

## Client Management Team

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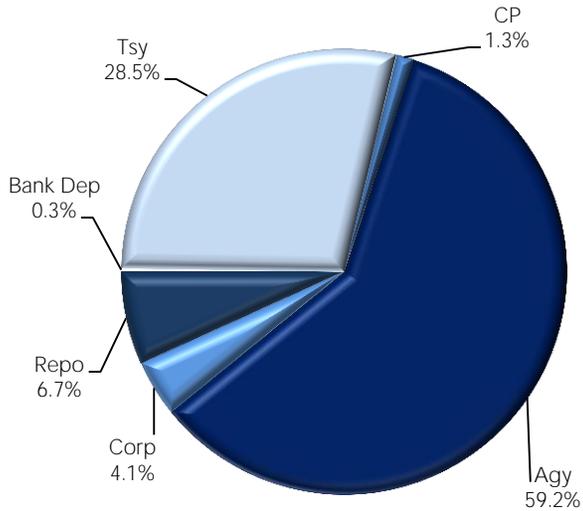
# Investment Report

## State of Idaho

# Local Government Investment Pool

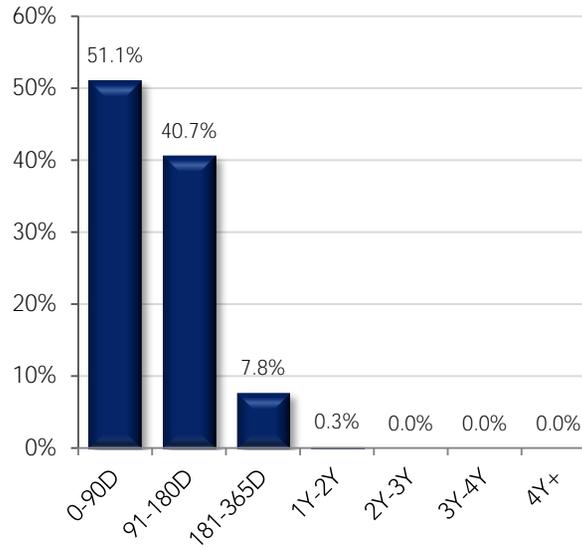
June 2016

**SECTOR ALLOCATION**



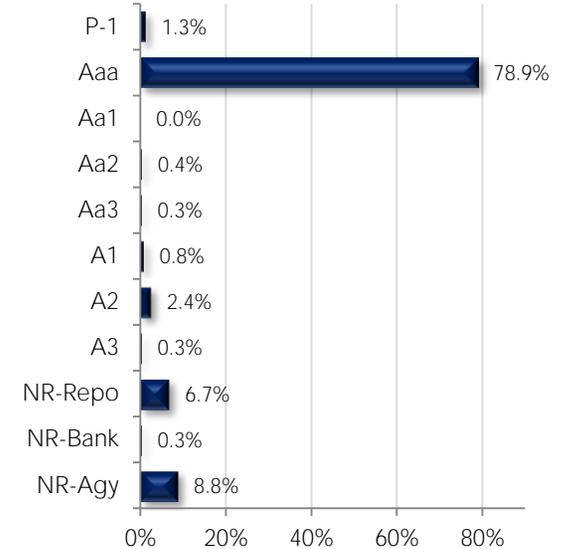
Per Market Value

**MATURITY DISTRIBUTION**



Per Final Maturity

**CREDIT QUALITY (MOODY'S)**

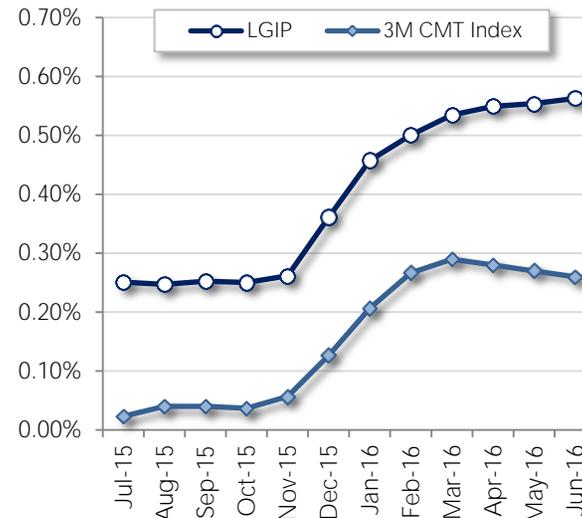


NR: Not Rated

**ACCOUNT SUMMARY**

	6/30/16	3/31/16
Market Value	\$1,880,752,085	\$1,816,129,314
Accrued Interest	\$1,542,627	\$1,240,162
<b>Total Market Value</b>	<b>\$1,882,294,712</b>	<b>\$1,817,369,476</b>
Amortized Book	\$1,879,998,137	\$1,815,338,751
Variance	\$2,296,575	\$2,030,725
Par Value	\$1,880,696,391	\$1,816,073,554
Net Asset Value	\$1.0012	\$1.0011
Yield to Maturity	0.563%	0.535%
Days to Maturity	86	119
Modified Duration	0.24	0.33

**PURCHASE YIELD TO MATURITY**



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

**TOP ISSUERS**

Issuer	% Portfolio
FHLB	30.0%
U.S. Treasury	28.5%
FNMA	10.9%
Farmer Mac	8.8%
FFCB	7.4%
Daiwa Repo	6.7%
FHLMC	2.1%
Wells Fargo & Company	1.3%
Idaho Housing	1.3%
PNC Bank	0.9%
American Honda	0.3%
Cisco Systems	0.3%
Coca-Cola	0.3%
Northwest Bank	0.3%
Monsanto	0.3%

Item / Sector	Parameters	In Compliance
Maximum Maturity	No investment's maturity shall exceed 5 years	Yes
U.S. Treasuries	No limits	Yes
U.S. Government Agencies	No sector limit, 50% limit per issuer (FAMCA, FFCB, FHLB, FHLMC, FNMA, PEFCO, TVA)	Yes
Commercial Paper	25% sector limit, 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 at least two NRSROs at time of purchase.	Yes
Money Market Funds	U.S. dollar denominated, principle valuations not subject to market fluctuations.	Yes
Govt Guaranteed Small Business Associations Loans	5% sector limit	Yes
Idaho State General Obligation Bonds	10% sector limit	Yes
Revenue Bonds of Idaho Cities, Counties, and Taxing Districts	10% sector limit	Yes
State/Other Tax Supported Entities Tax Anticipation Notes	10% sector limit	Yes
Idaho State Depositories	15% sector limit	Yes
Repurchase Agreements	100% sector limit, 102% collateral in treasuries and senior debt GSE with final maturity less than 5 years	Yes
Corporate Debt Obligations	25% sector limit, issuer limit 1.5%, rated A3, A- or better by at least two NRSROs 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

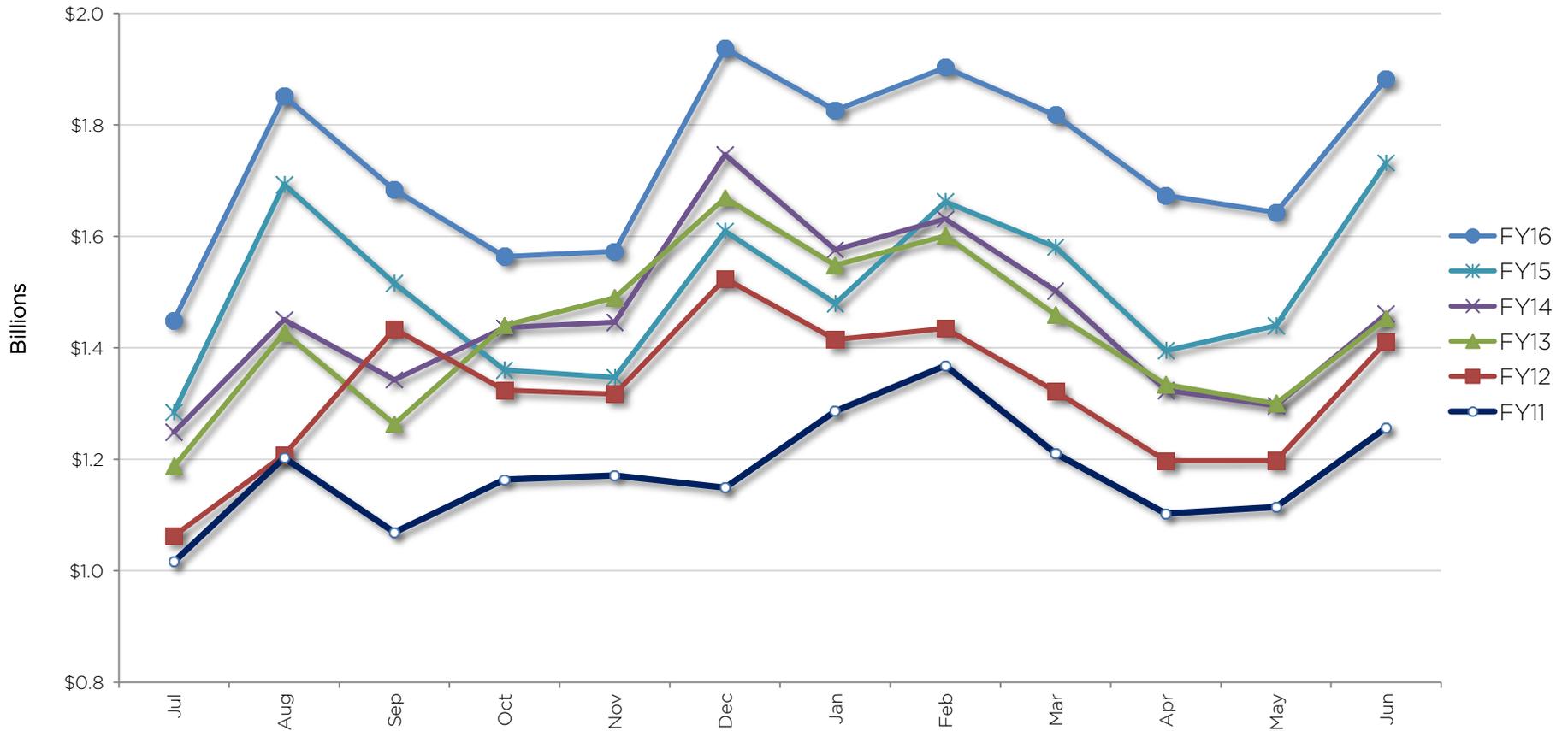
Portfolio Metrics	6/30/2016	3/31/2016	Change
Market Value	\$1,880,752,084.74	\$1,816,129,313.74	\$64,622,771.00
Accrued Interest	\$1,542,627.35	\$1,240,161.84	\$302,465.51
Total Market Value	\$1,882,294,712.09	\$1,817,369,475.58	\$64,925,236.51
Amortized Book Value	\$1,879,998,136.85	\$1,815,338,750.59	\$64,659,386.26
Par Value	\$1,880,696,391.20	\$1,816,073,554.44	\$64,622,836.76
Net Asset Value	\$1.0012	\$1.0011	\$0.0001
Yield to Maturity	0.563%	0.535%	0.028%
Wgt Avg Maturity (Days)	86	119	(33)
Number of Securities	86	95	-9

Sectors (Market Value)	6/30/2016	3/31/2016	Change
Government Agencies	\$1,112,918,652.12	\$986,505,055.66	\$126,413,596.46
Commercial Paper	\$23,953,562.70	\$23,913,557.85	\$40,004.85
U.S. Treasuries	\$535,428,395.00	\$600,597,550.00	-\$65,169,155.00
Corporate Notes	\$77,196,083.72	\$48,225,595.79	\$28,970,487.93
Money Market	\$0.00	\$0.00	\$0.00
Repurchase Agreements	\$126,255,391.20	\$136,887,554.44	-\$10,632,163.24
Bank Deposits	\$5,000,000.00	\$20,000,000.00	-\$15,000,000.00
<b>Total</b>	<b>\$1,880,752,084.74</b>	<b>\$1,816,129,313.74</b>	<b>\$64,622,771.00</b>



	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	\$1.673	\$1.643	\$1.882

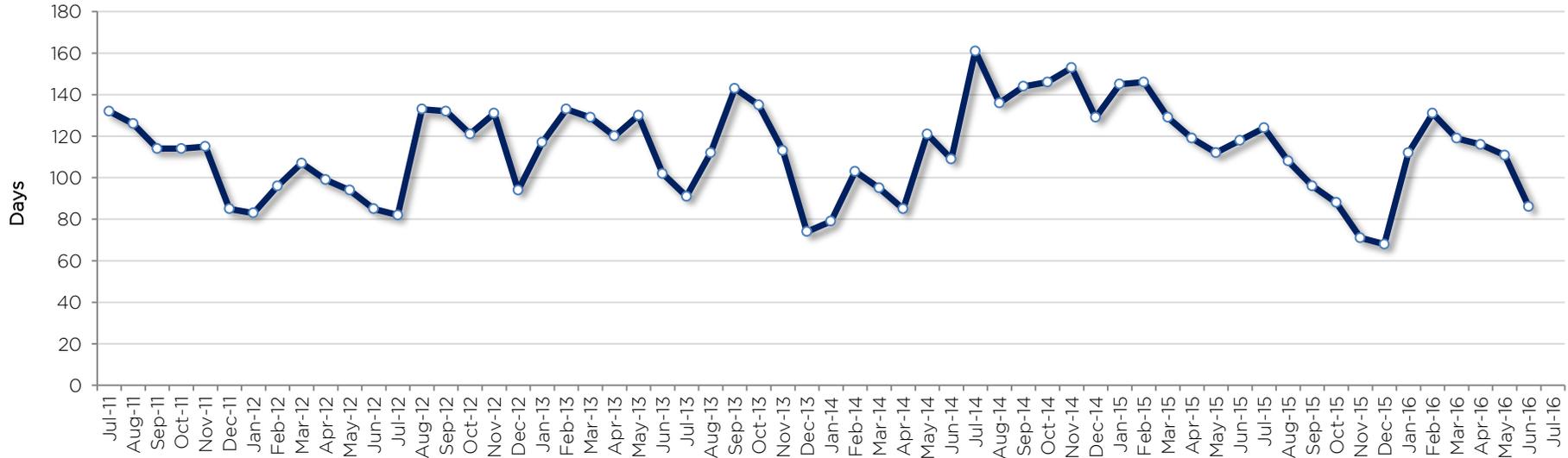
Figures in Billions, Month-End Market Values (including accrued interest)



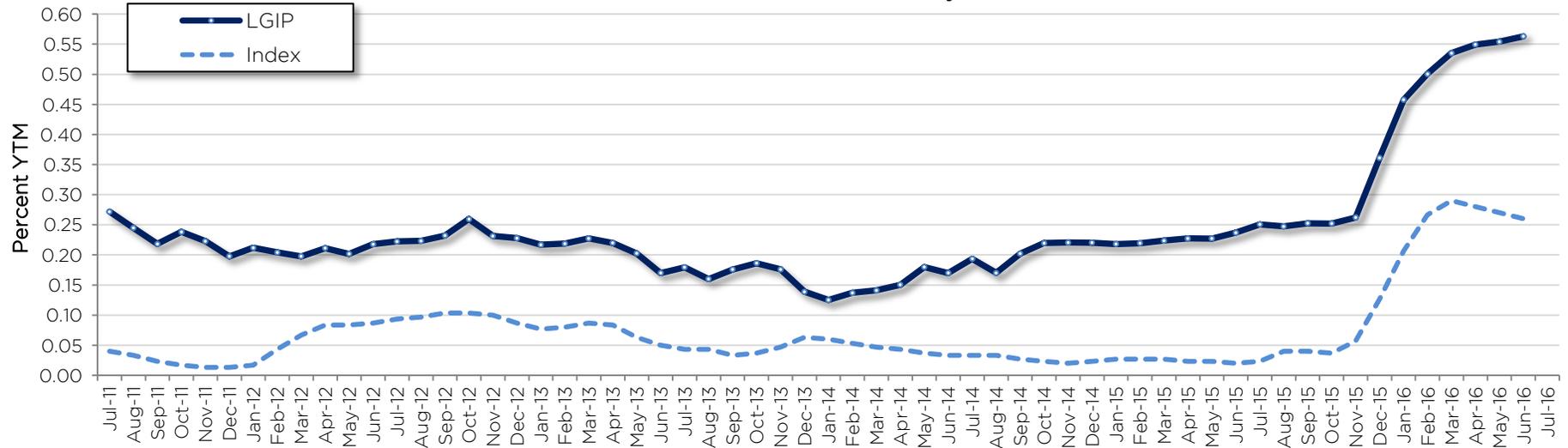
	Jul	Aug	Sep	Oct	Nov	Dec	Jan	Feb	Mar	Apr	May	Jun
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Figures in Billions, Month-End Market Values (including accrued interest)

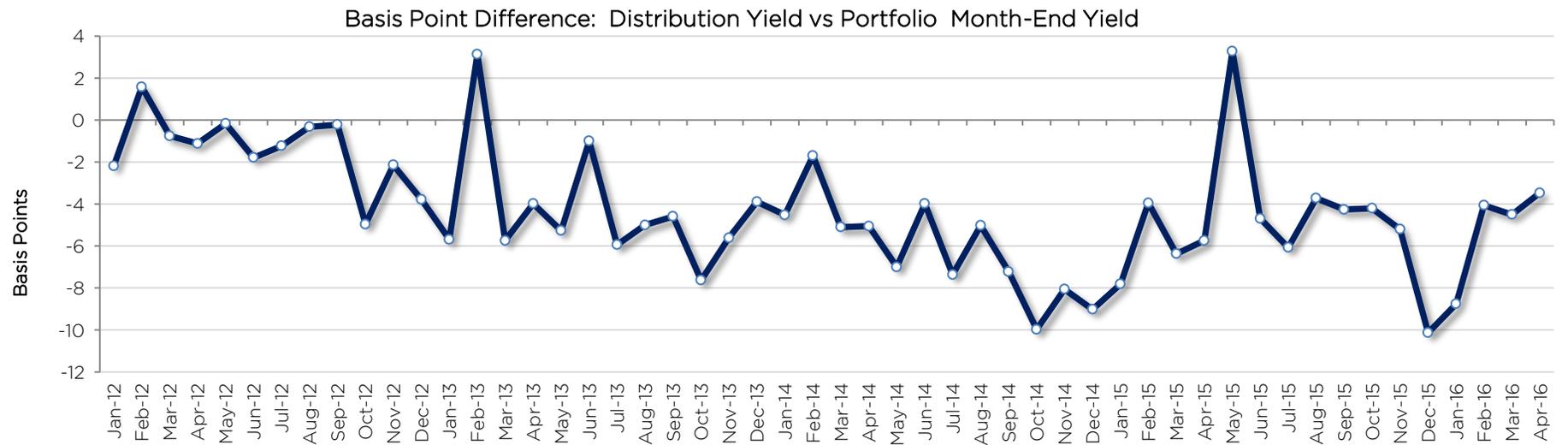
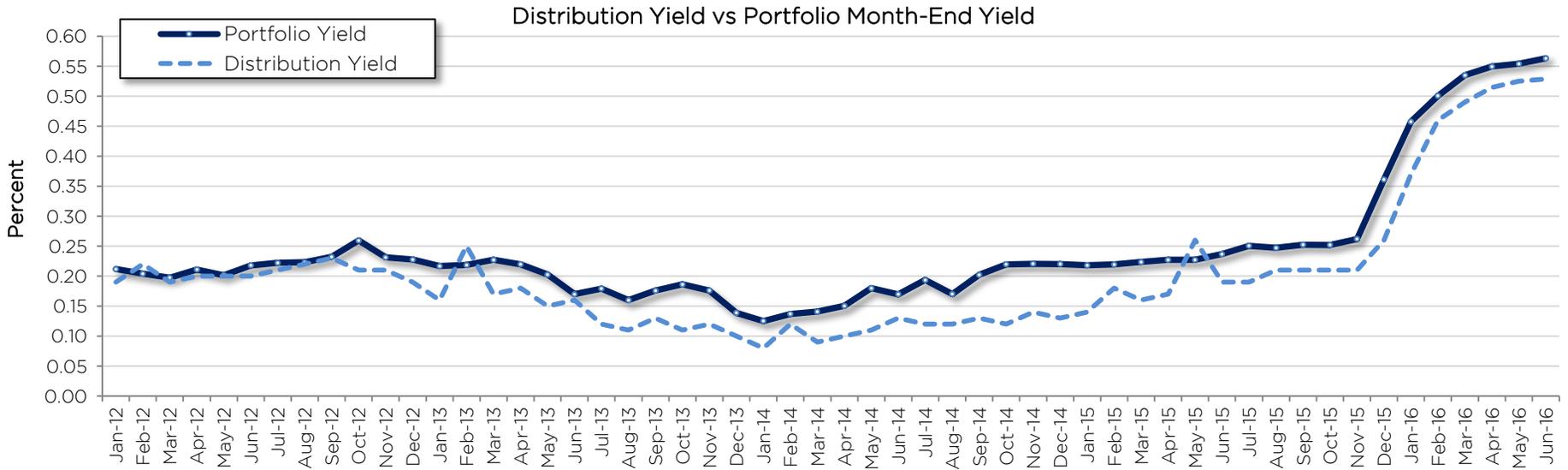
Weighted Avg Maturity (WAM)



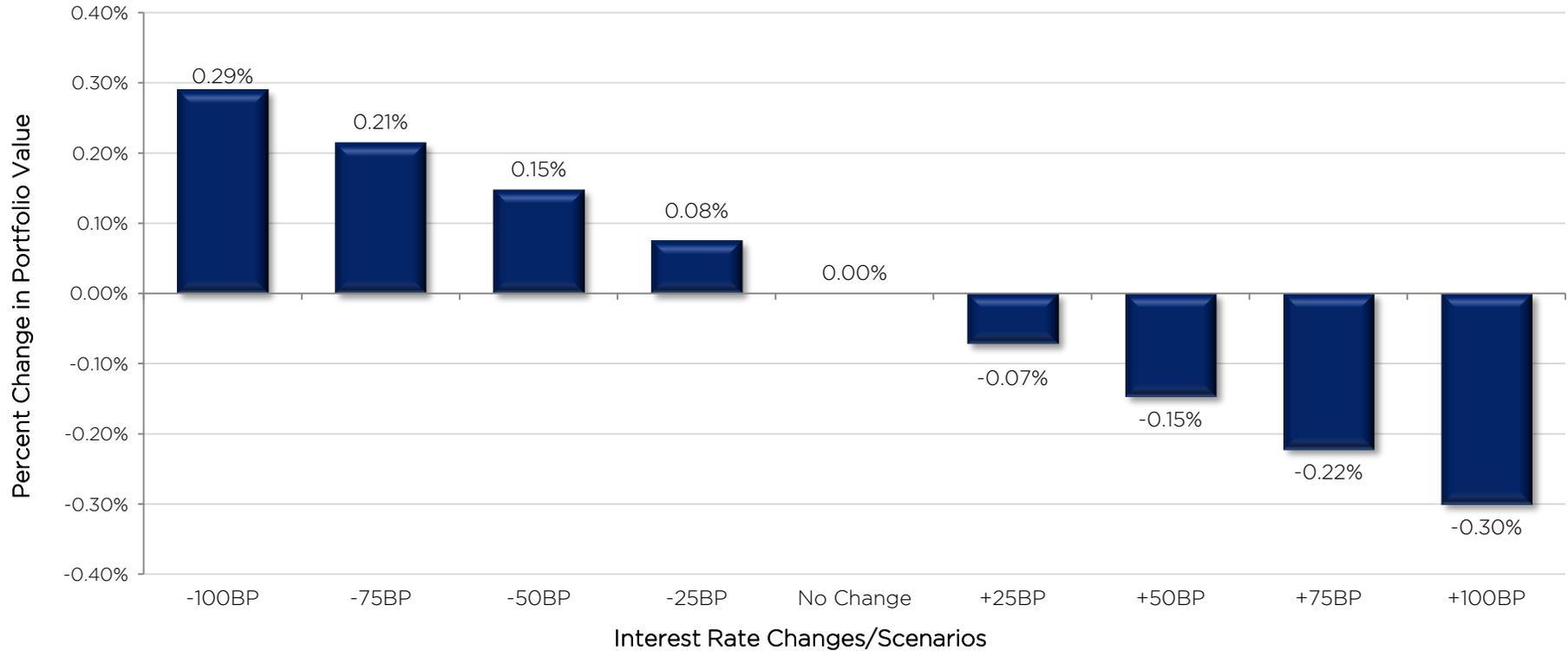
LGIP vs Index: Yield to Maturity



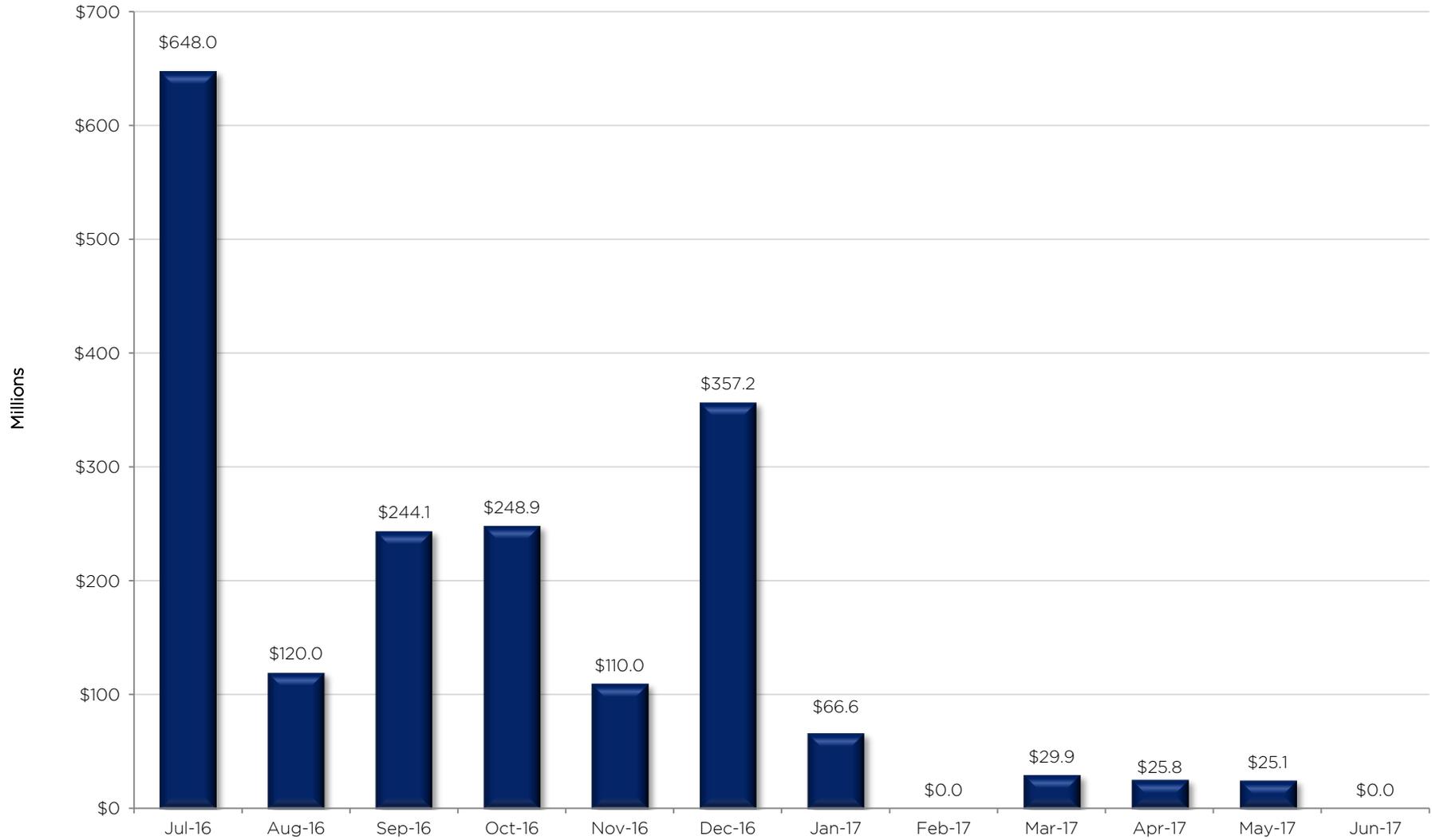
Note: Three-Month Moving Average of the Three-Month Constant Maturity Treasury (month-end yield)



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

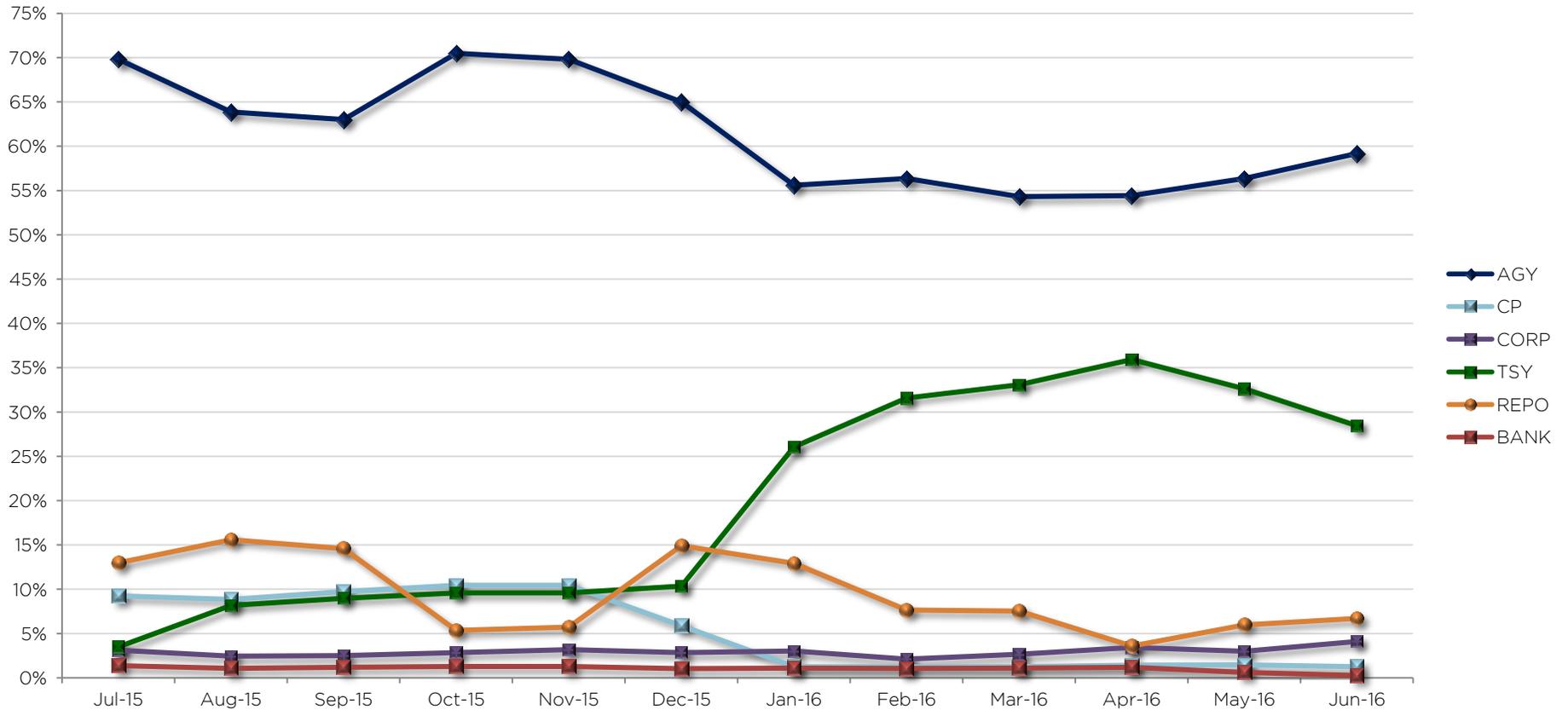


Interest Rate Change	Portfolio Value	Value Change	Percent Change
-100 Basis Points	\$1,886,206,266	\$5,454,181	0.29%
-75 Basis Points	\$1,884,788,179	\$4,036,094	0.21%
-50 Basis Points	\$1,883,533,717	\$2,781,632	0.15%
-25 Basis Points	\$1,882,170,172	\$1,418,087	0.08%
No Change	\$1,880,752,085	\$0	0.00%
+25 Basis Points	\$1,879,397,943	-\$1,354,142	-0.07%
+50 Basis Points	\$1,877,987,379	-\$2,764,706	-0.15%
+75 Basis Points	\$1,876,576,815	-\$4,175,270	-0.22%
+100 Basis Points	\$1,875,109,828	-\$5,642,256	-0.30%

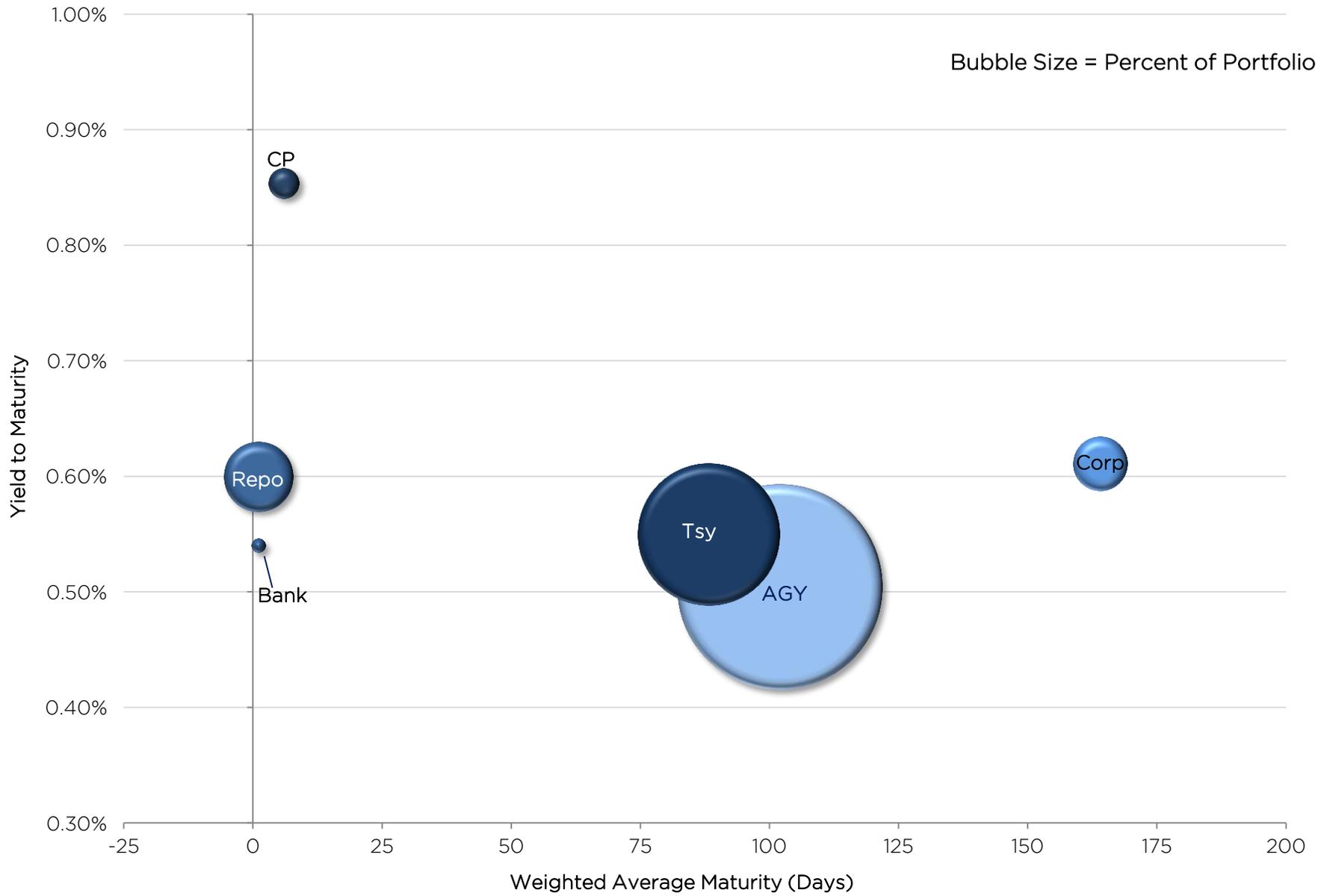


	Jul-16	Aug-16	Sep-16	Oct-16	Nov-16	Dec-16	Jan-17	Feb-17	Mar-17	Apr-17	May-17	Jun-17
<b>Maturities</b>	\$648.0	\$120.0	\$244.1	\$248.9	\$110.0	\$357.2	\$66.6	\$0.0	\$29.9	\$25.8	\$25.1	\$0.0

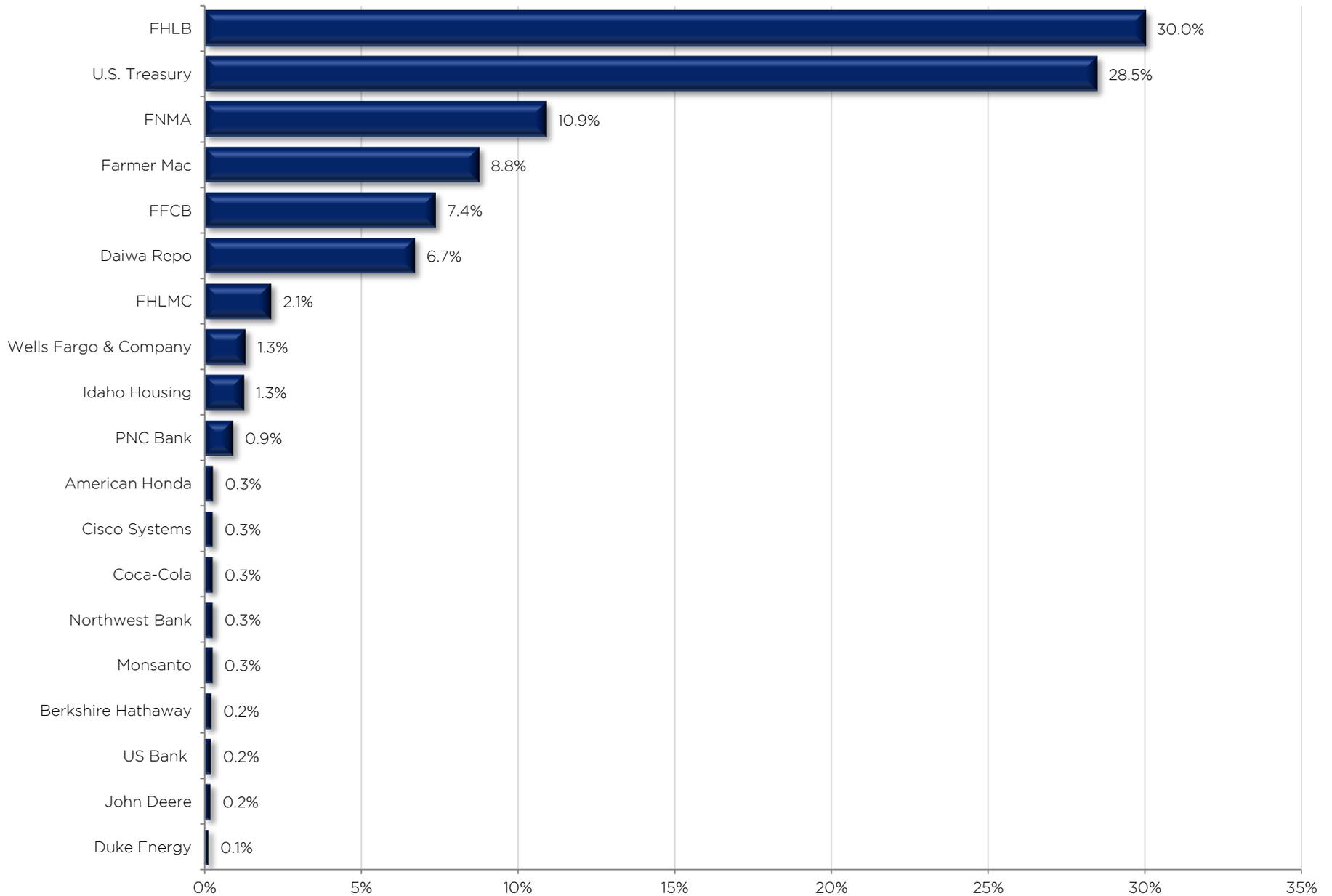
Market Value in Millions



Sector	Jul-15	Aug-15	Sep-15	Oct-15	Nov-15	Dec-15	Jan-16	Feb-16	Mar-16	Apr-16	May-16	Jun-16
Agency	69.8%	63.9%	63.0%	70.5%	69.8%	65.0%	55.6%	56.4%	54.3%	54.4%	56.3%	59.2%
Corporates	3.1%	2.4%	2.5%	2.9%	3.2%	2.8%	3.0%	2.1%	2.7%	3.4%	3.0%	4.1%
Repo	13.0%	15.6%	14.6%	5.3%	5.7%	14.9%	12.9%	7.7%	7.5%	3.6%	6.0%	6.7%
Bank Deposit	1.4%	1.1%	1.2%	1.3%	1.3%	1.0%	1.1%	1.1%	1.1%	1.2%	0.6%	0.3%
Treasury	3.5%	8.2%	9.0%	9.6%	9.6%	10.3%	26.1%	31.6%	33.1%	35.9%	32.6%	28.5%
Commercial Paper	9.2%	8.9%	9.7%	10.4%	10.4%	5.9%	1.3%	1.3%	1.3%	1.4%	1.5%	1.3%
<b>Total</b>	<b>100.0%</b>											



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



**State of Idaho Local Government Investment Pool -- Holdings Report**

As of 6/30/16

Inv Num	CUSIP	Issuer	Coupon/Rate	Maturity Date	Purchase Yield	Settlement Date	Par Value	Cost	Book Value	Market Value	Accrued Income	Unrealized Gain/Loss	Moody's Rating	S&P Rating
<b>Repurchase Agreements</b>														
7107	REP070116	Daiwa	0.60%	7/1/16	0.60%	6/30/16	\$126,255,391.20	\$126,255,391.20	\$126,255,391.20	\$126,255,391.20	\$2,104.26	\$0.00	NR-Repo	NR-Repo
<b>Repurchase Agreement Callable Sub-Total</b>							<b>\$126,255,391.20</b>	<b>\$126,255,391.20</b>	<b>\$126,255,391.20</b>	<b>\$126,255,391.20</b>	<b>\$2,104.26</b>	<b>\$0.00</b>		
<b>Commercial Paper</b>														
6504	45129RG62	Idaho Housing	0.85%	7/6/16	0.85%	1/8/16	\$23,955,000.00	\$23,853,191.25	\$23,952,171.98	\$23,953,562.70	\$0.00	\$1,390.72	P-1	NR
<b>Commercial Paper Sub-Total</b>							<b>\$23,955,000.00</b>	<b>\$23,853,191.25</b>	<b>\$23,952,171.98</b>	<b>\$23,953,562.70</b>	<b>\$0.00</b>	<b>\$1,390.72</b>		
<b>Corporate Note</b>														
6741	24422ERF8	John Deere	1.85%	9/15/16	0.68%	3/14/16	\$3,800,000.00	\$3,822,268.00	\$3,809,147.93	\$3,808,740.00	\$20,699.44	(\$407.93)	A2	A
6879	69349LAN8	PNC Bank	1.30%	10/3/16	0.81%	4/21/16	\$9,000,000.00	\$9,016,200.00	\$9,009,229.09	\$9,009,306.00	\$28,600.00	\$76.91	A2	A
7049	94974BEZ9	Wells Fargo & Company	2.63%	12/15/16	0.77%	6/14/16	\$17,000,000.00	\$17,158,100.00	\$17,143,492.93	\$17,142,528.00	\$19,833.33	(\$964.93)	A2	A
7048	26442CAL8	Duke Energy	1.75%	12/15/16	0.74%	6/14/16	\$2,500,000.00	\$2,512,675.00	\$2,511,503.94	\$2,511,987.50	\$1,944.44	\$483.56	Aa2	A
7086	69353RCG1	PNC Bank	1.13%	1/27/17	0.78%	6/27/16	\$3,105,000.00	\$3,110,309.55	\$3,110,194.13	\$3,107,657.88	\$14,942.81	(\$2,536.25)	A2	A
7090	69353RCG1	PNC Bank	1.13%	1/27/17	0.80%	6/28/16	\$5,200,000.00	\$5,208,334.51	\$5,208,197.88	\$5,204,451.20	\$25,025.00	(\$3,746.68)	A2	A
6747	084670BD9	Berkshire Hathaway	1.90%	1/31/17	0.73%	3/15/16	\$4,203,000.00	\$4,245,954.66	\$4,231,547.50	\$4,231,000.39	\$33,495.57	(\$547.11)	Aa2	AA
<b>Corporate Note Sub-Total</b>							<b>\$44,808,000.00</b>	<b>\$45,073,841.72</b>	<b>\$45,023,313.40</b>	<b>\$45,015,670.97</b>	<b>\$144,540.59</b>	<b>(\$7,642.43)</b>		
<b>Corporate Floater</b>														
6242	94974BFM7	Wells Fargo & Company	1.16%	7/20/16	0.50%	11/3/15	\$7,753,000.00	\$7,773,024.22	\$7,754,463.31	\$7,754,852.97	\$18,054.41	\$389.66	A2	A
4118	191216BC3	Coca-Cola	0.74%	11/1/16	0.27%	3/12/14	\$5,000,000.00	\$5,009,703.44	\$5,001,236.80	\$5,001,660.00	\$6,036.03	\$423.20	Aa3	AA-
4167	61166WAL5	Monsanto	0.83%	11/7/16	0.31%	3/24/14	\$5,000,000.00	\$5,016,900.00	\$5,002,273.30	\$4,997,085.00	\$6,354.03	(\$5,188.30)	A3	BBB+
4166	90331HMD2	US Bank	0.87%	1/30/17	0.19%	3/24/14	\$4,120,000.00	\$4,124,842.81	\$4,120,870.93	\$4,120,243.08	\$6,260.80	(\$627.85)	A1	AA-
4144	17275RAS1	Cisco Systems	0.96%	3/3/17	0.41%	3/18/14	\$5,000,000.00	\$5,015,109.50	\$5,003,424.43	\$5,007,425.00	\$3,738.39	\$4,000.57	A1	AA-
6248	02665WAG6	Americon Honda	0.80%	7/14/17	0.56%	11/5/15	\$5,300,000.00	\$5,294,988.90	\$5,296,929.97	\$5,299,146.70	\$9,182.07	\$2,216.73	A1	A+
<b>Corporate Floating Rate Note Sub-Total</b>							<b>\$32,173,000.00</b>	<b>\$32,234,568.87</b>	<b>\$32,179,198.74</b>	<b>\$32,180,412.75</b>	<b>\$49,625.73</b>	<b>\$1,214.01</b>		
<b>Government Agency Discount</b>														
6500	313384ZC6	FHLB	0.57%	7/8/16	0.58%	1/8/16	\$36,000,000.00	\$35,896,716.00	\$35,996,027.54	\$35,998,812.00	\$0.00	\$2,784.46	Aaa	AA+
6501	313384ZC6	FHLB	0.57%	7/8/16	0.58%	1/8/16	\$29,000,000.00	\$28,916,431.67	\$28,996,785.83	\$28,999,043.00	\$0.00	\$2,257.17	Aaa	AA+
6502	313384ZC6	FHLB	0.57%	7/8/16	0.58%	1/8/16	\$35,000,000.00	\$34,899,584.03	\$34,996,137.85	\$34,998,845.00	\$0.00	\$2,707.15	Aaa	AA+
6435	313588ZR9	FNMA	0.56%	7/21/16	0.57%	12/22/15	\$50,000,000.00	\$49,835,111.11	\$49,984,444.44	\$49,995,300.00	\$0.00	\$10,855.56	Aaa	AA+
6436	313588Z57	FNMA	0.56%	7/22/16	0.57%	12/22/15	\$50,000,000.00	\$49,834,333.33	\$49,983,666.67	\$49,995,050.00	\$0.00	\$11,383.33	Aaa	AA+
6454	313588Z57	FNMA	0.56%	7/22/16	0.57%	12/28/15	\$50,000,000.00	\$49,839,000.00	\$49,983,666.67	\$49,995,050.00	\$0.00	\$11,383.33	Aaa	AA+
6455	313588ZV0	FNMA	0.56%	7/25/16	0.57%	12/28/15	\$50,000,000.00	\$49,836,666.67	\$49,981,333.33	\$49,994,350.00	\$0.00	\$13,016.67	Aaa	AA+
6635	31315KC65	Farmer Mac	0.49%	8/19/16	0.50%	2/12/16	\$50,000,000.00	\$49,871,375.00	\$49,966,652.78	\$49,983,000.00	\$0.00	\$16,347.22	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	\$14,989,995.84	\$14,994,900.00	\$0.00	\$4,904.16	NR-Agy	NR-Agy
6992	313384G94	FHLB	0.44%	9/23/16	0.45%	5/23/16	\$50,000,000.00	\$49,924,833.33	\$49,948,666.66	\$49,967,350.00	\$0.00	\$18,683.34	Aaa	AA+
6993	313384G94	FHLB	0.44%	9/23/16	0.45%	5/23/16	\$25,000,000.00	\$24,962,416.67	\$24,974,333.34	\$24,983,675.00	\$0.00	\$9,341.66	Aaa	AA+
6854	313384J75	FHLB	0.44%	10/7/16	0.44%	4/12/16	\$50,000,000.00	\$49,892,458.33	\$49,940,791.67	\$49,951,000.00	\$0.00	\$10,208.33	Aaa	AA+
6855	313384J75	FHLB	0.44%	10/7/16	0.44%	4/12/16	\$50,000,000.00	\$49,892,458.33	\$49,940,791.67	\$49,951,000.00	\$0.00	\$10,208.33	Aaa	AA+
6870	313384K65	FHLB	0.48%	10/14/16	0.48%	4/15/16	\$50,000,000.00	\$49,879,930.56	\$49,930,729.17	\$49,947,500.00	\$0.00	\$16,770.83	Aaa	AA+
6664	31315KP95	Farmer Mac	0.57%	11/18/16	0.00%	2/19/16	\$50,000,000.00	\$49,783,875.00	\$49,889,166.67	\$49,926,100.00	\$0.00	\$36,933.33	NR-Agy	NR-Agy
6763	313312S50	FFCB	0.66%	12/8/16	0.67%	3/16/16	\$50,000,000.00	\$49,755,250.00	\$49,853,333.34	\$49,911,100.00	\$0.00	\$57,766.66	Aaa	AA+
7061	313384T33	FHLB	0.49%	12/14/16	0.49%	6/15/16	\$24,750,000.00	\$24,688,688.75	\$24,694,078.75	\$24,704,361.00	\$0.00	\$10,282.25	Aaa	AA+
7073	313312T59	FFCB	0.46%	12/16/16	0.47%	6/20/16	\$13,000,000.00	\$12,970,266.11	\$12,972,093.33	\$12,975,729.00	\$0.00	\$3,635.67	Aaa	AA+
7068	313384T58	FHLB	0.47%	12/16/16	0.47%	6/17/16	\$50,000,000.00	\$49,881,700.00	\$49,890,800.00	\$49,906,650.00	\$0.00	\$15,850.00	Aaa	AA+
7069	313384T58	FHLB	0.47%	12/16/16	0.47%	6/17/16	\$50,000,000.00	\$49,881,700.00	\$49,890,800.00	\$49,906,650.00	\$0.00	\$15,850.00	Aaa	AA+
7084	31315LAC2	Farmer Mac	0.55%	1/3/17	0.56%	6/23/16	\$25,000,000.00	\$24,925,902.78	\$24,928,958.34	\$24,945,750.00	\$0.00	\$16,791.66	NR-Agy	NR-Agy
7085	31315LAC2	Farmer Mac	0.55%	1/3/17	0.56%	6/23/16	\$25,000,000.00	\$24,926,576.39	\$24,929,604.17	\$24,945,750.00	\$0.00	\$16,145.83	NR-Agy	NR-Agy
6758	313385DA1	FHLB	0.74%	3/14/17	0.75%	3/15/16	\$25,000,000.00	\$24,812,944.44	\$24,868,444.45	\$24,918,225.00	\$0.00	\$49,780.55	Aaa	AA+
<b>Government Agency Discount Sub-Total</b>							<b>\$902,750,000.00</b>	<b>\$900,069,631.00</b>	<b>\$901,531,302.51</b>	<b>\$901,895,190.00</b>	<b>\$0.00</b>	<b>\$363,887.49</b>		

**State of Idaho Local Government Investment Pool -- Holdings Report**

As of 6/30/16

Inv Num	CUSIP	Issuer	Coupon/Rate	Maturity Date	Purchase Yield	Settlement Date	Par Value	Cost	Book Value	Market Value	Accrued Income	Unrealized Gain/Loss	Moody's Rating	S&P Rating
<b>Government Agency Floating Rate Note</b>														
4226	3133EDJA1	FFCB	0.47%	10/11/16	0.17%	4/11/14	\$50,000,000.00	\$49,987,350.00	\$49,998,588.30	\$50,007,150.00	\$12,973.61	\$8,561.70	Aaa	AA+
<b>Government Agency Floating Rate Note Sub-Total</b>							<b>\$50,000,000.00</b>	<b>\$49,987,350.00</b>	<b>\$49,998,588.30</b>	<b>\$50,007,150.00</b>	<b>\$12,973.61</b>	<b>\$8,561.70</b>		
<b>Government Agency Non-Callable</b>														
6683	3130A7ED3	FHLB	0.47%	8/26/16	0.51%	2/26/16	\$50,000,000.00	\$49,989,850.00	\$49,996,876.93	\$50,011,750.00	\$81,597.22	\$14,873.07	Aaa	AA+
6888	3135G0YE7	FNMA	0.63%	8/26/16	0.41%	4/20/16	\$5,000,000.00	\$5,003,800.00	\$5,001,662.50	\$5,001,135.00	\$10,850.69	(\$527.50)	Aaa	AA+
6637	313370TW8	FHLB	2.00%	9/9/16	0.48%	2/12/16	\$15,070,000.00	\$15,201,561.10	\$15,113,853.70	\$15,115,677.17	\$93,768.89	\$1,823.47	Aaa	AA+
6638	3137EADS5	FHLMC	0.88%	10/14/16	0.51%	2/12/16	\$40,000,000.00	\$40,098,800.00	\$40,042,342.86	\$40,050,960.00	\$74,861.11	\$8,617.14	Aaa	AA+
4334	3133EDDK5	FFCB	1.00%	4/17/17	0.91%	5/7/14	\$25,685,000.00	\$25,751,781.00	\$25,702,998.60	\$25,768,989.95	\$52,796.94	\$65,991.35	Aaa	AA+
4335	3130A1NN4	FHLB	0.88%	5/24/17	0.92%	5/7/14	\$25,000,000.00	\$24,966,000.00	\$24,990,010.76	\$25,067,800.00	\$22,482.64	\$77,789.24	Aaa	AA+
<b>Government Agency Non-Callable Sub-Total</b>							<b>\$160,755,000.00</b>	<b>\$161,011,792.10</b>	<b>\$160,847,745.35</b>	<b>\$161,016,312.12</b>	<b>\$336,357.49</b>	<b>\$168,566.77</b>		
<b>Bank LOC Deposit</b>														
4718	NWBANKLOC	Northwest Bank	0.54%		0.00%		\$5,000,000.00	\$5,000,000.00	\$5,000,000.00	\$5,000,000.00	\$0.00	\$0.00	NR-Bank	NR-Bank
<b>Bank LOC Deposit Sub-Total</b>							<b>\$5,000,000.00</b>	<b>\$5,000,000.00</b>	<b>\$5,000,000.00</b>	<b>\$5,000,000.00</b>	<b>\$0.00</b>	<b>\$0.00</b>		
<b>U.S. Treasury Notes</b>														
6413	912828VL1	U.S. Treasury	0.63%	7/15/16	0.62%	12/17/15	\$35,000,000.00	\$35,001,367.19	\$35,000,090.71	\$35,005,845.00	\$100,961.54	\$5,754.29	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	\$50,001,056.76	\$50,008,350.00	\$144,230.77	\$7,293.24	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	\$50,001,188.86	\$50,008,350.00	\$144,230.77	\$7,161.14	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	\$50,001,281.74	\$50,008,350.00	\$144,230.77	\$7,068.26	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	\$50,033,559.78	\$50,057,200.00	\$128,396.74	\$23,640.22	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	\$50,033,559.78	\$50,057,200.00	\$128,396.74	\$23,640.22	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	\$50,056,551.84	\$50,080,650.00	\$125,683.06	\$24,098.16	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	\$50,014,134.12	\$50,051,200.00	\$13,661.20	\$37,065.88	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	\$50,014,134.12	\$50,051,200.00	\$13,661.20	\$37,065.88	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	\$50,014,865.45	\$50,048,850.00	\$39,911.68	\$33,984.55	Aaa	AA+
6975	912828A59	U.S. Treasury	0.63%	12/15/16	0.45%	5/17/16	\$50,000,000.00	\$50,050,781.25	\$50,040,002.21	\$50,051,200.00	\$13,661.20	\$11,197.79	Aaa	AA+
<b>U.S. Treasury Notes Sub-Total</b>							<b>\$535,000,000.00</b>	<b>\$535,536,523.46</b>	<b>\$535,210,425.37</b>	<b>\$535,428,395.00</b>	<b>\$997,025.67</b>	<b>\$217,969.63</b>		
<b>Grand Total</b>							<b>\$1,880,696,391.20</b>	<b>\$1,879,022,289.60</b>	<b>\$1,879,998,136.85</b>	<b>\$1,880,752,084.74</b>	<b>\$1,542,627.35</b>	<b>\$753,947.89</b>		

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

**4/1/2016 to 6/30/2016**

<b>Inv #/CUSIP</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Maturity Date</b>	<b>Rate</b>	<b>Par Value</b>	<b>Book Value</b>
<b>Purchases</b>						
6820 / REP040416 - Daiwa Repo	4/1/2016	4/1/2016	4/4/2016	0.36%	\$81,405,002.15	\$81,405,002.15
6824 / REP040516 - Daiwa Repo	4/4/2016	4/4/2016	4/5/2016	0.37%	\$75,406,914.46	\$75,406,914.46
6833 / REP040616 - Daiwa	4/5/2016	4/5/2016	4/6/2016	0.35%	\$69,445,565.70	\$69,445,565.70
6836 / REP040716 - Daiwa Repo	4/6/2016	4/6/2016	4/7/2016	0.35%	\$63,000,704.04	\$63,000,704.04
6843 / REP040816 - Daiwa Repo	4/7/2016	4/7/2016	4/8/2016	0.36%	\$111,674,053.14	\$111,674,053.14
6846 / REP041116 - Daiwa Repo	4/8/2016	4/8/2016	4/11/2016	0.37%	\$102,211,623.51	\$102,211,623.51
6851 / REP041216 - Daiwa Repo	4/11/2016	4/11/2016	4/12/2016	0.36%	\$156,771,428.07	\$156,771,428.07
6854 / 313384J75 - FHLB Disco	4/11/2016	4/12/2016	10/7/2016	0.44%	\$50,000,000.00	\$49,892,458.33
6855 / 313384J75 - FHLB Disco	4/11/2016	4/12/2016	10/7/2016	0.44%	\$50,000,000.00	\$49,892,458.33
6856 / REP41316 - Daiwa Repo	4/12/2016	4/12/2016	4/13/2016	0.36%	\$98,642,353.15	\$98,642,353.15
6860 / REP041416 - Daiwa Repo	4/13/2016	4/13/2016	4/14/2016	0.36%	\$156,735,849.29	\$156,735,849.29
6866 / REP041516 - Daiwa Repo	4/14/2016	4/14/2016	4/15/2016	0.37%	\$159,585,183.40	\$159,585,183.40
6870 / 313384K65 - FHLB Discount	4/14/2016	4/15/2016	10/14/2016	0.48%	\$50,000,000.00	\$49,879,930.56
6873 / REP041816 - DAIWA REPO	4/15/2016	4/15/2016	4/18/2016	0.39%	\$99,311,867.87	\$99,311,867.87
6875 / REP041916 - Daiwa Repo	4/18/2016	4/18/2016	4/19/2016	0.35%	\$122,488,368.52	\$122,488,368.52
6879 / 69349LAN8 - PNC Bank NA 1.30%	4/18/2016	4/21/2016	10/3/2016	1.30%	\$9,000,000.00	\$9,016,200.00
6880 / REP042016 - Daiwa Repo	4/19/2016	4/19/2016	4/20/2016	0.32%	\$108,341,217.08	\$108,341,217.08
6888 / 3135GOYE7 - FNMA 0.625%	4/19/2016	4/20/2016	8/26/2016	0.63%	\$5,000,000.00	\$5,003,800.00
6889 / REP042116 - Daiwa Repo	4/20/2016	4/20/2016	4/21/2016	0.31%	\$91,377,879.19	\$91,377,879.19
6894 / REP042216 - Daiwa Repo	4/21/2016	4/21/2016	4/22/2016	0.29%	\$66,492,619.42	\$66,492,619.42
6899 / REP042516 - Daiwa Repo	4/22/2016	4/22/2016	4/25/2016	0.33%	\$64,255,839.29	\$64,255,839.29
6906 / DAI042616 - Daiwa Repo	4/25/2016	4/25/2016	4/26/2016	0.36%	\$39,881,313.31	\$39,881,313.31
6913 / REP042716 - Daiwa Repo	4/26/2016	4/26/2016	4/27/2016	0.36%	\$41,960,252.09	\$41,960,252.09
6921 / REP042816 - Daiwa Repo	4/27/2016	4/27/2016	4/28/2016	0.30%	\$52,467,354.63	\$52,467,354.63
6924 / REP042916 - Daiwa Repo	4/28/2016	4/28/2016	4/29/2016	0.30%	\$47,250,642.91	\$47,250,642.91
6927 / REP050216 - Daiwa Repo	4/29/2016	4/29/2016	5/2/2016	0.31%	\$60,013,529.40	\$60,013,529.40
6933 / REP050316 - Daiwa Repo	5/2/2016	5/2/2016	5/3/2016	0.34%	\$60,764,596.40	\$60,764,596.40
6936 / 06406WE44 - BNY MELLON	5/3/2016	5/3/2016	5/4/2016	0.36%	\$50,000,000.00	\$49,999,500.00
6939 / REP050416 - Daiwa	5/3/2016	5/3/2016	5/4/2016	0.32%	\$9,021,679.62	\$9,021,679.62
6945 / REP050516 - Daiwa Repo	5/4/2016	5/4/2016	5/5/2016	0.36%	\$64,671,046.85	\$64,671,046.85
6948 / REP050616 - Daiwa Repo	5/5/2016	5/5/2016	5/6/2016	0.37%	\$63,546,467.45	\$63,546,467.45
6951 / REP050916 - Daiwa Repo	5/6/2016	5/6/2016	5/9/2016	0.37%	\$59,898,429.49	\$59,898,429.49
6954 / REP051016 - Daiwa	5/9/2016	5/9/2016	5/10/2016	0.38%	\$53,800,762.89	\$53,800,762.89
6957 / REP051116 - Daiwa	5/10/2016	5/10/2016	5/11/2016	0.38%	\$45,352,370.22	\$45,352,370.22
6963 / REP051216 - Daiwa	5/11/2016	5/11/2016	5/12/2016	0.34%	\$38,812,160.10	\$38,812,160.10
6965 / REP051316 - Daiwa	5/12/2016	5/12/2016	5/13/2016	0.37%	\$34,099,190.50	\$34,099,190.50
6968 / REP051616 - Daiwa	5/13/2016	5/13/2016	5/16/2016	0.37%	\$151,167,880.80	\$151,167,880.80
6973 / REP051716 - Daiwa	5/16/2016	5/16/2016	5/17/2016	0.38%	\$156,999,379.33	\$156,999,379.33
6975 / 912828A59 - US Treasury 0.625%	5/16/2016	5/17/2016	12/15/2016	0.63%	\$50,000,000.00	\$50,050,781.25

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

**4/1/2016 to 6/30/2016**

<b>Inv #/CUSIP</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Maturity Date</b>	<b>Rate</b>	<b>Par Value</b>	<b>Book Value</b>
6977 / REP051816 - Daiwa	5/17/2016	5/17/2016	5/18/2016	0.37%	\$95,730,087.53	\$95,730,087.53
6982 / REP051916 - Daiwa	5/18/2016	5/18/2016	5/19/2016	0.35%	\$88,125,867.51	\$88,125,867.51
6987 / REP052016 - Daiwa	5/19/2016	5/19/2016	5/20/2016	0.32%	\$85,820,540.25	\$85,820,540.25
6990 / REP052316 - Daiwa	5/20/2016	5/20/2016	5/23/2016	0.33%	\$80,259,888.50	\$80,259,888.50
6992 / 313384G94 - FHLB Disco	5/20/2016	5/23/2016	9/23/2016	0.44%	\$50,000,000.00	\$49,924,833.33
6993 / 313384G94 - FHLB Disco	5/20/2016	5/23/2016	9/23/2016	0.44%	\$25,000,000.00	\$24,962,416.67
6995 / REP052416 - Daiwa Repo	5/23/2016	5/23/2016	5/24/2016	0.28%	\$583,626.18	\$583,626.18
6997 / 06406WEQ5 - Bank of NY Mellon	5/23/2016	5/23/2016	5/24/2016	0.36%	\$50,000,000.00	\$49,999,500.00
7004 / REP052516 - Daiwa	5/24/2016	5/24/2016	5/25/2016	0.27%	\$6,484,525.87	\$6,484,525.87
7009 / REP052616 - Daiwa	5/25/2016	5/25/2016	5/26/2016	0.20%	\$10,739,450.26	\$10,739,450.26
7013 / 06406WET9 - Bank of New York Mellon	5/26/2016	5/26/2016	5/27/2016	0.36%	\$4,059,000.00	\$4,058,959.41
7019 / REP053116 - Daiwa	5/27/2016	5/27/2016	5/31/2016	0.30%	\$5,382,532.41	\$5,382,532.41
7022 / REP060116 - Daiwa	5/31/2016	5/31/2016	6/1/2016	0.40%	\$98,067,600.66	\$98,067,600.66
7025 / REP060216 - Daiwa	6/1/2016	6/1/2016	6/2/2016	0.35%	\$87,788,104.69	\$87,788,104.69
7028 / REP060316 - Daiwa	6/2/2016	6/2/2016	6/3/2016	0.37%	\$90,265,222.33	\$90,265,222.33
7031 / REP060616 - Daiwa	6/3/2016	6/3/2016	6/6/2016	0.40%	\$90,750,587.20	\$90,750,587.20
7033 / REP060716 - Daiwa Repo	6/6/2016	6/6/2016	6/7/2016	0.38%	\$86,066,612.22	\$86,066,612.22
7037 / REP060816 - Daiwa Repo	6/7/2016	6/7/2016	6/8/2016	0.40%	\$96,607,241.04	\$96,607,241.04
7040 / REP060916 - Daiwa Repo	6/8/2016	6/8/2016	6/9/2016	0.36%	\$113,748,158.52	\$113,748,158.52
7043 / REP061016 - Daiwa Repo	6/9/2016	6/9/2016	6/10/2016	0.42%	\$125,011,508.05	\$125,011,508.05
7048 / 26442CAL8 - Duke Energy Carolinas	6/9/2016	6/14/2016	12/15/2016	1.75%	\$2,500,000.00	\$2,512,675.00
7049 / 94974BEZ9 - Wells Fargo & Company	6/9/2016	6/14/2016	12/15/2016	2.63%	\$17,000,000.00	\$17,158,100.00
7051 / REP061316 - Daiwa	6/10/2016	6/10/2016	6/13/2016	0.35%	\$123,653,700.37	\$123,653,700.37
7056 / REP061416 - Daiwa	6/13/2016	6/13/2016	6/14/2016	0.42%	\$149,658,277.29	\$149,658,277.29
7059 / REP061516 - Daiwa	6/14/2016	6/14/2016	6/15/2016	0.44%	\$132,158,102.71	\$132,158,102.71
7061 / 313384T33 - FHLB Disco	6/14/2016	6/15/2016	12/14/2016	0.49%	\$24,750,000.00	\$24,688,688.75
7063 / REP061616 - Daiwa	6/15/2016	6/15/2016	6/16/2016	0.46%	\$115,098,738.14	\$115,098,738.14
7065 / REP61716 - Daiwa Repo	6/16/2016	6/16/2016	6/17/2016	0.44%	\$120,279,745.63	\$120,279,745.63
7068 / 313384T58 - FHLB Disco	6/16/2016	6/17/2016	12/16/2016	0.47%	\$50,000,000.00	\$49,881,700.00
7069 / 313384T58 - FHLB Disco	6/16/2016	6/17/2016	12/16/2016	0.47%	\$50,000,000.00	\$49,881,700.00
7070 / REP062016 - Daiwa Repo	6/17/2016	6/17/2016	6/20/2016	0.43%	\$115,656,252.68	\$115,656,252.68
7073 / 313312T59 - FFCB Disco	6/17/2016	6/20/2016	12/16/2016	0.46%	\$13,000,000.00	\$12,970,266.11
7075 / REP062116 - Daiwa	6/20/2016	6/20/2016	6/21/2016	0.44%	\$94,902,350.92	\$94,902,350.92
7079 / REP062216 - Daiwa	6/21/2016	6/21/2016	6/22/2016	0.43%	\$107,828,190.97	\$107,828,190.97
7082 / REP062316 - Daiwa	6/22/2016	6/22/2016	6/23/2016	0.47%	\$130,567,320.95	\$130,567,320.95
7084 / 31315LAC2 - FAMC Discount	6/22/2016	6/23/2016	1/3/2017	0.55%	\$25,000,000.00	\$24,925,902.78
7085 / 31315LAC2 - FAMC Discount	6/22/2016	6/23/2016	1/3/2017	0.55%	\$25,000,000.00	\$24,926,576.39
7086 / 69353RCG1 - PNC Bank NA 1.125%	6/22/2016	6/27/2016	1/27/2017	1.13%	\$3,105,000.00	\$3,110,309.55
7088 / REP062416 - Daiwa	6/23/2016	6/23/2016	6/24/2016	0.55%	\$95,970,317.79	\$95,970,317.79
7090 / 69353RCG1 - PNC Bank NA 1.125%	6/23/2016	6/28/2016	1/27/2017	1.13%	\$5,200,000.00	\$5,208,334.51

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

**4/1/2016 to 6/30/2016**

<b>Inv #/CUSIP</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Maturity Date</b>	<b>Rate</b>	<b>Par Value</b>	<b>Book Value</b>
7091 / REP062716 - Daiwa Repo	6/24/2016	6/24/2016	6/27/2016	0.50%	\$113,155,162.78	\$113,155,162.78
7094 / REP062816 - Daiwa Repo	6/27/2016	6/27/2016	6/28/2016	0.55%	\$107,230,696.28	\$107,230,696.28
7098 / REP062916 - Daiwa	6/28/2016	6/28/2016	6/29/2016	0.50%	\$100,222,926.11	\$100,222,926.11
7103 / REP063016 - Daiwa	6/29/2016	6/29/2016	6/30/2016	0.45%	\$129,152,481.66	\$129,152,481.66
7107 / REP070116 - Daiwa	6/30/2016	6/30/2016	7/1/2016	0.60%	\$126,255,391.20	\$126,255,391.20

<b>Inv #/CUSIP</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Maturity Date</b>	<b>Rate</b>	<b>Par Value</b>	<b>Book Value</b>
<b>Sells</b>						
6413 / 912828VL1 - U.S. Treasury 0.625%	5/24/2016	5/25/2016	7/15/2016	0.63%	\$15,000,000.00	\$15,000,208.27

<b>Inv #/CUSIP</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Maturity Date</b>	<b>Rate</b>	<b>Par Value</b>	<b>Book Value</b>
<b>Calls</b>						

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