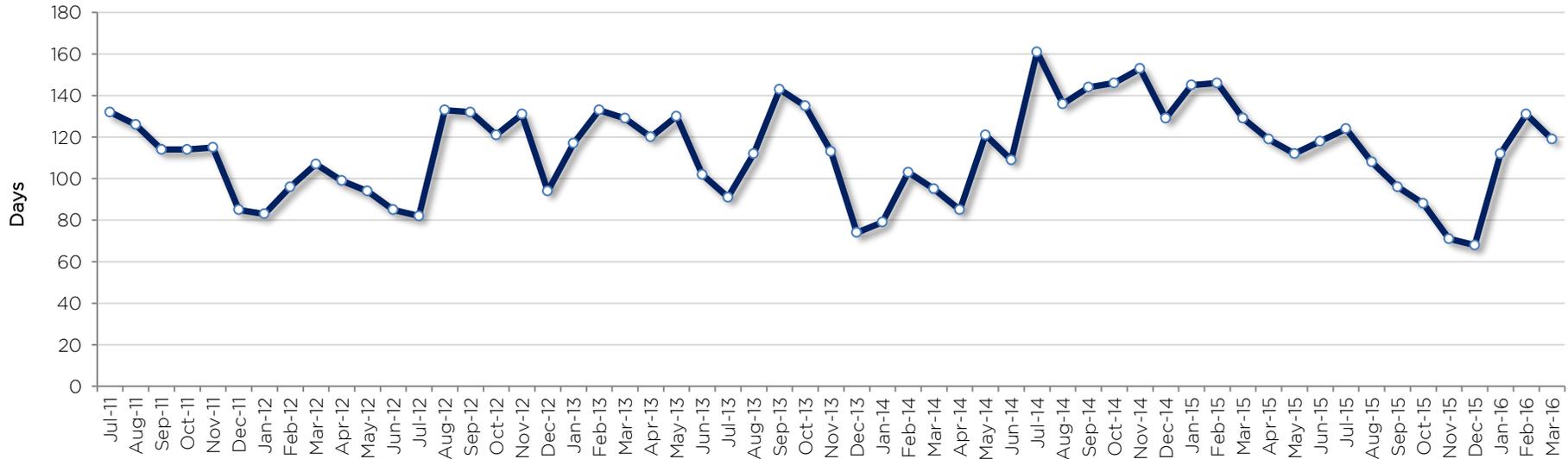
Figures in Billions, Month-End Market Values (including accrued interest; Excludes Trades Payable/Receivable)



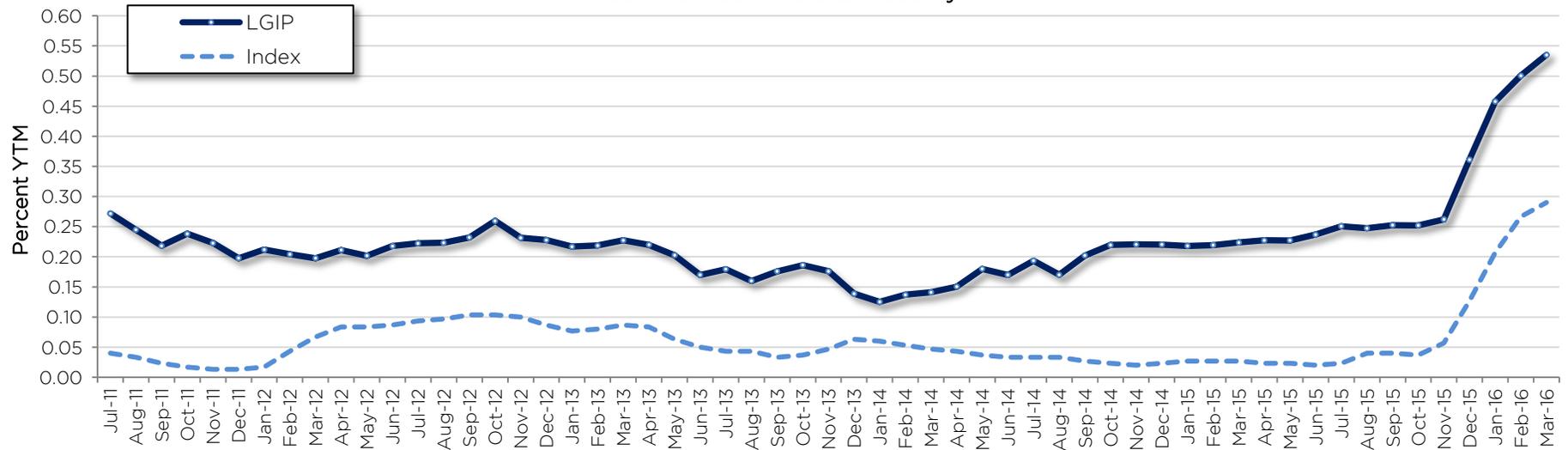
	Jul	Aug	Sep	Oct	Nov	Dec	Jan	Feb	Mar	Apr	May	Jun
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Figures in Billions, Month-End Market Values (including accrued interest; Excludes Trades Payable/Receivable)

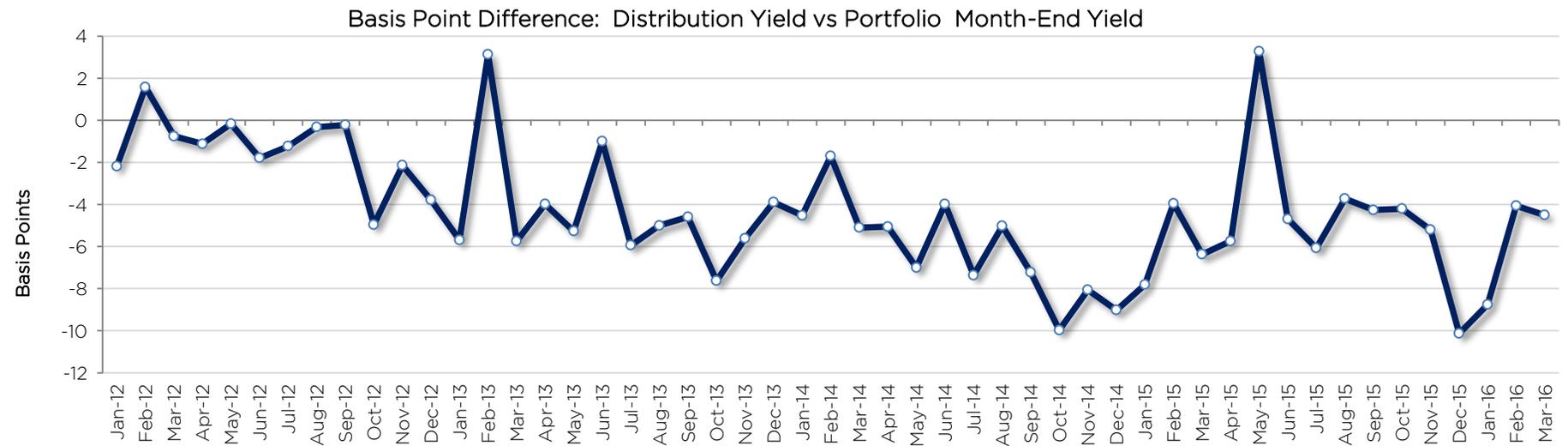
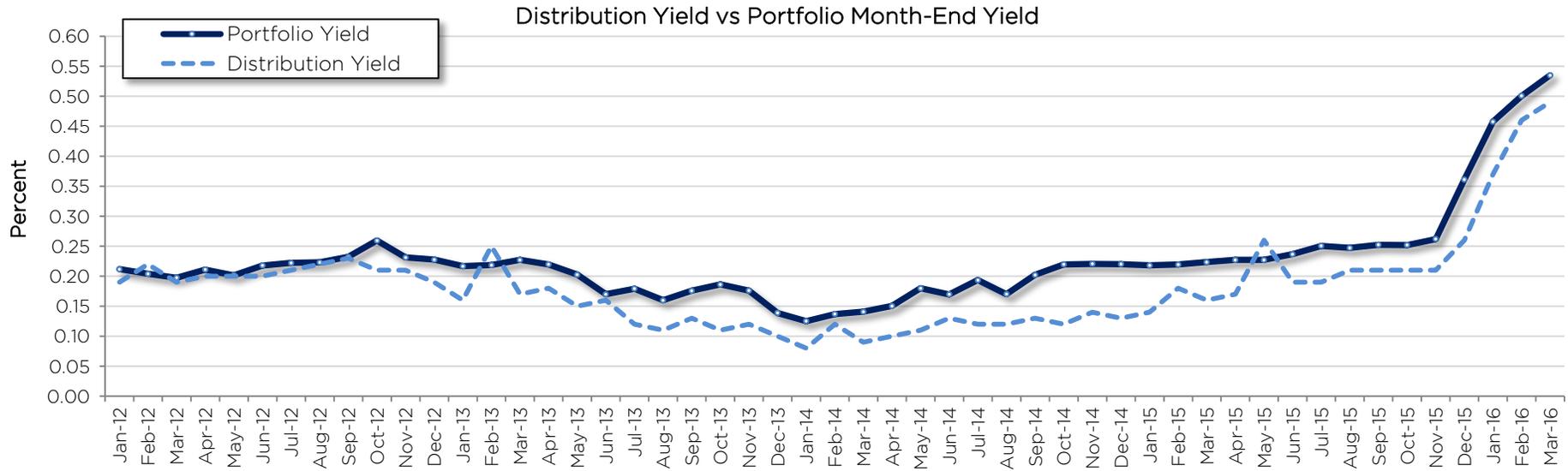
Weighted Avg Maturity (WAM)



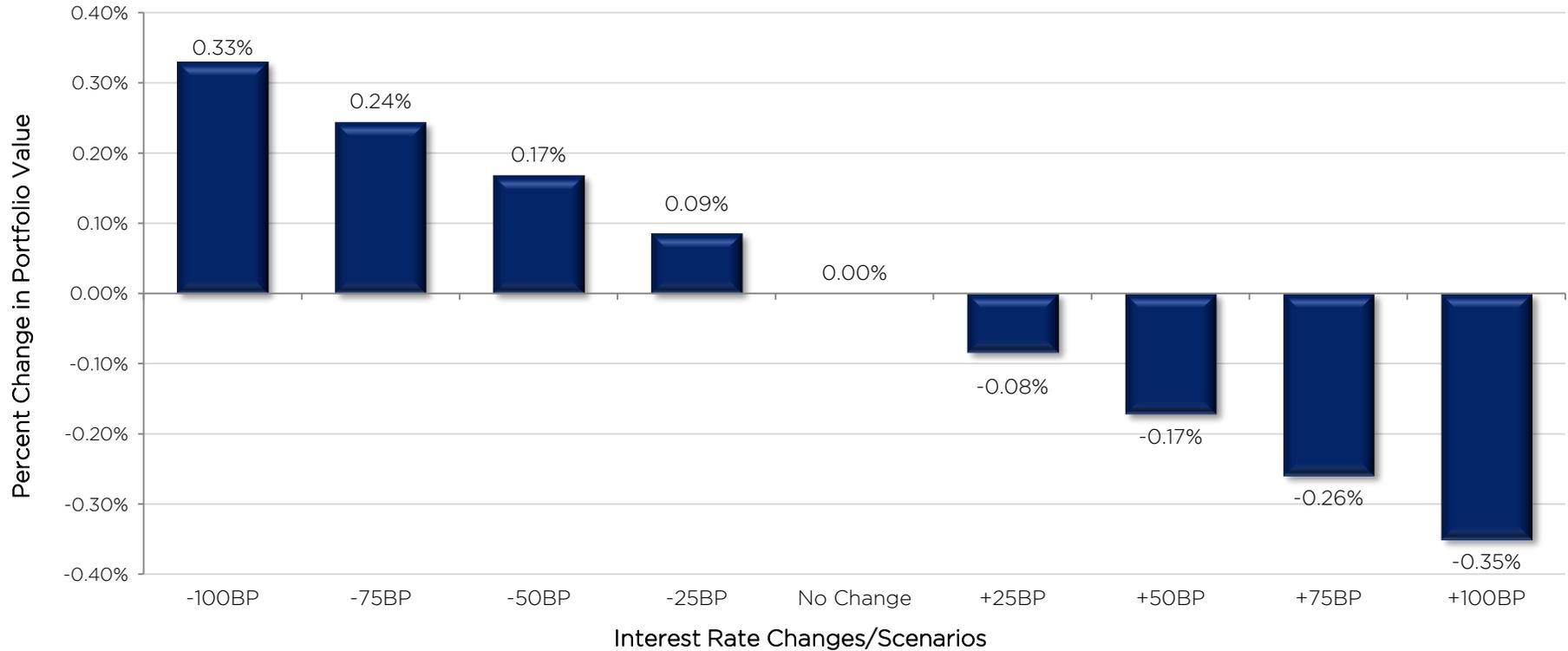
LGIP vs Index: Yield to Maturity



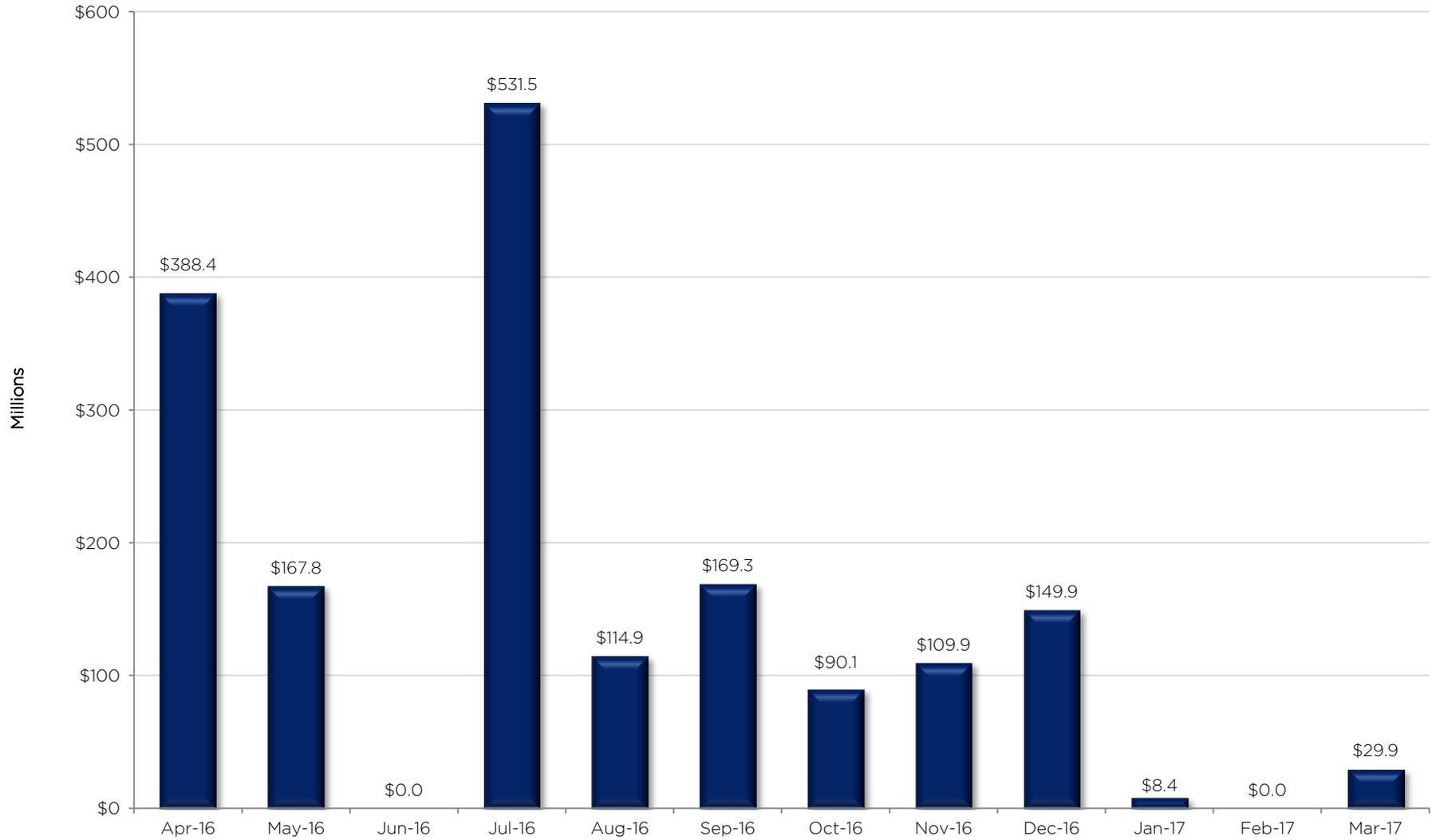
Note: Three-Month Moving Average of the Three-Month Constant Maturity Treasury (month-end yield)



Instantaneous Interest Rate Changes and Approximate Change in Portfolio's Market Value

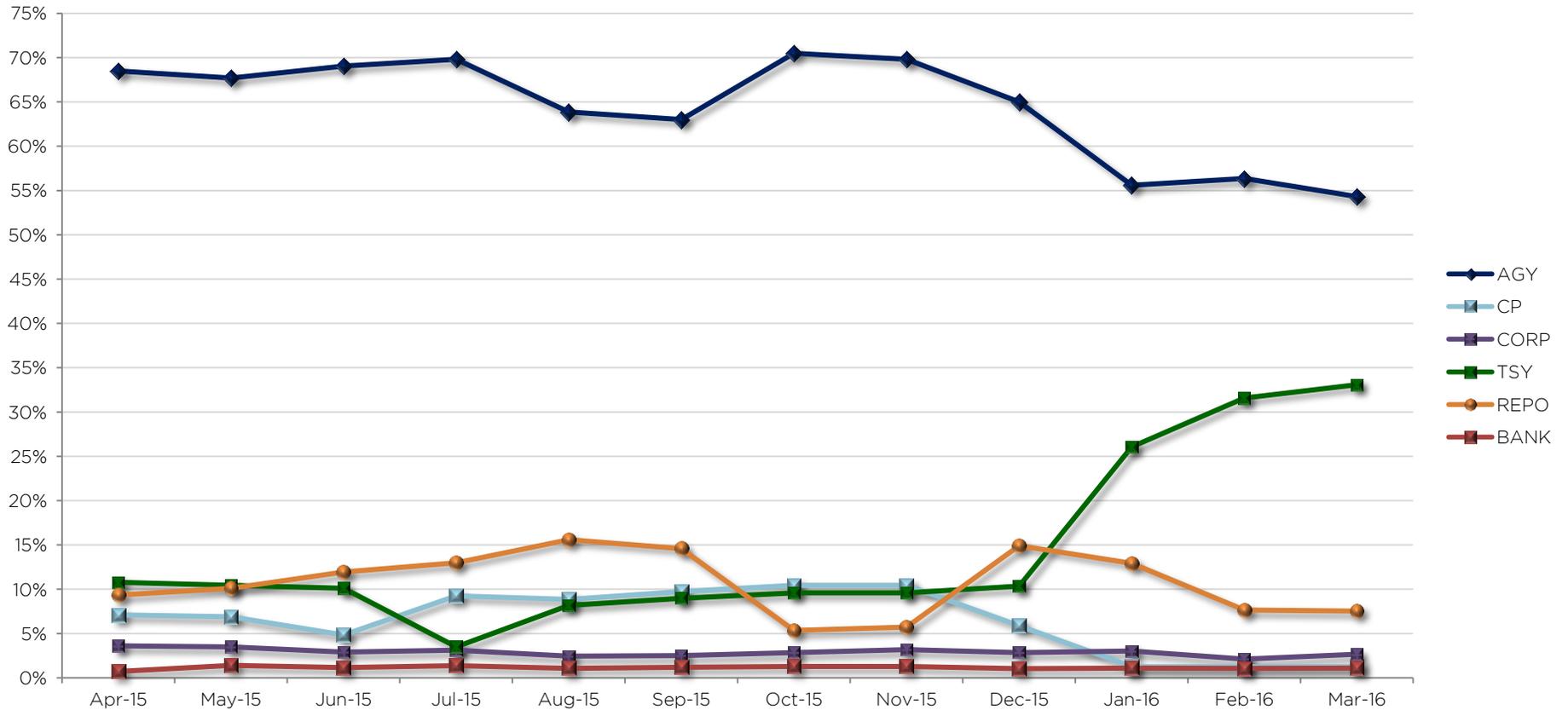


Interest Rate Change	Portfolio Value	Value Change	Percent Change
-100 Basis Points	\$1,822,122,540	\$5,993,227	0.33%
-75 Basis Points	\$1,820,564,302	\$4,434,988	0.24%
-50 Basis Points	\$1,819,185,859	\$3,056,546	0.17%
-25 Basis Points	\$1,817,687,553	\$1,558,239	0.09%
No Change	\$1,816,129,314	\$0	0.00%
+25 Basis Points	\$1,814,603,765	-\$1,525,549	-0.08%
+50 Basis Points	\$1,813,014,652	-\$3,114,662	-0.17%
+75 Basis Points	\$1,811,425,539	-\$4,703,775	-0.26%
+100 Basis Points	\$1,809,772,861	-\$6,356,453	-0.35%

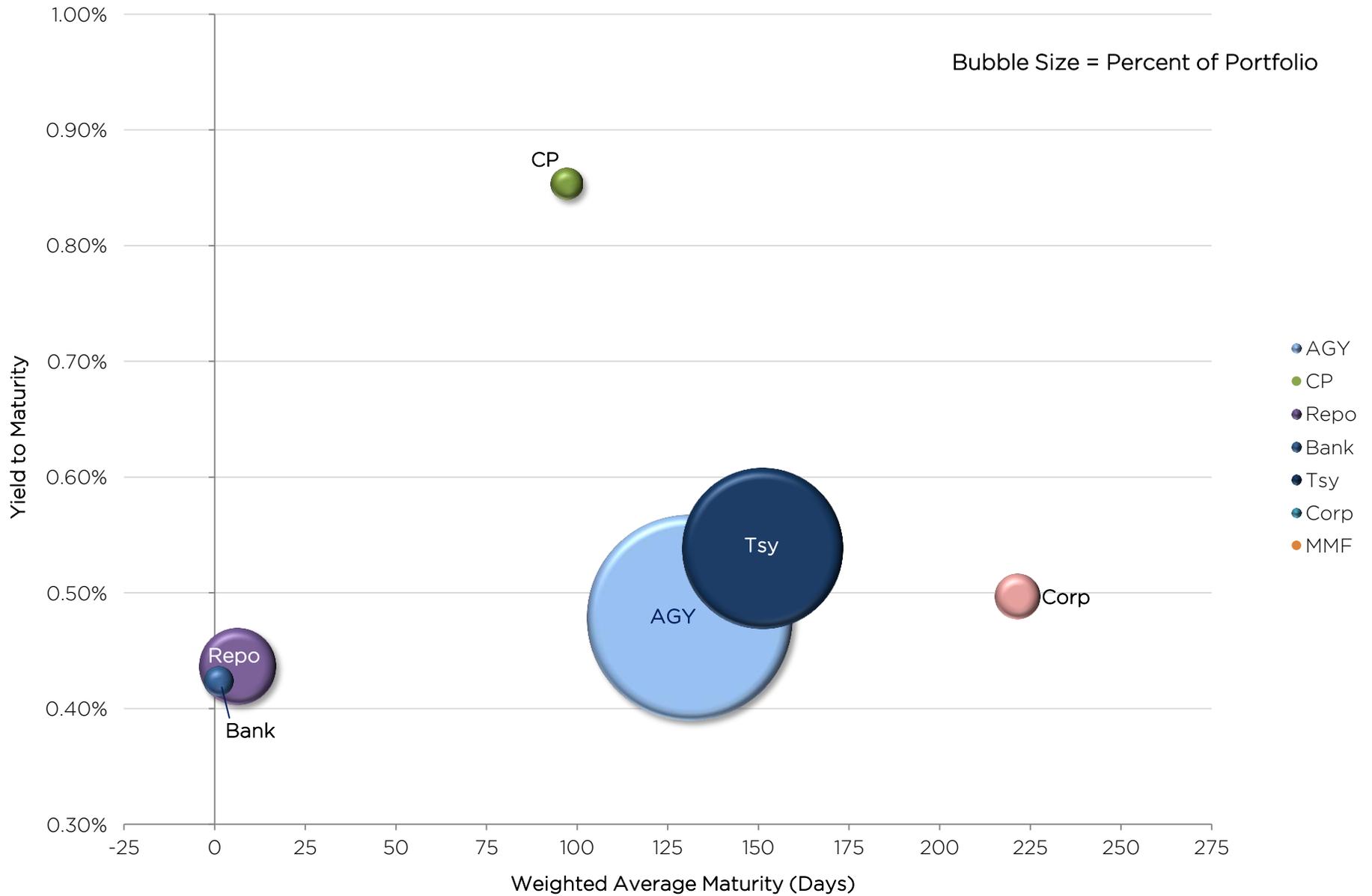


	Apr-16	May-16	Jun-16	Jul-16	Aug-16	Sep-16	Oct-16	Nov-16	Dec-16	Jan-17	Feb-17	Mar-17
Maturities	\$388.4	\$167.8	\$0.0	\$531.5	\$114.9	\$169.3	\$90.1	\$109.9	\$149.9	\$8.4	\$0.0	\$29.9

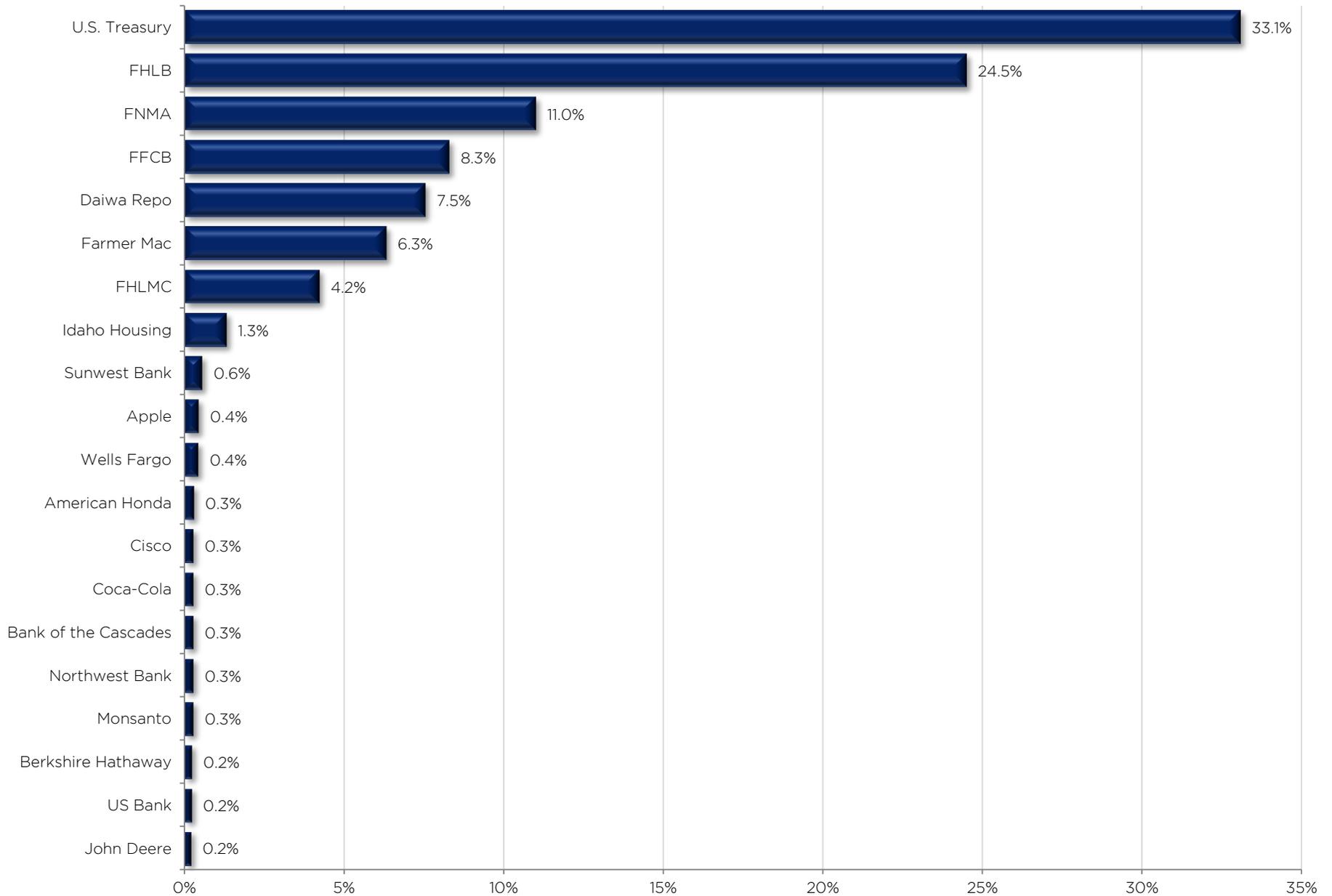
Market Value in Millions



Sector	Apr-15	May-15	Jun-15	Jul-15	Aug-15	Sep-15	Oct-15	Nov-15	Dec-15	Jan-16	Feb-16	Mar-16
Agency	68.5%	67.7%	69.0%	69.8%	63.9%	63.0%	70.5%	69.8%	65.0%	55.6%	56.4%	54.3%
Corporates	3.6%	3.5%	2.9%	3.1%	2.4%	2.5%	2.9%	3.2%	2.8%	3.0%	2.1%	2.7%
Repo	9.3%	10.1%	11.9%	13.0%	15.6%	14.6%	5.3%	5.7%	14.9%	12.9%	7.7%	7.5%
Bank Deposit	0.7%	1.4%	1.2%	1.4%	1.1%	1.2%	1.3%	1.3%	1.0%	1.1%	1.1%	1.1%
Treasury	10.8%	10.4%	10.1%	3.5%	8.2%	9.0%	9.6%	9.6%	10.3%	26.1%	31.6%	33.1%
Commercial Paper	7.1%	6.9%	4.8%	9.2%	8.9%	9.7%	10.4%	10.4%	5.9%	1.3%	1.3%	1.3%
Total	100.0%											



Note: Floating rate securities use the next reset date to calculate maturity



State of Idaho Local Government Investment Pool -- Holdings Report

As of 3/31/16

Inv Num	CUSIP	Issuer	Coupon/Rate	Maturity Date	Yield	Settlement Date	Par Value	Cost	Book Value	Market Value	Accrued Income	Unrealized Gain/Loss	Moody's Rating	S&P Rating
Repurchase Agreements														
6816	REP040116	Daiwa Repo	0.45%	4/1/16	0.45%	3/31/16	\$76,887,554.44	\$76,887,554.44	\$76,887,554.44	\$76,887,554.44	\$961.09	\$0.00	NR-Repo	NR-Repo
6773	REP041316	Daiwa Repo	0.42%	4/13/16	0.42%	3/17/16	\$60,000,000.00	\$60,000,000.00	\$60,000,000.00	\$60,000,000.00	\$10,500.00	\$0.00	NR-Repo	NR-Repo
Repurchase Agreement Callable Sub-Total							\$136,887,554.44	\$136,887,554.44	\$136,887,554.44	\$136,887,554.44	\$11,461.09	\$0.00		
Commercial Paper														
6504	45129RG62	Idaho Housing	0.85%	7/6/16	0.85%	1/8/16	\$23,955,000.00	\$23,853,191.25	\$23,900,702.00	\$23,913,557.85	\$0.00	\$12,855.85	P-1	NR
Commercial Paper Sub-Total							\$23,955,000.00	\$23,853,191.25	\$23,900,702.00	\$23,913,557.85	\$0.00	\$12,855.85		
Corporate Note														
3536	037833AH3	Apple	0.45%	5/3/16	0.84%	8/30/13	\$2,000,000.00	\$1,979,620.00	\$1,999,332.49	\$1,999,824.00	\$3,700.00	\$491.51	Aa1	AA+
3541	037833AH3	Apple	0.45%	5/3/16	0.87%	9/3/13	\$3,000,000.00	\$2,967,000.00	\$2,998,914.70	\$2,999,736.00	\$5,550.00	\$821.30	Aa1	AA+
6741	24422ERF8	John Deere	1.85%	9/15/16	0.68%	3/14/16	\$3,800,000.00	\$3,822,268.00	\$3,820,101.38	\$3,817,575.00	\$3,124.44	(\$2,526.38)	A2	A
6747	084670BD9	Berkshire Hathaway	1.90%	1/31/17	0.73%	3/15/16	\$4,203,000.00	\$4,245,954.66	\$4,243,686.87	\$4,240,473.95	\$13,531.33	(\$3,212.92)	Aa2	AA
Corporate Note Sub-Total							\$13,003,000.00	\$13,014,842.66	\$13,062,035.44	\$13,057,608.95	\$25,905.77	(\$4,426.49)		
Corporate Floater														
3189	037833AF7	Apple	0.67%	5/3/16	0.48%	5/3/13	\$3,000,000.00	\$3,000,000.00	\$3,000,000.00	\$3,000,588.00	\$3,231.57	\$588.00	Aa1	AA+
6242	94974BFM7	Wells Fargo	1.15%	7/20/16	0.50%	11/3/15	\$7,753,000.00	\$7,773,024.22	\$7,761,471.79	\$7,762,861.82	\$17,890.82	\$1,390.03	A2	A
4118	191216BC3	Coca-Cola	0.72%	11/1/16	0.27%	3/12/14	\$5,000,000.00	\$5,009,703.44	\$5,002,151.84	\$5,000,820.00	\$5,963.33	(\$1,331.84)	Aa3	AA-
4167	61166WAL5	Monsanto	0.82%	11/7/16	0.31%	3/24/14	\$5,000,000.00	\$5,016,900.00	\$5,003,876.94	\$4,984,385.00	\$6,151.50	(\$19,491.94)	A3	BBB+
4166	90331HMD2	US Bank	0.85%	1/30/17	0.19%	3/24/14	\$4,120,000.00	\$4,124,842.81	\$4,121,306.39	\$4,121,816.92	\$6,000.00	\$510.53	A1	AA-
4144	17275RAS1	Cisco	0.91%	3/3/17	0.41%	3/18/14	\$5,000,000.00	\$5,015,109.50	\$5,004,696.36	\$5,005,905.00	\$3,671.72	\$1,208.64	A1	AA-
6248	02665WAG6	American Honda	0.79%	7/14/17	0.56%	11/5/15	\$5,300,000.00	\$5,294,988.90	\$5,296,190.90	\$5,291,610.10	\$9,113.17	(\$4,580.80)	A1	A+
Corporate Floating Rate Note Sub-Total							\$35,173,000.00	\$35,234,568.87	\$35,189,694.22	\$35,167,986.84	\$52,022.11	(\$21,707.38)		
Government Agency Discount														
6480	313384VG1	FHLB	0.38%	4/7/16	0.38%	1/5/16	\$50,000,000.00	\$49,951,562.50	\$49,996,875.00	\$49,998,250.00	\$0.00	\$1,375.00	Aaa	AA+
6481	313384VLO	FHLB	0.38%	4/11/16	0.38%	1/5/16	\$20,000,000.00	\$19,979,791.67	\$19,997,916.67	\$19,998,840.00	\$0.00	\$923.33	Aaa	AA+
6482	313396VL4	FHLMC	0.36%	4/11/16	0.36%	1/5/16	\$36,500,000.00	\$36,464,595.00	\$36,496,350.00	\$36,497,883.00	\$0.00	\$1,533.00	Aaa	AA+
6483	313384VM8	FHLB	0.38%	4/16/16	0.38%	1/5/16	\$50,000,000.00	\$49,948,958.33	\$49,992,493.87	\$49,996,800.00	\$0.00	\$4,306.13	Aaa	AA+
6571	313384WE5	FHLB	0.39%	4/29/16	0.40%	1/29/16	\$50,000,000.00	\$49,950,708.33	\$49,984,833.33	\$49,991,850.00	\$0.00	\$7,016.67	Aaa	AA+
5855	313384XB0	FHLB	0.30%	5/20/16	0.30%	7/9/15	\$9,800,000.00	\$9,774,623.44	\$9,796,065.02	\$9,796,530.80	\$0.00	\$465.78	Aaa	AA+
6578	313384XE4	FHLB	0.41%	5/23/16	0.42%	2/1/16	\$50,000,000.00	\$49,936,222.22	\$49,970,388.89	\$49,981,200.00	\$0.00	\$10,811.11	Aaa	AA+
6500	313384ZC6	FHLB	0.57%	7/8/16	0.58%	1/8/16	\$36,000,000.00	\$35,896,716.00	\$35,944,385.54	\$35,964,720.00	\$0.00	\$20,334.46	Aaa	AA+
6501	313384ZC6	FHLB	0.57%	7/8/16	0.58%	1/8/16	\$29,000,000.00	\$28,916,431.67	\$28,955,001.67	\$28,971,580.00	\$0.00	\$16,578.33	Aaa	AA+
6502	313384ZC6	FHLB	0.57%	7/8/16	0.58%	1/8/16	\$35,000,000.00	\$34,899,584.03	\$34,945,929.87	\$34,965,700.00	\$0.00	\$19,770.13	Aaa	AA+
6435	313588ZR9	FNMA	0.56%	7/21/16	0.57%	12/22/15	\$50,000,000.00	\$49,835,111.11	\$49,913,666.67	\$49,944,500.00	\$0.00	\$30,833.33	Aaa	AA+
6436	313588ZS7	FNMA	0.56%	7/22/16	0.57%	12/22/15	\$50,000,000.00	\$49,834,333.33	\$49,912,888.89	\$49,944,000.00	\$0.00	\$31,111.11	Aaa	AA+
6454	313588ZS7	FNMA	0.56%	7/22/16	0.57%	12/28/15	\$50,000,000.00	\$49,839,000.00	\$49,912,888.89	\$49,944,000.00	\$0.00	\$31,111.11	Aaa	AA+
6455	313588ZV0	FNMA	0.56%	7/25/16	0.57%	12/28/15	\$50,000,000.00	\$49,836,666.67	\$49,910,555.56	\$49,942,500.00	\$0.00	\$31,944.44	Aaa	AA+
6635	31315KC65	Farmer Mac	0.49%	8/19/16	0.50%	2/12/16	\$50,000,000.00	\$49,871,375.00	\$49,904,722.22	\$49,922,200.00	\$0.00	\$17,477.78	NR-Agy	NR-Agy
6636	31315KC65	Farmer Mac	0.49%	8/19/16	0.50%	2/12/16	\$15,000,000.00	\$14,961,412.50	\$14,971,416.67	\$14,976,660.00	\$0.00	\$5,243.33	NR-Agy	NR-Agy
6664	31315KP95	Farmer Mac	0.57%	11/18/16	0.00%	2/19/16	\$50,000,000.00	\$49,783,875.00	\$49,817,125.00	\$49,849,200.00	\$0.00	\$32,075.00	NR-Agy	NR-Agy
6763	3133125S0	FFCB	0.66%	12/8/16	0.67%	3/16/16	\$50,000,000.00	\$49,755,250.00	\$49,769,916.67	\$49,829,200.00	\$0.00	\$59,283.33	Aaa	AA+
6758	313385DA1	FHLB	0.74%	3/14/17	0.75%	3/15/16	\$25,000,000.00	\$24,812,944.44	\$24,821,680.55	\$24,872,275.00	\$0.00	\$50,594.45	Aaa	AA+
Government Agency Discount Sub-Total							\$756,300,000.00	\$754,249,161.24	\$755,015,100.98	\$755,387,888.80	\$0.00	\$372,787.82		
Government Agency Floating Rate Note														
3177	3133ECM35	FFCB	0.46%	4/18/16	0.20%	4/29/13	\$25,000,000.00	\$24,996,500.00	\$24,999,945.16	\$25,000,425.00	\$4,471.25	\$479.84	Aaa	AA+
4226	3133EDJA1	FFCB	0.46%	10/11/16	0.17%	4/11/14	\$50,000,000.00	\$49,987,350.00	\$49,997,328.85	\$49,998,950.00	\$13,358.33	\$1,621.15	Aaa	AA+
Government Agency Floating Rate Note Sub-Total							\$75,000,000.00	\$74,983,850.00	\$74,997,274.01	\$74,999,375.00	\$17,829.58	\$2,100.99		

State of Idaho Local Government Investment Pool -- Holdings Report

As of 3/31/16

Inv Num	CUSIP	Issuer	Coupon/Rate	Maturity Date	Yield	Settlement Date	Par Value	Cost	Book Value	Market Value	Accrued Income	Unrealized Gain/Loss	Moody's Rating	S&P Rating
Government Agency Non-Callable														
6683	3130A7ED3	FHLB	0.47%	8/26/16	0.51%	2/26/16	\$50,000,000.00	\$49,989,850.00	\$49,991,801.93	\$50,017,500.00	\$22,847.22	\$25,698.07	Aaa	AA+
6637	313370TW8	FHLB	2.00%	9/9/16	0.48%	2/12/16	\$15,070,000.00	\$15,201,561.10	\$15,170,863.51	\$15,173,244.57	\$18,418.89	\$2,381.06	Aaa	AA+
6638	3137EADS5	FHLMC	0.88%	10/14/16	0.51%	2/12/16	\$40,000,000.00	\$40,098,800.00	\$40,079,040.00	\$40,096,920.00	\$162,361.11	\$17,880.00	Aaa	AA+
4334	3133EDDK5	FFCB	1.00%	4/17/17	0.91%	5/7/14	\$25,685,000.00	\$25,751,781.00	\$25,708,646.43	\$25,773,202.29	\$117,009.44	\$64,555.86	Aaa	AA+
4335	3130A1NN4	FHLB	0.88%	5/24/17	0.92%	5/7/14	\$25,000,000.00	\$24,966,000.00	\$24,987,230.89	\$25,056,925.00	\$77,170.14	\$69,694.11	Aaa	AA+
Government Agency Non-Callable Sub-Total							\$155,755,000.00	\$156,007,992.10	\$155,937,582.76	\$156,117,791.86	\$397,806.80	\$180,209.10		
Bank LOC Deposit														
4718	NWBANKLOC	Northwest Bank	0.40%	4/1/16	0.40%		\$5,000,000.00	\$5,000,000.00	\$5,000,000.00	\$5,000,000.00	\$0.00	\$0.00	NR-Bank	NR-Bank
5464	BOTCLOC	Bank of the Cascades	0.40%	4/1/16	0.40%		\$5,000,000.00	\$5,000,000.00	\$5,000,000.00	\$5,000,000.00	\$0.00	\$0.00	NR-Bank	NR-Bank
5605	SUNWESLOC	Sunwest Bank	0.45%	4/1/16	0.45%		\$10,000,000.00	\$10,000,000.00	\$10,000,000.00	\$10,000,000.00	\$0.00	\$0.00	NR-Bank	NR-Bank
Bank LOC Deposit Sub-Total							\$20,000,000.00	\$20,000,000.00	\$20,000,000.00	\$20,000,000.00	\$0.00	\$0.00		
U.S. Treasury Notes														
6572	912828WM8	U.S. Treasury	0.38%	5/31/16	0.42%	1/29/16	\$50,000,000.00	\$49,992,187.50	\$49,996,189.02	\$50,007,800.00	\$63,012.30	\$11,610.98	Aaa	AA+
6573	912828WM8	U.S. Treasury	0.38%	5/31/16	0.42%	1/29/16	\$50,000,000.00	\$49,992,187.50	\$49,996,189.02	\$50,007,800.00	\$63,012.30	\$11,610.98	Aaa	AA+
6413	912828VL1	U.S. Treasury	0.63%	7/15/16	0.62%	12/17/15	\$50,000,000.00	\$50,001,953.13	\$50,000,971.94	\$50,039,050.00	\$66,105.77	\$38,078.06	Aaa	AA+
6425	912828VL1	U.S. Treasury	0.63%	7/15/16	0.57%	12/21/15	\$50,000,000.00	\$50,015,625.00	\$50,007,925.72	\$50,039,050.00	\$66,105.77	\$31,124.28	Aaa	AA+
6426	912828VL1	U.S. Treasury	0.63%	7/15/16	0.56%	12/21/15	\$50,000,000.00	\$50,017,578.13	\$50,008,916.45	\$50,039,050.00	\$66,105.77	\$30,133.55	Aaa	AA+
6479	912828VL1	U.S. Treasury	0.63%	7/15/16	0.56%	1/5/16	\$50,000,000.00	\$50,017,578.13	\$50,009,613.04	\$50,039,050.00	\$66,105.77	\$29,436.96	Aaa	AA+
6569	912828VW7	U.S. Treasury	0.88%	9/15/16	0.55%	1/29/16	\$50,000,000.00	\$50,101,562.50	\$50,073,743.20	\$50,097,650.00	\$20,210.60	\$23,906.80	Aaa	AA+
6570	912828VW7	U.S. Treasury	0.88%	9/15/16	0.55%	1/29/16	\$50,000,000.00	\$50,101,562.50	\$50,073,743.20	\$50,097,650.00	\$20,210.60	\$23,906.80	Aaa	AA+
6580	912828RJ1	U.S. Treasury	1.00%	9/30/16	0.54%	2/1/16	\$50,000,000.00	\$50,150,390.62	\$50,113,103.69	\$50,140,600.00	\$1,366.12	\$27,496.31	Aaa	AA+
6663	912828WF3	U.S. Treasury	0.63%	11/15/16	0.55%	2/19/16	\$50,000,000.00	\$50,029,296.88	\$50,024,739.58	\$50,039,050.00	\$118,475.27	\$14,310.42	Aaa	AA+
6661	912828A59	U.S. Treasury	0.63%	12/15/16	0.56%	2/19/16	\$50,000,000.00	\$50,025,390.63	\$50,021,835.94	\$50,025,400.00	\$92,213.11	\$3,564.06	Aaa	AA+
6662	912828A59	U.S. Treasury	0.63%	12/15/16	0.56%	2/19/16	\$50,000,000.00	\$50,025,390.63	\$50,021,835.94	\$50,025,400.00	\$92,213.11	\$3,564.06	Aaa	AA+
U.S. Treasury Notes Sub-Total							\$600,000,000.00	\$600,470,703.15	\$600,348,806.74	\$600,597,550.00	\$735,136.49	\$248,743.26		
Grand Total							\$1,816,073,554.44	\$1,814,701,863.71	\$1,815,338,750.59	\$1,816,129,313.74	\$1,240,161.84	\$790,563.15		

State of Idaho Local Government Investment Pool -- Purchases, Sells, and Calls

1/1/2016 to 3/31/2016

Inv #/CUSIP	Trade Date	Settle Date	Maturity Date	Rate	Par Value	Book Value
Purchases						
6476 / REP010516 - DAIWA REPO	1/4/2016	1/4/2016	1/5/2016	0.35%	\$404,588,301.16	\$404,588,301.16
6479 / 912828VL1 - U.S. Treasury 0.625%	1/4/2016	1/5/2016	7/15/2016	0.63%	\$50,000,000.00	\$50,017,578.13
6480 / 313384VG1 - FHLB DISCO	1/4/2016	1/5/2016	4/7/2016	0.38%	\$50,000,000.00	\$49,951,562.50
6481 / 313384VLO - FHLB DISCO	1/4/2016	1/5/2016	4/11/2016	0.38%	\$20,000,000.00	\$19,979,791.67
6482 / 313396VL4 - FHLB DISCO	1/4/2016	1/5/2016	4/11/2016	0.36%	\$36,500,000.00	\$36,464,595.00
6483 / 313384VM8 - FHLB DISCO	1/4/2016	1/5/2016	4/16/2016	0.38%	\$50,000,000.00	\$49,948,958.33
6484 / REP010616 - DAIWA REPO	1/5/2016	1/5/2016	1/6/2016	0.36%	\$197,218,898.76	\$197,218,898.76
6488 / 313384UP2 - FHLB DISCO	1/5/2016	1/6/2016	3/21/2016	0.35%	\$50,000,000.00	\$49,963,541.67
6491 / REP010716 - DAIWA REPO	1/6/2016	1/6/2016	1/7/2016	0.37%	\$172,485,123.59	\$172,485,123.59
6495 / REP01816 - Daiwa Repo	1/7/2016	1/7/2016	1/8/2016	0.35%	\$177,098,351.68	\$177,098,351.68
6500 / 313384ZC6 - FHLB DISCO	1/7/2016	1/8/2016	7/8/2016	0.57%	\$36,000,000.00	\$35,896,716.00
6501 / 313384ZC6 - FHLB DISCO	1/7/2016	1/8/2016	7/8/2016	0.57%	\$29,000,000.00	\$28,916,431.67
6502 / 313384ZC6 - FHLB DISCO	1/7/2016	1/8/2016	7/8/2016	0.57%	\$35,000,000.00	\$34,899,584.03
6504 / 45129RG62 - IDAHO HOUSING	1/8/2016	1/8/2016	7/6/2016	0.85%	\$23,955,000.00	\$23,853,191.25
6506 / REP011116 - DAIWA REPO	1/8/2016	1/8/2016	1/11/2016	0.36%	\$83,809,648.74	\$83,809,648.74
6509 / REP011216 - DAIWA REPO	1/11/2016	1/11/2016	1/12/2016	0.35%	\$93,828,078.14	\$93,828,078.14
6520 / REP011316 - DAIWA REPO	1/12/2016	1/12/2016	1/13/2016	0.34%	\$97,162,899.21	\$97,162,899.21
6524 / REP011416 - Daiwa Repo	1/13/2016	1/13/2016	1/14/2016	0.35%	\$97,460,262.45	\$97,460,262.45
6527 / REP011516 - Daiwa Repo	1/14/2016	1/14/2016	1/15/2016	0.35%	\$91,122,102.43	\$91,122,102.43
6529 / REP011916 - Daiwa Repo	1/15/2016	1/15/2016	1/19/2016	0.35%	\$137,850,993.59	\$137,850,993.59
6533 / REP012016 - Daiwa	1/19/2016	1/19/2016	1/20/2016	0.35%	\$160,723,690.77	\$160,723,690.77
6536 / REP012116 - Daiwa	1/20/2016	1/20/2016	1/21/2016	0.35%	\$137,219,521.86	\$137,219,521.86
6542 / REP012216 - Daiwa	1/21/2016	1/21/2016	1/22/2016	0.42%	\$121,749,486.03	\$121,749,486.03
6545 / REP012516 - Daiwa	1/22/2016	1/22/2016	1/25/2016	0.44%	\$387,204,908.74	\$387,204,908.74
6553 / REP012616 - Daiwa	1/25/2016	1/25/2016	1/26/2016	0.36%	\$41,276,456.94	\$41,276,456.94
6557 / REP012716 - Daiwa	1/26/2016	1/26/2016	1/27/2016	0.38%	\$113,339,424.30	\$113,339,424.30
6560 / REP012816 - Daiwa Repo	1/27/2016	1/27/2016	1/28/2016	0.38%	\$180,966,246.89	\$180,966,246.89
6565 / REP012916 - DAIWA REPO	1/28/2016	1/28/2016	1/29/2016	0.42%	\$268,503,635.15	\$268,503,635.15
6569 / 912828VW7 - U.S. Treasury 0.875%	1/28/2016	1/29/2016	9/15/2016	0.88%	\$50,000,000.00	\$50,101,562.50
6570 / 912828VW7 - U.S. Treasury 0.875%	1/28/2016	1/29/2016	9/15/2016	0.88%	\$50,000,000.00	\$50,101,562.50
6571 / 313384WE5 - FHLB Discount	1/28/2016	1/29/2016	4/29/2016	0.39%	\$50,000,000.00	\$49,950,708.33
6572 / 912828WM8 - T 0.375%	1/28/2016	1/29/2016	5/31/2016	0.38%	\$50,000,000.00	\$49,992,187.50
6573 / 912828WM8 - T 0.375%	1/28/2016	1/29/2016	5/31/2016	0.38%	\$50,000,000.00	\$49,992,187.50
6575 / REP020116 - Daiwa	1/29/2016	1/29/2016	2/1/2016	0.38%	\$235,599,574.15	\$235,599,574.15
6578 / 313384XE4 - FHLB Discount	1/29/2016	2/1/2016	5/23/2016	0.41%	\$50,000,000.00	\$49,936,222.22
6580 / 912828RJ1 - Treasury 1%	1/29/2016	2/1/2016	9/30/2016	1.00%	\$50,000,000.00	\$50,150,390.62
6581 / REP020216 - Daiwa Repo	2/1/2016	2/1/2016	2/2/2016	0.40%	\$194,178,708.80	\$194,178,708.80
6585 / REP020316 - Daiwa Repo	2/2/2016	2/2/2016	2/3/2016	0.41%	\$205,832,698.68	\$205,832,698.68
6591 / REP020416 - Daiwa Repo	2/3/2016	2/3/2016	2/4/2016	0.40%	\$212,793,354.21	\$212,793,354.21
6602 / REP020516 - Daiwa Repo	2/4/2016	2/4/2016	2/5/2016	0.40%	\$220,279,932.79	\$220,279,932.79
6606 / REP020816 - Daiwa Repo	2/5/2016	2/5/2016	2/8/2016	0.37%	\$213,680,629.73	\$213,680,629.73
6609 / REP020916 - Daiwa Repo	2/8/2016	2/8/2016	2/9/2016	0.40%	\$214,498,887.74	\$214,498,887.74
6613 / REP021016 - Daiwa Repo	2/9/2016	2/9/2016	2/10/2016	0.40%	\$212,236,642.38	\$212,236,642.38
6621 / REP021116 - Daiwa Repo	2/10/2016	2/10/2016	2/11/2016	0.40%	\$211,718,378.27	\$211,718,378.27

State of Idaho Local Government Investment Pool -- Purchases, Sells, and Calls

1/1/2016 to 3/31/2016

Inv #/CUSIP	Trade Date	Settle Date	Maturity Date	Rate	Par Value	Book Value
6631 / REP021216 - Daiwa Repo	2/11/2016	2/11/2016	2/12/2016	0.42%	\$215,877,669.38	\$215,877,669.38
6635 / 31315KC65 - FAMC Discount	2/11/2016	2/12/2016	8/19/2016	0.49%	\$50,000,000.00	\$49,871,375.00
6636 / 31315KC65 - FAMC Discount	2/11/2016	2/12/2016	8/19/2016	0.49%	\$15,000,000.00	\$14,961,412.50
6637 / 313370TW8 - FHLB 2%	2/11/2016	2/12/2016	9/9/2016	2.00%	\$15,070,000.00	\$15,201,561.10
6638 / 3137EADS5 - FHLMC 0.875%	2/11/2016	2/12/2016	10/14/2016	0.88%	\$40,000,000.00	\$40,098,800.00
6640 / REP021616 - Daiwa	2/12/2016	2/12/2016	2/16/2016	0.35%	\$299,138,211.50	\$299,138,211.50
6643 / 3134G7TR2 - FHLMC 1.15%	2/12/2016	2/16/2016	2/27/2018	1.15%	\$15,000,000.00	\$15,001,500.00
6644 / REP021716 - Daiwa Repo	2/16/2016	2/16/2016	2/17/2016	0.44%	\$294,950,170.16	\$294,950,170.16
6651 / REP021816 - Daiwa Repo	2/17/2016	2/17/2016	2/18/2016	0.40%	\$285,433,183.57	\$285,433,183.57
6657 / REP021916 - Daiwa Repo	2/18/2016	2/18/2016	2/19/2016	0.40%	\$278,855,772.79	\$278,855,772.79
6661 / 912828A59 - US Treasury 0.625%	2/18/2016	2/19/2016	12/15/2016	0.63%	\$50,000,000.00	\$50,025,390.63
6662 / 912828A59 - US Treasury 0.625%	2/18/2016	2/19/2016	12/15/2016	0.63%	\$50,000,000.00	\$50,025,390.63
6663 / 912828WF3 - T 0.625%	2/18/2016	2/19/2016	11/15/2016	0.63%	\$50,000,000.00	\$50,029,296.88
6664 / 31315KP95 - FAMC Discount	2/18/2016	2/19/2016	11/18/2016	0.57%	\$50,000,000.00	\$49,783,875.00
6666 / REP022216 - Daiwa	2/19/2016	2/19/2016	2/22/2016	0.37%	\$173,994,951.43	\$173,994,951.43
6670 / REP022316 - Daiwa	2/22/2016	2/22/2016	2/23/2016	0.34%	\$168,463,777.29	\$168,463,777.29
6675 / REP022416 - Daiwa Repo	2/23/2016	2/23/2016	2/24/2016	0.32%	\$168,403,249.23	\$168,403,249.23
6678 / REP022516 - Daiwa Repo	2/24/2016	2/24/2016	2/25/2016	0.36%	\$183,353,631.83	\$183,353,631.83
6682 / REP022516 - Daiwa Repo	2/24/2016	2/24/2016	2/25/2016	0.36%	\$509,736.79	\$509,736.79
6691 / REP022616 - Daiwa Repo	2/25/2016	2/25/2016	2/26/2016	0.34%	\$174,259,408.92	\$174,259,408.92
6683 / 3130A7ED3 - FHLB 0.47% 08/26/16	2/24/2016	2/26/2016	8/26/2016	0.47%	\$50,000,000.00	\$49,989,850.00
6695 / REP022916 - Daiwa Repo	2/26/2016	2/26/2016	2/29/2016	0.34%	\$137,811,570.12	\$137,811,570.12
6699 / REP030116 - Daiwa Repo	2/29/2016	2/29/2016	3/1/2016	0.41%	\$145,481,261.29	\$145,481,261.29
6706 / REP030216 - Daiwa	3/1/2016	3/1/2016	3/2/2016	0.34%	\$141,980,693.05	\$141,980,693.05
6710 / REP030316 - Daiwa	3/2/2016	3/2/2016	3/3/2016	0.32%	\$154,010,663.57	\$154,010,663.57
6714 / REP030416 - Daiwa REPO	3/3/2016	3/3/2016	3/4/2016	0.37%	\$150,211,273.45	\$150,211,273.45
6718 / REP030716 - Daiwa	3/4/2016	3/4/2016	3/7/2016	0.29%	\$149,982,326.25	\$149,982,326.25
6722 / REP030816 - Daiwa	3/7/2016	3/7/2016	3/8/2016	0.33%	\$171,531,020.70	\$171,531,020.70
6734 / REP030916 - DAIWA REPO	3/8/2016	3/8/2016	3/9/2016	0.33%	\$167,903,186.82	\$167,903,186.82
6738 / REP031016 - Daiwa	3/9/2016	3/9/2016	3/10/2016	0.33%	\$168,320,137.39	\$168,320,137.39
6744 / REP031116 - Daiwa	3/10/2016	3/10/2016	3/11/2016	0.37%	\$169,134,727.20	\$169,134,727.20
6749 / REP031416 - DAIWA REPO	3/11/2016	3/11/2016	3/14/2016	0.36%	\$182,230,495.11	\$182,230,495.11
6741 / 24422ERF8 - John Deere Capital Corp	3/9/2016	3/14/2016	9/15/2016	1.85%	\$3,800,000.00	\$3,822,268.00
6755 / REP031516 - DAIWA REPO	3/14/2016	3/14/2016	3/15/2016	0.33%	\$172,087,155.15	\$172,087,155.15
6747 / 084670BD9 - Berkshire Hathaway Inc.	3/10/2016	3/15/2016	1/31/2017	1.90%	\$4,203,000.00	\$4,245,954.66
6758 / 313385DA1 - FHLB Discount	3/14/2016	3/15/2016	3/14/2017	0.74%	\$25,000,000.00	\$24,812,944.44
6760 / REP031616 - Daiwa Repo	3/15/2016	3/15/2016	3/16/2016	0.38%	\$125,149,769.01	\$125,149,769.01
6763 / 313312S50 - FFCB Discount	3/15/2016	3/16/2016	12/8/2016	0.66%	\$50,000,000.00	\$49,755,250.00
6769 / REP031716 - DAIWA REP	3/16/2016	3/16/2016	3/17/2016	0.35%	\$63,668,053.33	\$63,668,053.33
6772 / REP031716 - DAIWA REP	3/16/2016	3/16/2016	3/17/2016	0.35%	\$120,514,464.68	\$120,514,464.68
6773 / REP041316 - DAIWA TERM REPO	3/16/2016	3/17/2016	4/13/2016	0.42%	\$60,000,000.00	\$60,000,000.00
6776 / REP031816 - DAIWA REPO	3/17/2016	3/17/2016	3/18/2016	0.32%	\$96,777,762.85	\$96,777,762.85
6782 / REP032116 - DAIWA REPO	3/18/2016	3/18/2016	3/21/2016	0.31%	\$71,227,016.40	\$71,227,016.40
6783 / REP032216 - Daiwa Repo	3/21/2016	3/21/2016	3/22/2016	0.30%	\$110,064,292.28	\$110,064,292.28
6788 / 30229ACP2 - Exxon Mobil	3/22/2016	3/22/2016	3/23/2016	0.30%	\$50,000,000.00	\$49,999,583.33

State of Idaho Local Government Investment Pool -- Purchases, Sells, and Calls
1/1/2016 to 3/31/2016

Inv #/CUSIP	Trade Date	Settle Date	Maturity Date	Rate	Par Value	Book Value
6791 / REP032316 - Daiwa Repo	3/22/2016	3/22/2016	3/23/2016	0.25%	\$56,218,500.07	\$56,218,500.07
6793 / REP032416 - Daiwa Repo	3/23/2016	3/23/2016	3/24/2016	0.29%	\$90,485,604.84	\$90,485,604.84
6797 / REP032816 - Daiwa Repo	3/24/2016	3/24/2016	3/28/2016	0.40%	\$93,554,609.87	\$93,554,609.87
6801 / REP032916 - Daiwa Repo	3/28/2016	3/28/2016	3/29/2016	0.45%	\$89,556,842.00	\$89,556,842.00
6805 / REP033016 - Daiwa Repo	3/29/2016	3/29/2016	3/30/2016	0.33%	\$78,678,234.28	\$78,678,234.28
6812 / REP033116 - Daiwa Repo	3/30/2016	3/30/2016	3/31/2016	0.35%	\$78,576,313.57	\$78,576,313.57
6816 / REP040116 - Daiwa Repo	3/31/2016	3/31/2016	4/1/2016	0.45%	\$76,887,554.44	\$76,887,554.44

Inv #/CUSIP	Trade Date	Settle Date	Maturity Date	Rate	Par Value	Book Value
Sells						
6317 / 313384TG4 - FHLB Discount	1/21/2016	1/22/2016	2/19/2016	0.23%	\$50,000,000.00	\$49,984,075.00

Inv #/CUSIP	Trade Date	Settle Date	Maturity Date	Rate	Par Value	Book Value
Calls						
6643 / 3134G7TR2 - FHLMC 1.15%	2/27/2016	2/27/2016	2/27/2018	1.15%	\$15,000,000.00	\$15,001,500.00
5416 / 3130A4FE7 - FHLB Callable	3/2/2016	3/2/2016	3/2/2018	1.88%	\$10,000,000.00	\$10,000,333.06

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