

**SANTA BARBARA COUNTY**

**TREASURER'S REPORT TO THE BOARD OF SUPERVISORS AND  
THE TREASURY OVERSIGHT COMMITTEE**

**FOR THE QUARTER ENDED June 30, 2017**

## **ECONOMIC TREND**

---

- **The Federal Open Market Committee (Committee) decided to raise the target federal funds rate to a range of 1.00% to 1.25% at its June meeting. They noted that the stance of monetary policy remained accommodative, thereby supporting some further strengthening in labor market conditions and a sustained return to 2 percent inflation.**
- **As summarized in the Beige Book issued July 12, 2017, economic activity expanded across all twelve Federal Reserve Districts (“Districts”) in June with the pace of growth ranging from slight to moderate. In addition, the majority of Districts expected modest to moderate gains in the months ahead.**
- **Employment across most of the nation maintained a modest to moderate pace of expansion. Labor markets tightened further for both low- and high-skilled positions. Contacts across a broad range of industries reported a shortage of qualified workers which had limited hiring.**

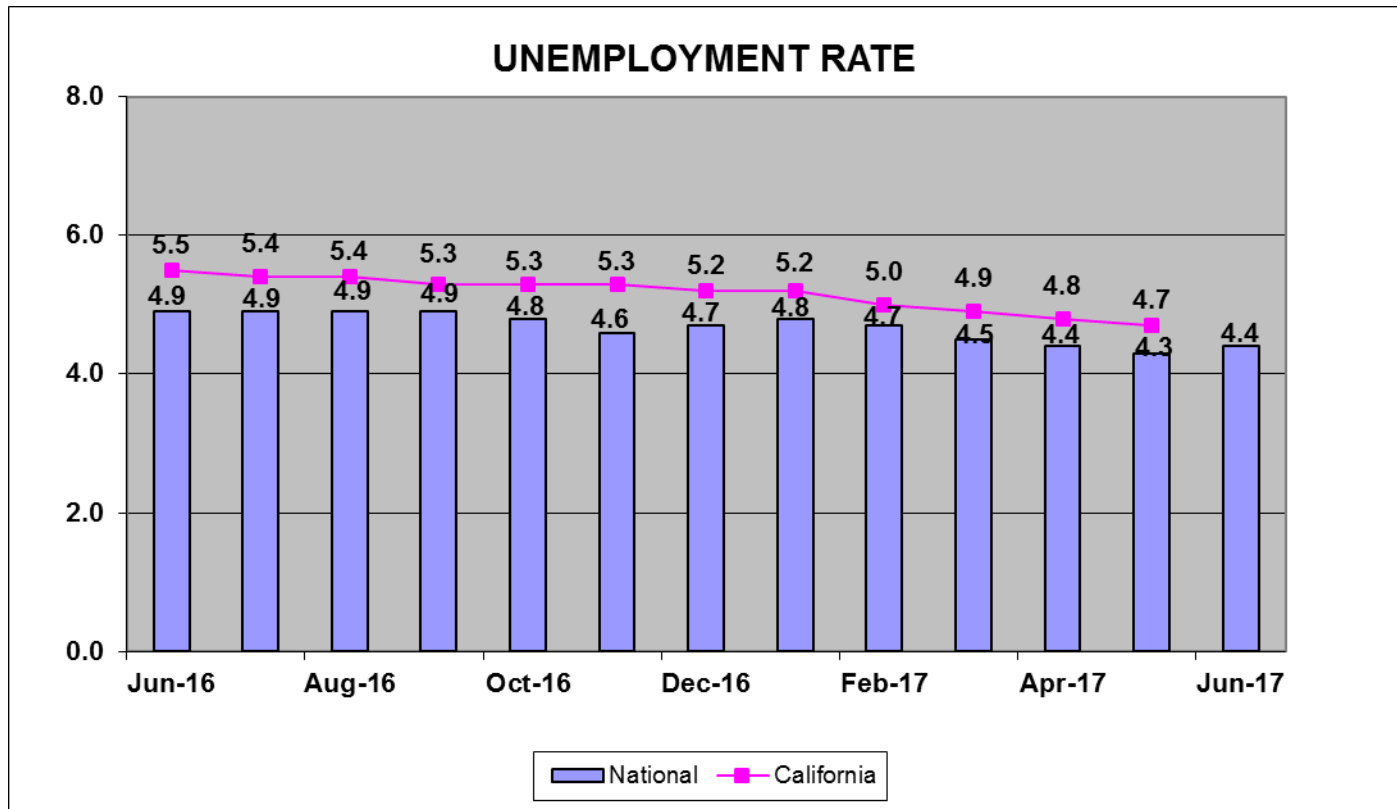
## **INVESTMENT ACTIVITIES**

---

- **The investment portfolio is in compliance with the Government Code and the Treasurer’s Investment Policy.**
- **The Treasurer’s Investment Pool has sufficient cash flow available to meet all budgeted expenditures for the next six months.**

## ECONOMIC TREND: Unemployment Rate

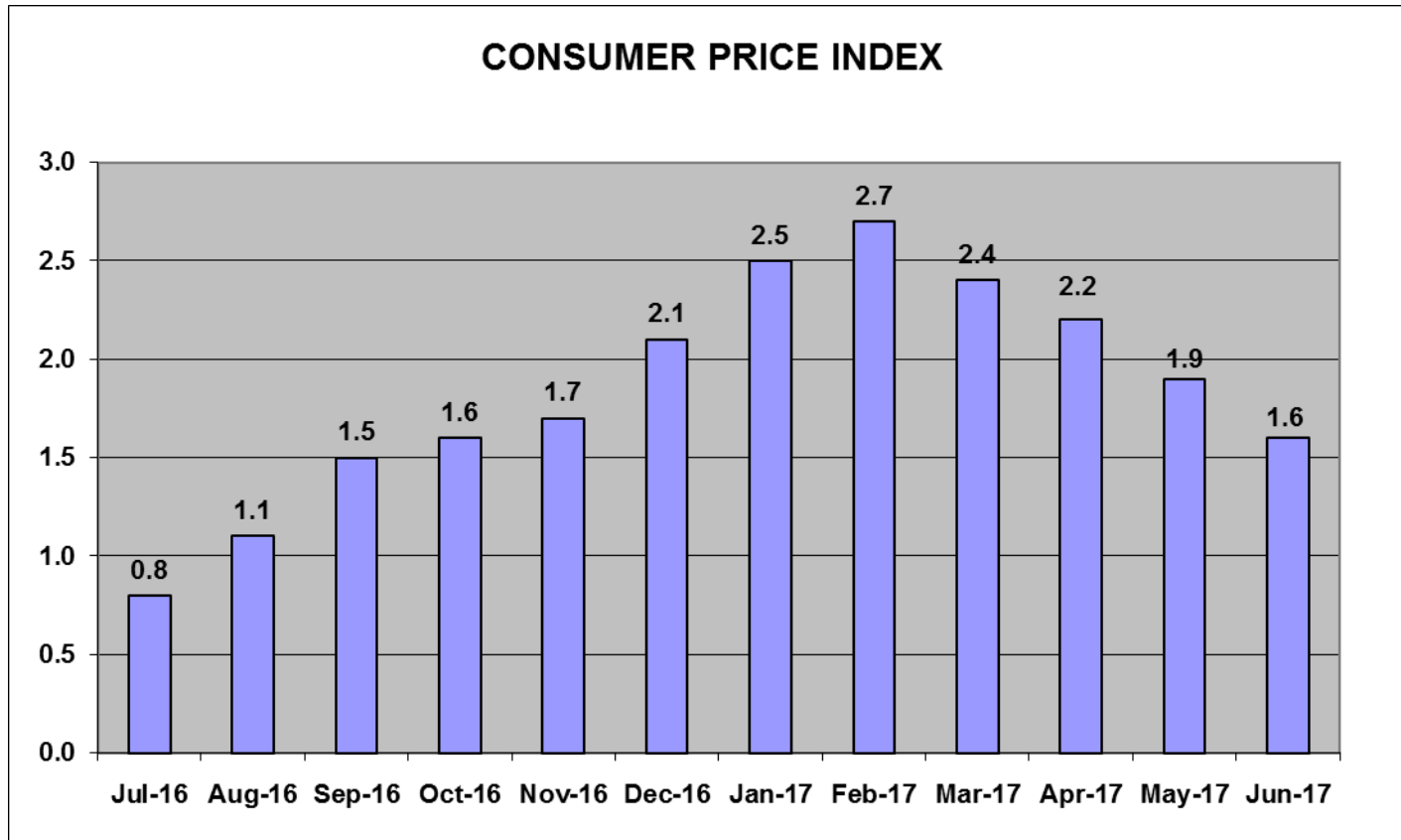
The unemployment rate represents the number of unemployed persons as a percent of the labor force. The sampling used each month to calculate the rate is approximately 60,000 households. The national unemployment rate began the quarter at 4.5% and ended the quarter at 4.4%. California's preliminary unemployment rate was 4.7% in May.



Source: Bureau of Labor Statistics

## ECONOMIC TREND: Inflation

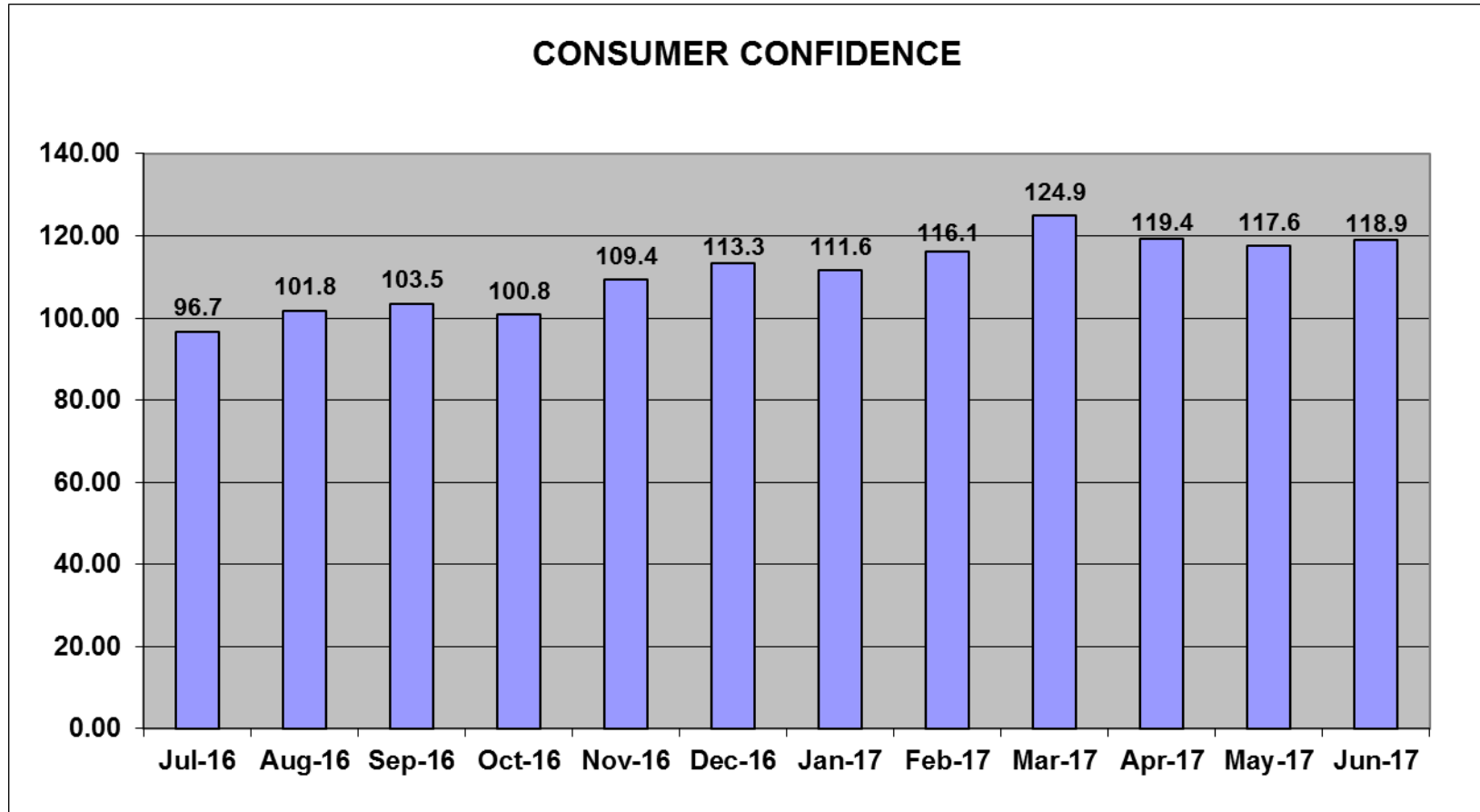
*The Consumer Price Index (CPI) represents changes in prices of all goods and services purchased for consumption by urban households. CPI was 1.6 at the end of June. The Core CPI, which excludes food and energy, was 1.7 at the end of June.*



Source: Bureau of Labor Statistics

## ECONOMIC TREND: Consumer Confidence

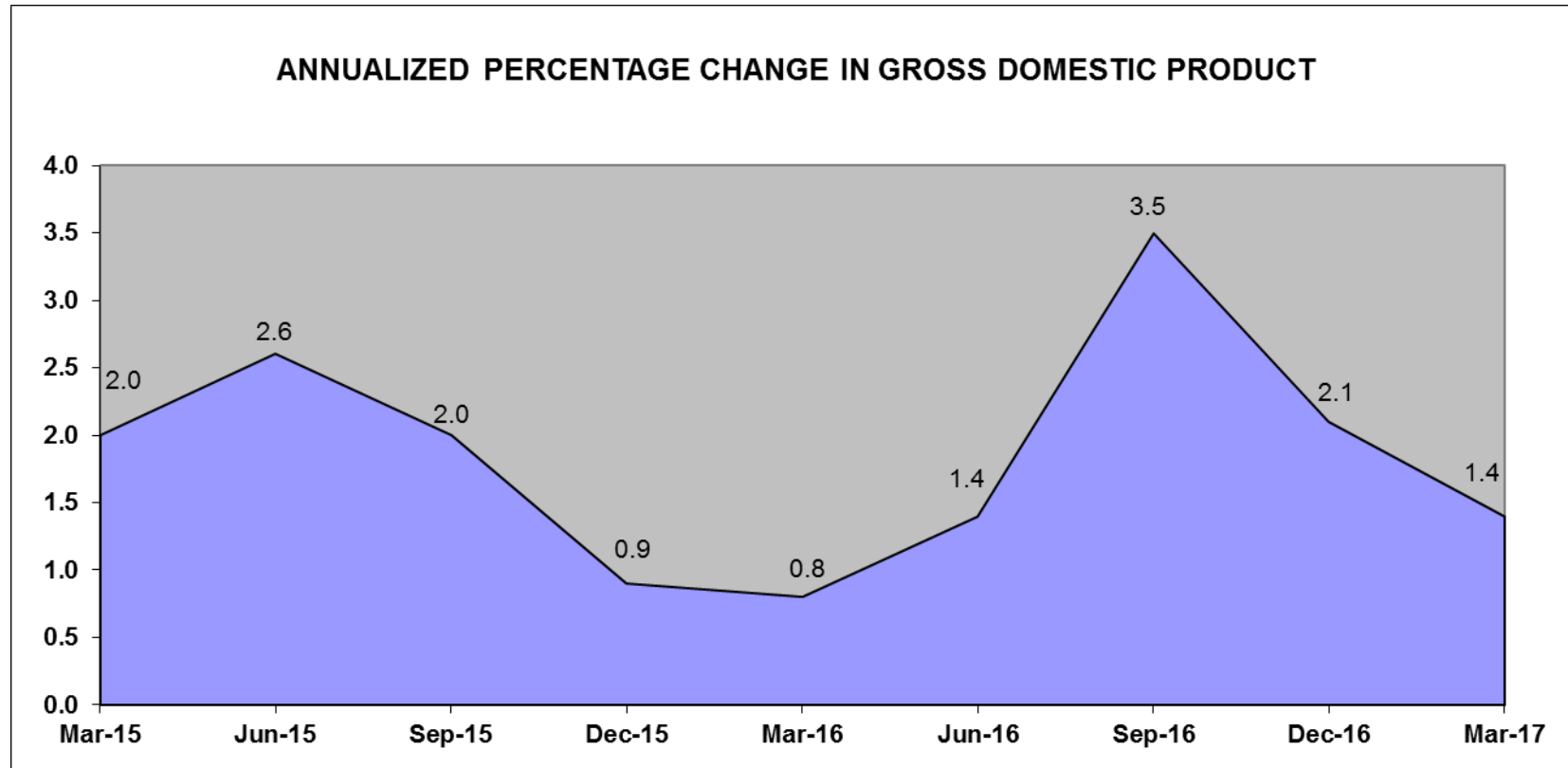
*Consumer Confidence is the average of responses to current business and employment conditions and responses to six-month future expectations for business conditions, employment conditions, and total family income. It began the quarter at 124.9 and ended at 118.9.*



Source: Conference Board

## ECONOMIC TREND: GDP (Gross Domestic Product)

Gross domestic product is the value of all goods and services produced. After eighteen consecutive quarters of growth, the economy experienced its first quarter in negative territory ending March 2014 at -0.9%. Subsequently, the economy continued to recover. For the most recent quarter ending March 2017, the economy reported GDP at 1.4%.



Source: Bureau of Economic Analysis

**Santa Barbara County Treasurer's Investment Pool  
Statement of Assets  
As of June 30, 2017**

Asset Description	Cost	Net Unrealized Holding Gains/(Losses)	Fair Value* 6/30/2017	Percent of Portfolio	Yield to Maturity	Weighted Average Days to Maturity	Fair Value* 3/31/2017	Net Change
<b>Cash</b>	\$ 70,127,483	\$ -	\$ 70,127,483	4.98	0.370	1	\$ 62,493,782	\$ 7,633,701
<b>California Asset Management Program (CAMP)</b>	75,000,000	-	75,000,000	5.33	1.000	1	65,000,000	10,000,000
<b>Local Agency Investment Fund (LAIF)</b>	65,000,000	-	65,000,000	4.62	0.910	1	65,000,000	-
<b>U.S. Treasury Bills</b>	4,959,444	8,806	4,968,250	0.35	0.964	215	9,954,450	(4,986,200)
<b>U.S. Treasury Notes</b>	233,134,395	337,080	233,471,475	16.59	1.132	462	278,594,605	(45,123,130)
<b>Government Agency Bonds</b>	184,079,344	(94,811)	183,984,533	13.08	1.165	466	169,142,885	14,841,648
<b>Government Agency Discount Notes</b>	405,825,831	1,035,311	406,861,142	28.92	0.877	112	360,989,498	45,871,644
<b>Government Agency Bonds - Callable</b>	369,635,138	(2,041,017)	367,594,121	26.13	1.440	891	341,188,022	26,406,099
<b>Total</b>	<u>\$ 1,407,761,635</u>	<u>\$ (754,631)</u>	<u>\$ 1,407,007,004</u>	<u>100.00</u>	<u>1.088</u>	<u>405</u>	<u>\$ 1,352,363,242</u>	<u>\$ 54,643,762</u>

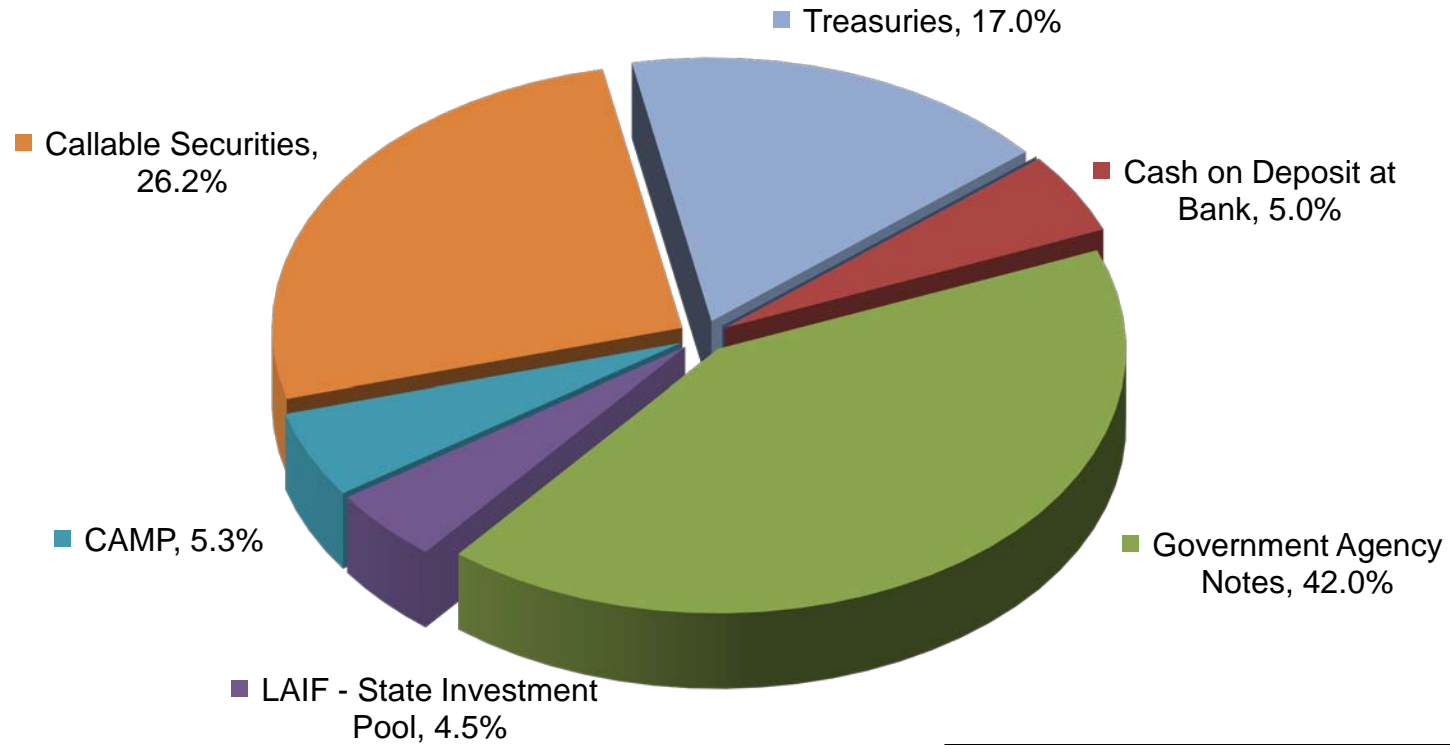
\*Provided by Union Bank

**Treasurer's Pool Earnings Summary:**

<b>Total Net Earnings on the Treasurer's Pool**</b>	\$ 3,247,471
<b>Average Daily Balance on the Treasurer's Pool</b>	\$ 1,498,068,113
<b>Net Interest Rate on the Treasurer's Pool</b>	0.869%

\*\*Total net earnings including earned interest, amortization and realized gains and losses on investments.

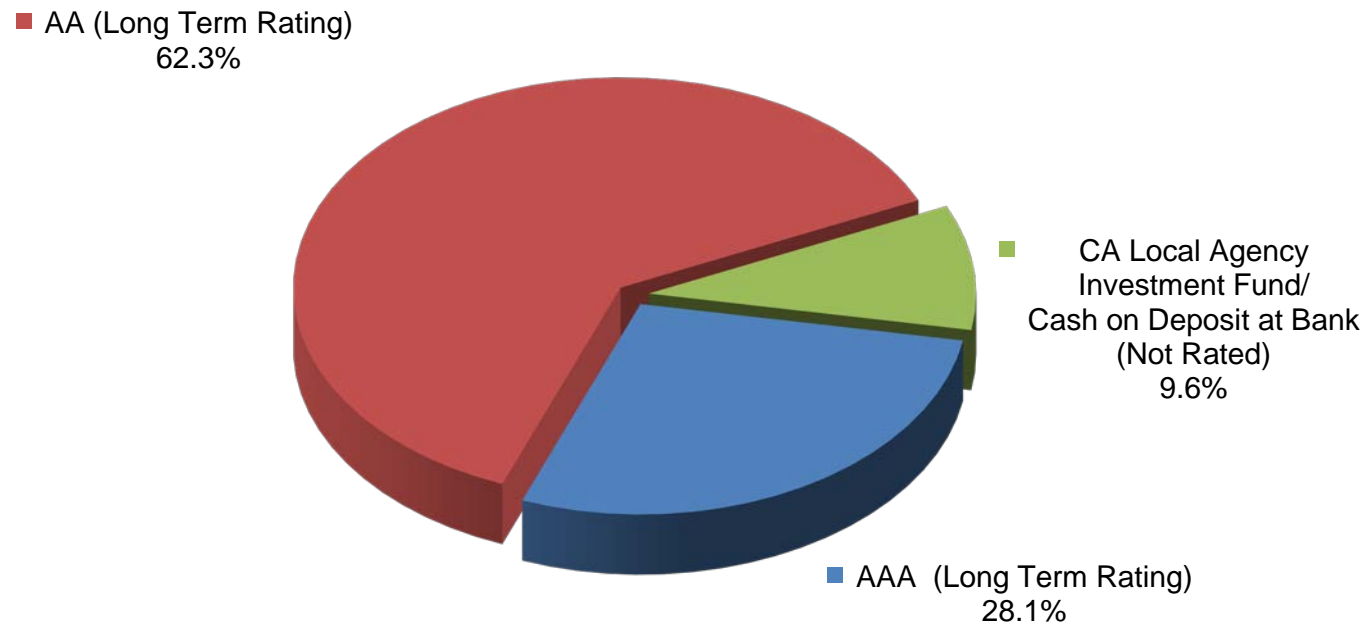
**TREASURER'S INVESTMENT POOL  
ASSET DISTRIBUTION BY SECTOR (PAR VALUE)  
6/30/2017**



Treasuries	\$ 239,500,000
Cash on Deposit at Bank	\$ 70,127,483
Government Agency Notes	\$ 592,824,000
LAIF - State Investment Pool	\$ 65,000,000
CAMP	\$ 75,000,000
Callable Securities	\$ 369,833,000
<b>TOTAL</b>	<b>\$ 1,412,284,483</b>



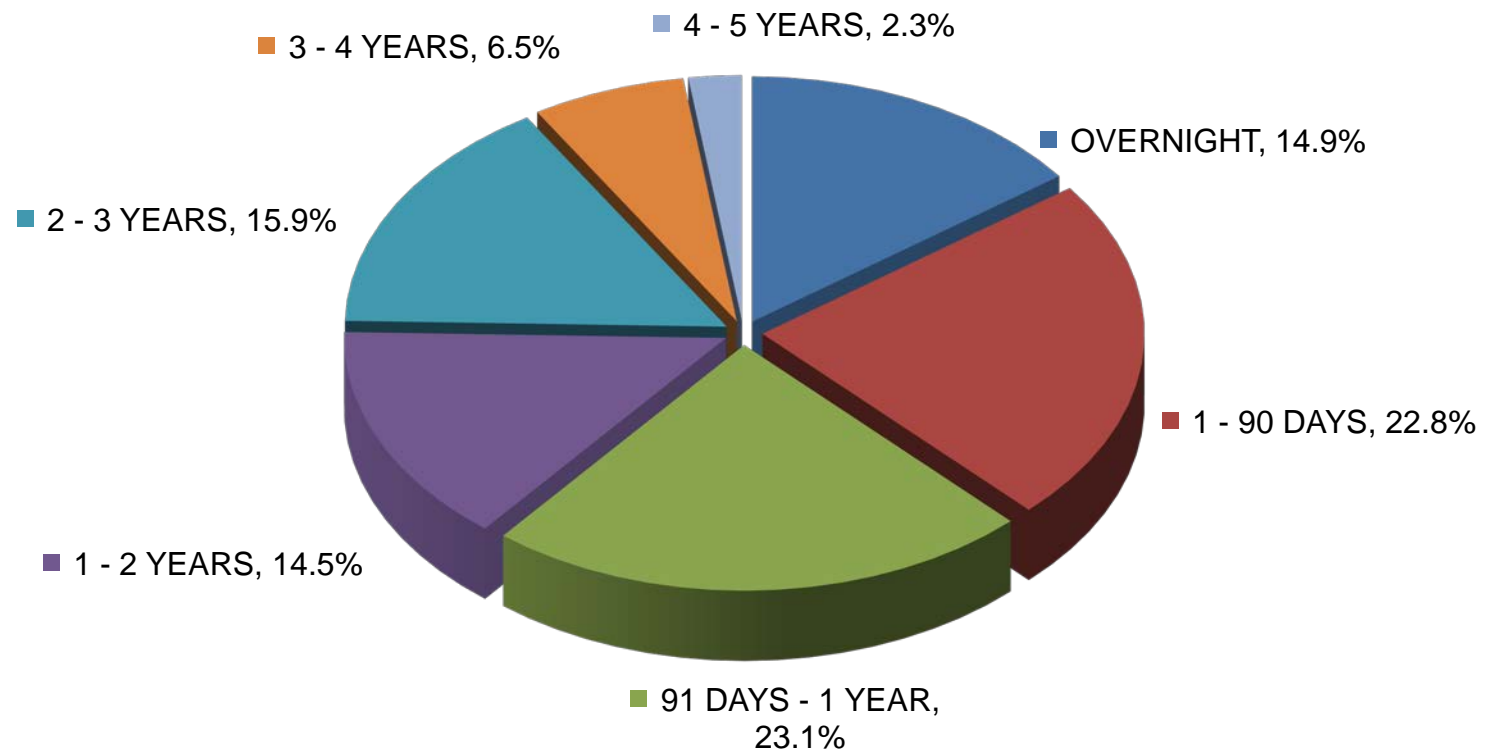
## S&P CREDIT RATING AT TIME OF PURCHASE BY PERCENT OF BOOK VALUE 6/30/2017



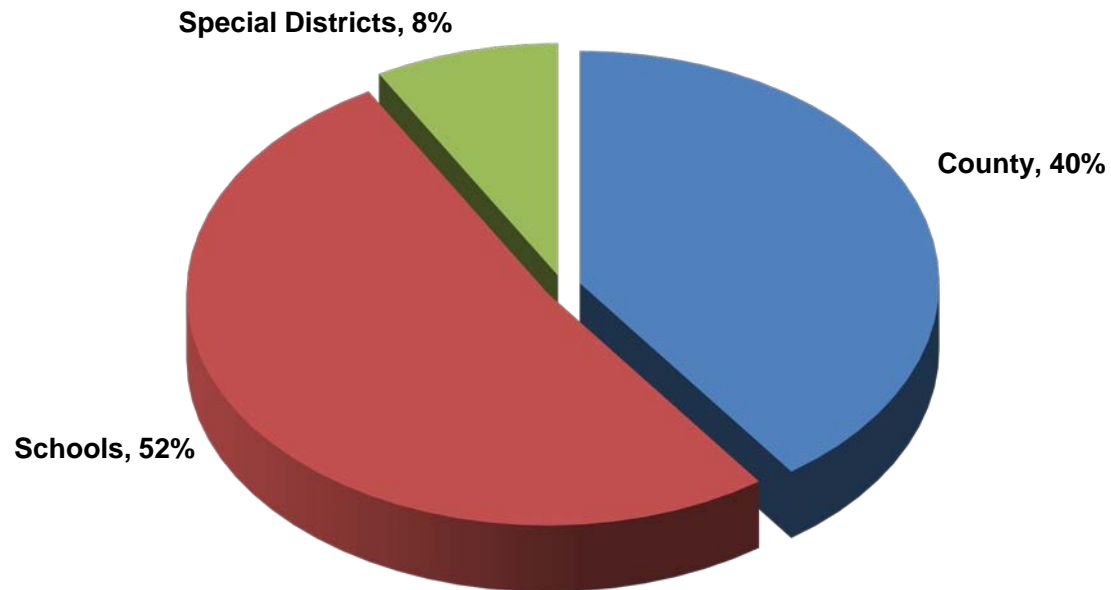
### Investment Policy Requirements:

- US Treasuries: N/A
- Agency of the Federal Government/US Government Sponsored: N/A
- Commercial Paper of US Corporations, Assets Greater Than \$500 million: A1, P1, F1 (by two of the three rating agencies)
- State of California - LAIF/Managed Investment Pools: N/A
- Negotiable CD's: A1, P1, F1 (by two of the three rating agencies)
- Medium Term Notes/Corporate Notes of US Corporations: Up to three years: AA- by at least two of the three rating agencies. Greater than three years: AA by at least two of the three rating agencies.

**TREASURER'S INVESTMENT POOL  
MATURITY DISTRIBUTION  
6/30/2017**

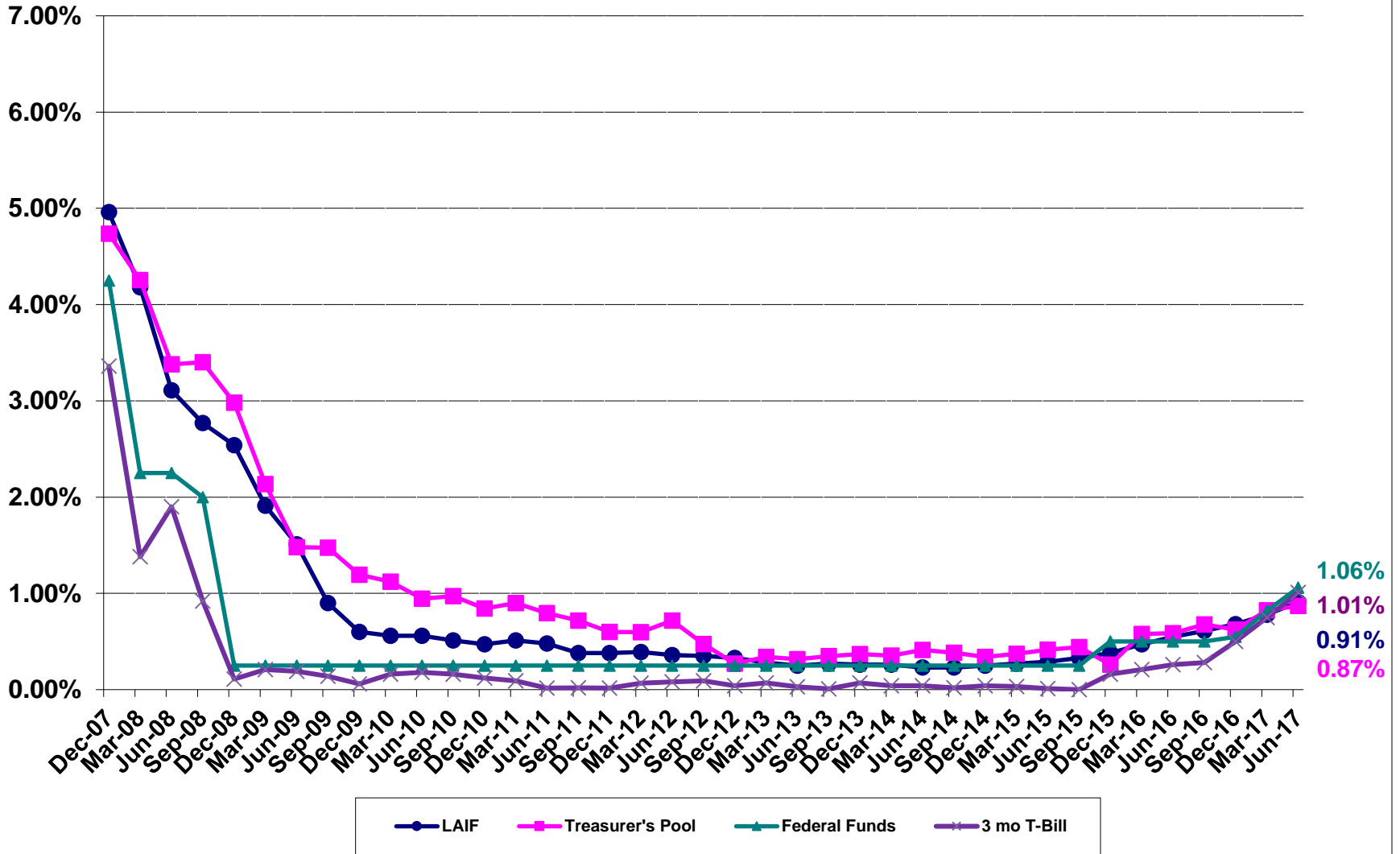


**TREASURER'S INVESTMENT POOL  
AVERAGE DAILY CASH BALANCE & INCOME DISTRIBUTION  
FOR THE QUARTER ENDED 6/30/2017**



The average daily cash balance of all entities in the pool during the quarter was \$1,498,068,113. Aggregate interest earnings of \$3,247,471 was distributed to pool participants.

**TREASURER'S INVESTMENT POOL  
 QUARTERLY PERFORMANCE VERSUS SELECTED BENCHMARKS  
 6/30/2017**



**County Pool 2016-2017  
Portfolio Management  
Investment Status Report - Investments  
June 30, 2017**

CUSIP	Investment #	Issuer	Par Value	Stated Rate	Maturity Date	Purchase Date	Term	Days to Maturity	Market Value	Accrued Interest At Purchase	Current Principal	Book Value
<b>Cash</b>												
SYS5495	5495	BAC	70,127,483.00	0.370			1	1	70,127,483.00		70,127,483.00	70,127,483.00
<b>Cash Totals</b>			<b>70,127,483.00</b>				<b>1</b>	<b>1</b>	<b>70,127,483.00</b>	<b>0.00</b>	<b>70,127,483.00</b>	<b>70,127,483.00</b>
<b>FICA</b>												
SYS6255	6255	FICA	0.00	0.600	03/07/2017		1	1	0.00		0.00	0.00
<b>FICA Totals</b>			<b>0.00</b>				<b>0</b>	<b>0</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>
<b>CAMP</b>												
SYS5272	5272	CAMP	75,000,000.00	1.000			1	1	75,000,000.00		75,000,000.00	75,000,000.00
<b>CAMP Totals</b>			<b>75,000,000.00</b>				<b>1</b>	<b>1</b>	<b>75,000,000.00</b>	<b>0.00</b>	<b>75,000,000.00</b>	<b>75,000,000.00</b>
<b>Local Agency Investment Funds</b>												
SYS1009	1009	LAIF	65,000,000.00	0.910			1	1	65,000,000.00		65,000,000.00	65,000,000.00
<b>Local Agency Investment Funds Totals</b>			<b>65,000,000.00</b>				<b>1</b>	<b>1</b>	<b>65,000,000.00</b>	<b>0.00</b>	<b>65,000,000.00</b>	<b>65,000,000.00</b>
<b>Federal Agency Coupon Securities</b>												
3133EEDF4	5864	FFCB	1,500,000.00	0.850	07/28/2017	12/04/2014	967	27	1,499,790.00	Received	1,498,800.00	1,499,966.04
3133EFSH1	5998	FFCB	5,000,000.00	1.170	06/14/2018	12/14/2015	913	348	4,994,400.00		4,998,650.00	4,999,485.50
3133EFZN0	6040	FFCB	4,000,000.00	1.030	02/12/2019	02/12/2016	1,096	591	3,977,680.00		4,000,000.00	4,000,000.00
3133EFD87	6046	FFCB	5,000,000.00	0.875	06/25/2018	02/25/2016	851	359	4,984,050.00		4,997,500.00	4,998,946.43
3133EGFQ3	6100	FFCB	5,000,000.00	0.875	09/14/2018	06/14/2016	822	440	4,972,300.00		5,000,000.00	5,000,000.00
3133EGG33	6163	FFCB	5,000,000.00	0.730	05/14/2018	11/17/2016	543	317	4,981,900.00	Received	4,982,500.00	4,989,799.81
3133EG2S3	6227	FFCB	5,000,000.00	1.280	01/03/2019	01/03/2017	730	551	4,990,900.00		4,997,850.00	4,998,381.53
3133EG3X1	6235	FFCB	5,000,000.00	1.250	01/17/2019	01/17/2017	730	565	4,987,700.00		5,000,000.00	5,000,000.00
3133EG5Q4	6270	FFCB	5,300,000.00	1.300	02/01/2019	03/29/2017	674	580	5,287,651.00	11,100.56	5,297,244.00	5,297,627.01
3133EHHB2	6355	FFCB	5,000,000.00	1.450	04/27/2020	04/27/2017	1,096	1,031	4,972,600.00		4,991,000.00	4,991,533.33
3133EHJG9	6375	FFCB	5,000,000.00	1.400	05/15/2019	05/15/2017	730	683	4,993,550.00		4,999,500.00	4,999,531.94
3133EHKH5	6392	FFCB	5,000,000.00	1.570	07/23/2020	05/23/2017	1,157	1,118	4,987,200.00		4,997,400.00	4,997,486.67
3133EHMR1	6422	FFCB	5,000,000.00	1.375	06/12/2019	06/12/2017	730	711	4,997,300.00		5,000,000.00	5,000,000.00
313380EC7	5975	FHLB	5,000,000.00	0.750	09/08/2017	11/12/2015	666	69	4,997,050.00	Received	4,988,500.00	4,998,825.46
3130A6UX3	6004	FHLB	5,000,000.00	1.500	06/28/2019	12/28/2015	1,278	727	4,994,800.00		5,000,000.00	5,000,000.00
3130A62S5	6016	FHLB	10,000,000.00	0.750	08/28/2017	12/30/2015	607	58	9,994,500.00	Received	9,947,000.00	9,994,948.16
3130A7CX1	6043	FHLB	5,000,000.00	0.875	03/19/2018	02/23/2016	755	261	4,987,250.00	Received	4,999,500.00	4,999,827.08
3130A8PK3	6120	FHLB	5,000,000.00	0.625	08/07/2018	07/08/2016	760	402	4,961,250.00		4,989,600.00	4,994,501.47

**County Pool 2016-2017  
Portfolio Management  
Investment Status Report - Investments  
June 30, 2017**

CUSIP	Investment #	Issuer	Par Value	Stated Rate	Maturity Date	Purchase Date	Term	Days to Maturity	Market Value	Accrued Interest At Purchase	Current Principal	Book Value
<b>Federal Agency Coupon Securities</b>												
3130A8TZ6	6133	FHLB	5,000,000.00	0.625	07/25/2017	07/25/2016	365	24	4,998,700.00		4,998,350.00	4,999,890.00
3130A9K59	6146	FHLB	5,000,000.00	0.680	09/21/2017	09/21/2016	365	82	4,994,850.00		5,000,000.00	5,000,000.00
3130AAJ33	6222	FHLB	5,000,000.00	0.875	12/27/2017	12/27/2016	365	179	4,991,350.00		4,997,200.00	4,998,631.11
3130AAVV7	6250	FHLB	5,000,000.00	0.875	03/01/2018	03/01/2017	365	243	4,990,750.00		4,998,250.00	4,998,833.33
3130AAUP1	6251	FHLB	5,000,000.00	1.250	02/25/2019	03/02/2017	725	604	4,986,100.00	1,388.89	4,986,900.00	4,989,086.40
3137EADK2	5971	FHLMC	5,000,000.00	1.250	08/01/2019	11/06/2015	1,364	761	4,980,050.00	Received	4,960,300.00	4,977,862.45
3137EADK2	5984	FHLMC	5,000,000.00	1.250	08/01/2019	12/01/2015	1,339	761	4,980,050.00	Received	4,952,850.00	4,973,210.23
3137EADX4	5997	FHLMC	5,000,000.00	1.000	12/15/2017	12/14/2015	732	167	4,996,200.00	Received	4,998,500.00	4,999,658.81
3137EADJ5	6017	FHLMC	10,000,000.00	1.000	07/28/2017	12/30/2015	576	27	9,999,700.00	Received	9,992,800.00	9,999,657.75
3137EADM8	6030	FHLMC	5,000,000.00	1.250	10/02/2019	01/27/2016	1,344	823	4,972,500.00	Received	4,988,500.00	4,992,961.13
3137EADV8	6091	FHLMC	5,000,000.00	0.750	07/14/2017	05/24/2016	416	13	4,999,500.00	Received	4,998,900.00	4,999,965.12
3134G34G2	6165	FHLMC	3,750,000.00	1.000	07/25/2018	11/18/2016	614	389	3,734,662.50	Received	3,750,000.00	3,750,000.00
3136G1CL1	6187	FNMA	5,000,000.00	1.500	02/20/2020	12/07/2016	1,170	964	4,984,150.00	Received	4,999,650.00	4,999,711.93
3135G0J20	6190	FNMA	5,000,000.00	1.375	02/26/2021	12/09/2016	1,540	1,336	4,938,650.00	Received	4,923,100.00	4,933,339.82
3135G0P49	6206	FNMA	5,000,000.00	1.000	08/28/2019	12/16/2016	985	788	4,951,150.00	Received	4,925,450.00	4,940,406.02
3135G0TG8	6282	FNMA	5,000,000.00	0.875	02/08/2018	04/06/2017	308	222	4,990,250.00	7,048.61	4,993,150.00	4,995,077.98
3135G0P49	6294	FNMA	5,000,000.00	1.000	08/28/2019	04/11/2017	869	788	4,951,150.00	5,833.33	4,947,000.00	4,951,947.49
3135G0WJ8	6413	FNMA	5,000,000.00	0.875	05/21/2018	06/02/2017	353	324	4,982,900.00	1,336.81	4,983,400.00	4,984,779.37
<b>Federal Agency Coupon Securities Totals</b>			<b>184,550,000.00</b>				<b>787</b>	<b>466</b>	<b>183,984,533.50</b>	<b>26,708.20</b>	<b>184,079,344.00</b>	<b>184,245,879.37</b>
<b>Federal Agency Disc. -Amortizing</b>												
313313JA7	6125	FCDN	5,000,000.00	0.610	07/12/2017	07/14/2016	363	11	4,998,750.00		4,969,245.83	4,999,068.06
313313HU5	6129	FCDN	5,000,000.00	0.610	07/06/2017	07/15/2016	356	5	4,999,600.00		4,969,838.89	4,999,576.39
313313JC3	6130	FCDN	5,000,000.00	0.620	07/14/2017	07/15/2016	364	13	4,998,450.00		4,968,655.56	4,998,880.56
313313KC1	6144	FCDN	5,000,000.00	0.680	08/07/2017	09/13/2016	328	37	4,995,050.00		4,969,022.22	4,996,505.56
313313KU1	6150	FCDN	5,000,000.00	0.680	08/23/2017	10/05/2016	322	53	4,992,800.00		4,969,588.89	4,994,994.44
313313NU8	6159	FCDN	5,000,000.00	0.700	11/03/2017	11/04/2016	364	125	4,981,700.00		4,964,611.11	4,987,847.22
313313JG4	6162	FCDN	5,000,000.00	0.680	07/18/2017	11/16/2016	244	17	4,997,900.00		4,976,955.56	4,998,394.44
313313NB0	6169	FCDN	5,000,000.00	0.800	10/17/2017	11/23/2016	328	108	4,984,400.00		4,963,555.56	4,988,000.00
313313KD9	6170	FCDN	5,000,000.00	0.710	08/08/2017	11/23/2016	258	38	4,994,900.00		4,974,558.33	4,996,252.78
313313LJ5	6174	FCDN	5,000,000.00	0.790	09/06/2017	11/30/2016	280	67	4,990,700.00		4,969,277.78	4,992,648.61
313313LY2	6175	FCDN	5,000,000.00	0.800	09/20/2017	11/30/2016	294	81	4,988,700.00		4,967,333.33	4,991,000.00
313313NS3	6179	FCDN	5,000,000.00	0.840	11/01/2017	12/02/2016	334	123	4,982,000.00		4,961,033.33	4,985,650.00
313313PY8	6180	FCDN	5,000,000.00	0.840	12/01/2017	12/02/2016	364	153	4,976,500.00		4,957,533.33	4,982,150.00
313313LQ9	6196	FCDN	5,000,000.00	0.800	09/12/2017	12/13/2016	273	73	4,989,850.00		4,969,666.67	4,991,888.89

**County Pool 2016-2017  
Portfolio Management  
Investment Status Report - Investments  
June 30, 2017**

CUSIP	Investment #	Issuer	Par Value	Stated Rate	Maturity Date	Purchase Date	Term	Days to Maturity	Market Value	Accrued Interest At Purchase	Current Principal	Book Value
<b>Federal Agency Disc. -Amortizing</b>												
313313QJ0	6199	FCDN	5,000,000.00	0.920	12/11/2017	12/14/2016	362	163	4,974,950.00		4,953,744.44	4,979,172.22
313313RJ9	6228	FCDN	10,000,000.00	0.930	01/04/2018	01/04/2017	365	187	9,941,900.00		9,905,708.33	9,951,691.66
313313LX4	6231	FCDN	5,000,000.00	0.730	09/19/2017	01/11/2017	251	80	4,988,850.00		4,974,551.39	4,991,888.89
313313RR1	6232	FCDN	5,000,000.00	0.880	01/11/2018	01/12/2017	364	194	4,969,850.00		4,955,511.11	4,976,288.89
313313RQ3	6233	FCDN	5,000,000.00	0.870	01/10/2018	01/13/2017	362	193	4,970,050.00		4,956,258.33	4,976,679.16
313313RG5	6234	FCDN	5,000,000.00	0.870	01/02/2018	01/13/2017	354	185	4,971,300.00		4,957,225.00	4,977,645.83
313313RR1	6236	FCDN	5,000,000.00	0.860	01/11/2018	01/17/2017	359	194	4,969,850.00		4,957,119.44	4,976,827.78
313313RZ3	6238	FCDN	5,000,000.00	0.860	01/19/2018	01/20/2017	364	202	4,968,600.00		4,956,522.22	4,975,872.22
313313SN9	6266	FCDN	5,000,000.00	1.080	02/01/2018	03/10/2017	328	215	4,966,300.00		4,950,800.00	4,967,750.00
313313SG4	6268	FCDN	5,000,000.00	1.030	01/26/2018	03/28/2017	304	209	4,967,500.00		4,956,511.11	4,970,101.39
313313ST6	6269	FCDN	5,000,000.00	1.040	02/06/2018	03/28/2017	315	220	4,965,500.00		4,954,500.00	4,968,222.22
313313SE9	6274	FCDN	5,000,000.00	1.040	01/24/2018	03/30/2017	300	207	4,967,850.00		4,956,666.67	4,970,100.00
313313SE9	6292	FCDN	5,000,000.00	1.050	01/24/2018	04/10/2017	289	207	4,967,850.00		4,957,854.17	4,969,812.50
313313TQ1	6314	FCDN	5,000,000.00	1.060	02/27/2018	04/18/2017	315	241	4,962,150.00		4,953,625.00	4,964,519.44
313313KD9	6322	FCDN	5,000,000.00	0.860	08/08/2017	04/19/2017	111	38	4,994,900.00		4,986,741.67	4,995,461.11
313313XC7	6419	FCDN	5,000,000.00	1.200	05/22/2018	06/08/2017	348	325	4,945,250.00		4,942,000.00	4,945,833.33
313313YQ5	6434	FCDN	5,000,000.00	1.250	06/27/2018	06/28/2017	364	361	4,938,150.00		4,936,805.56	4,937,326.39
313313JX7	6435	FCDN	5,000,000.00	0.990	08/02/2017	06/28/2017	35	32	4,995,750.00		4,995,187.50	4,995,600.00
313313HR2	6443	FCDN	15,000,000.00	0.750	07/03/2017	06/30/2017	3	2	15,000,000.00		14,999,062.50	14,999,375.00
313313MM7	6151	FFCBDN	5,000,000.00	0.710	10/03/2017	10/14/2016	354	94	4,986,450.00		4,965,091.67	4,990,730.56
313313MP0	6160	FFCBDN	5,000,000.00	0.680	10/05/2017	11/04/2016	335	96	4,986,150.00		4,968,361.11	4,990,933.33
313313NR5	6161	FFCBDN	5,000,000.00	0.690	10/31/2017	11/04/2016	361	122	4,982,350.00		4,965,404.17	4,988,308.33
313313QK7	6210	FFCBDN	5,000,000.00	0.920	12/12/2017	12/20/2016	357	164	4,974,800.00		4,954,383.33	4,979,044.44
313313RP5	6230	FFCBDN	5,000,000.00	0.880	01/09/2018	01/10/2017	364	192	4,970,200.00		4,955,511.11	4,976,533.33
313313JY5	6280	FFCBDN	5,000,000.00	0.810	08/03/2017	04/05/2017	120	33	4,995,600.00		4,986,500.00	4,996,287.50
313385JB3	6121	FHDN	5,000,000.00	0.600	07/13/2017	07/13/2016	365	12	4,998,600.00		4,969,583.33	4,999,000.00
313385HV1	6123	FHDN	5,000,000.00	0.600	07/07/2017	07/14/2016	358	6	4,999,450.00		4,970,166.67	4,999,500.00
313385LH7	6145	FHDN	5,000,000.00	0.680	09/05/2017	09/15/2016	355	66	4,990,850.00		4,966,472.22	4,993,766.67
313385PY6	6189	FHDN	5,000,000.00	0.850	12/01/2017	12/09/2016	357	153	4,976,500.00		4,957,854.17	4,981,937.50
313385QU3	6213	FHDN	5,000,000.00	0.920	12/21/2017	12/22/2016	364	173	4,973,400.00		4,953,488.89	4,977,894.44
313385SU1	6242	FHDN	5,000,000.00	0.835	02/07/2018	02/07/2017	365	221	4,965,350.00		4,957,670.14	4,974,370.14
313385TX4	6253	FHDN	5,000,000.00	0.980	03/06/2018	03/06/2017	365	248	4,960,350.00		4,950,319.44	4,966,244.44
313385TW6	6263	FHDN	3,000,000.00	1.050	03/05/2018	03/08/2017	362	247	2,976,330.00		2,968,325.00	2,978,387.50
313385HR0	6334	FHDN	5,000,000.00	0.780	07/03/2017	04/20/2017	74	2	5,000,000.00		4,991,983.33	4,999,783.33
313385HR0	6346	FHDN	5,000,000.00	0.800	07/03/2017	04/24/2017	70	2	5,000,000.00		4,992,222.22	4,999,777.78

**County Pool 2016-2017  
Portfolio Management  
Investment Status Report - Investments  
June 30, 2017**

CUSIP	Investment #	Issuer	Par Value	Stated Rate	Maturity Date	Purchase Date	Term	Days to Maturity	Market Value	Accrued Interest At Purchase	Current Principal	Book Value
<b>Federal Agency Disc. -Amortizing</b>												
313385HT6	6378	FHDN	5,000,000.00	0.830	07/05/2017	05/17/2017	49	4	4,999,700.00		4,994,351.39	4,999,538.89
313385KF2	6381	FHDN	5,000,000.00	0.925	08/10/2017	05/17/2017	85	40	4,994,600.00		4,989,079.86	4,994,861.11
313385LB0	6382	FHDN	5,000,000.00	0.950	08/30/2017	05/18/2017	104	60	4,991,800.00		4,986,277.78	4,992,083.33
313385JH0	6402	FHDN	5,000,000.00	0.930	07/19/2017	05/30/2017	50	18	4,997,800.00		4,993,541.67	4,997,675.00
313385XL5	6404	FHDN	5,000,000.00	1.230	05/30/2018	05/30/2017	365	333	4,943,900.00		4,937,645.83	4,943,112.50
313385JF4	6409	FHDN	5,000,000.00	0.935	07/17/2017	06/01/2017	46	16	4,998,050.00		4,994,026.39	4,997,922.22
313385JP2	6412	FHDN	5,000,000.00	0.950	07/25/2017	06/01/2017	54	24	4,996,950.00		4,992,875.00	4,996,833.33
313385HZ2	6429	FHDN	5,000,000.00	0.950	07/11/2017	06/22/2017	19	10	4,998,900.00		4,997,493.06	4,998,680.56
313385JZ0	6430	FHDN	5,000,000.00	1.010	08/04/2017	06/23/2017	42	34	4,995,450.00		4,994,108.33	4,995,230.55
313385LD6	6438	FHDN	5,000,000.00	1.010	09/01/2017	06/29/2017	64	62	4,991,400.00		4,991,022.22	4,991,302.78
313385KK1	6439	FHDN	5,000,000.00	0.980	08/14/2017	06/29/2017	46	44	4,994,050.00		4,993,738.89	4,994,011.11
313385MD5	6441	FHDN	5,000,000.00	1.020	09/25/2017	06/29/2017	88	86	4,988,000.00		4,987,533.33	4,987,816.66
313385ME3	6442	FHDN	5,000,000.00	1.020	09/26/2017	06/29/2017	89	87	4,987,850.00		4,987,391.67	4,987,675.00
313385YR1	6444	FHDN	4,274,000.00	1.210	06/28/2018	06/30/2017	363	362	4,221,002.40		4,221,853.64	4,221,997.29
313385HY5	6122	FHLB	1,000,000.00	0.600	07/10/2017	07/14/2016	361	9	999,810.00		993,983.33	999,850.00
313385JN7	6171	FHLB	5,000,000.00	0.650	07/24/2017	11/29/2016	237	23	4,997,100.00		4,978,604.15	4,997,923.61
313385KG0	6194	FHLB	5,000,000.00	0.730	08/11/2017	12/12/2016	242	41	4,994,500.00		4,975,463.89	4,995,843.06
313385KV7	6220	FHLB	1,500,000.00	0.775	08/24/2017	12/23/2016	244	54	1,497,795.00		1,492,120.83	1,498,256.25
313385SN7	6243	FHLB	5,000,000.00	0.835	02/01/2018	02/07/2017	359	215	4,966,300.00		4,958,365.97	4,975,065.97
313385SV9	6244	FHLB	5,000,000.00	0.840	02/08/2018	02/09/2017	364	222	4,965,150.00		4,957,533.33	4,974,100.00
313385JR8	6335	FHLB	5,000,000.00	0.830	07/27/2017	04/20/2017	98	26	4,996,650.00		4,988,702.78	4,997,002.78
313385LR5	6336	FHLB	5,000,000.00	0.900	09/13/2017	04/21/2017	145	74	4,989,700.00		4,981,875.00	4,990,750.00
313385LW4	6337	FHLB	5,000,000.00	0.900	09/18/2017	04/21/2017	150	79	4,989,000.00		4,981,250.00	4,990,125.00
313385WH5	6360	FHLB	5,000,000.00	1.150	05/03/2018	05/04/2017	364	306	4,948,500.00		4,941,861.11	4,951,125.00
313385KV7	6361	FHLB	3,500,000.00	0.910	08/24/2017	05/05/2017	111	54	3,494,855.00		3,490,179.58	3,495,222.50
313385KS4	6364	FHLB	5,000,000.00	0.910	08/21/2017	05/05/2017	108	51	4,993,050.00		4,986,350.00	4,993,554.17
313385JW7	6137	FHLBDN	5,000,000.00	0.650	08/01/2017	08/09/2016	357	31	4,995,900.00		4,967,770.83	4,997,201.39
313385SF4	6245	FHLBDN	5,000,000.00	0.840	01/25/2018	02/14/2017	345	208	4,967,650.00		4,959,750.00	4,975,733.33
313397TK7	6254	FMCDN	5,000,000.00	0.980	02/22/2018	03/07/2017	352	236	4,962,950.00		4,952,088.89	4,967,877.78
313397LK5	6341	FMCDN	5,000,000.00	0.860	09/07/2017	04/21/2017	139	68	4,990,550.00		4,983,397.22	4,991,877.78
313589LD3	6155	FNMA	5,000,000.00	0.610	09/01/2017	11/04/2016	301	62	4,991,400.00		4,974,498.61	4,994,747.22
313589ML4	6156	FNMA	5,000,000.00	0.640	10/02/2017	11/04/2016	332	93	4,986,600.00		4,970,488.89	4,991,733.33
<b>Federal Agency Disc. -Amortizing Totals</b>			<b>408,274,000.00</b>				<b>253</b>	<b>112</b>	<b>406,861,142.40</b>	<b>0.00</b>	<b>405,825,831.10</b>	<b>407,062,253.77</b>



**County Pool 2016-2017  
Portfolio Management  
Investment Status Report - Investments  
June 30, 2017**

CUSIP	Investment #	Issuer	Par Value	Stated Rate	Maturity Date	Purchase Date	Term	Days to Maturity	Market Value	Accrued Interest At Purchase	Current Principal	Book Value
<b>Treasury Coupon Securities</b>												
912828UR9	5803	USTR	2,500,000.00	0.7500	02/28/2018	03/06/2014	1,455	242	2,492,375.00	Received	2,459,863.28	2,493,324.34
912828TM2	5861	USTR	15,000,000.00	0.6250	08/31/2017	12/02/2014	1,003	61	14,990,700.00	Received	14,909,765.63	14,994,512.17
912828TM2	5888	USTR	10,000,000.00	0.6250	08/31/2017	03/02/2015	913	61	9,993,800.00	Received	9,942,187.50	9,996,137.39
912828TG5	5948	USTR	5,000,000.00	0.5000	07/31/2017	10/02/2015	668	30	4,998,550.00	Received	4,991,992.19	4,999,640.37
912828UR9	5956	USTR	5,000,000.00	0.7500	02/28/2018	10/14/2015	868	242	4,984,750.00	Received	4,999,218.75	4,999,782.19
912828TS9	5961	USTR	5,000,000.00	0.6250	09/30/2017	10/21/2015	710	91	4,994,450.00	Received	4,999,609.38	4,999,949.93
912828TG5	5962	USTR	5,000,000.00	0.5000	07/31/2017	10/21/2015	649	30	4,998,550.00	Received	4,993,164.06	4,999,684.01
912828TC4	5964	USTR	5,000,000.00	1.0000	06/30/2019	10/28/2015	1,341	729	4,962,900.00	Received	4,981,250.00	4,989,807.05
912828TR1	5965	USTR	5,000,000.00	1.0000	09/30/2019	10/28/2015	1,433	821	4,953,500.00	Received	4,964,843.75	4,979,858.14
912828TH3	5966	USTR	5,000,000.00	0.8750	07/31/2019	10/28/2015	1,372	760	4,946,900.00	Received	4,950,781.25	4,972,735.97
912828L40	5968	USTR	5,000,000.00	1.0000	09/15/2018	10/30/2015	1,051	441	4,981,250.00	Received	4,998,437.50	4,999,344.37
912828XK1	5969	USTR	5,000,000.00	0.8750	07/15/2018	10/30/2015	989	379	4,978,150.00	Received	4,987,500.00	4,995,209.81
912828XA3	5972	USTR	5,000,000.00	1.0000	05/15/2018	11/10/2015	917	318	4,987,900.00	Received	4,985,156.25	4,994,852.44
912828SD3	5973	USTR	5,000,000.00	1.2500	01/31/2019	11/10/2015	1,178	579	4,991,200.00	Received	4,985,937.50	4,993,088.13
912828VE7	5978	USTR	10,000,000.00	1.0000	05/31/2018	11/20/2015	923	334	9,973,800.00	Received	9,978,125.00	9,992,084.24
912828XP0	5982	USTR	10,000,000.00	0.6250	07/31/2017	11/30/2015	609	30	9,998,000.00	Received	9,964,062.50	9,998,229.68
912828UJ7	6007	USTR	10,000,000.00	0.8750	01/31/2018	12/29/2015	764	214	9,982,500.00	Received	9,953,906.25	9,987,088.92
912828WT3	6012	USTR	5,000,000.00	0.8750	07/15/2017	12/30/2015	563	14	5,000,000.00	Received	4,991,601.56	4,999,791.16
912828D98	6013	USTR	5,000,000.00	1.0000	09/15/2017	12/30/2015	625	76	4,999,250.00	Received	4,997,265.63	4,999,667.50
912828D49	6014	USTR	5,000,000.00	0.8750	08/15/2017	12/30/2015	594	45	4,999,500.00	Received	4,989,453.13	4,999,200.99
912828H37	6023	USTR	5,000,000.00	0.8750	01/15/2018	01/11/2016	735	198	4,992,200.00	Received	4,986,328.13	4,996,316.97
912828TS9	6149	USTR	5,000,000.00	0.6250	09/30/2017	10/05/2016	360	91	4,994,450.00	Received	4,996,875.00	4,999,210.07
912828L65	6167	USTR	5,000,000.00	1.3750	09/30/2020	11/18/2016	1,412	1,187	4,962,900.00	Received	4,964,062.50	4,969,789.08
912828L65	6168	USTR	5,000,000.00	1.3750	09/30/2020	11/18/2016	1,412	1,187	4,962,900.00	Received	4,964,062.50	4,969,789.08
912828UA6	6181	USTR	5,000,000.00	0.6250	11/30/2017	12/05/2016	360	152	4,989,700.00	Received	4,987,890.63	4,994,887.15
912828J84	6191	USTR	5,000,000.00	1.3750	03/31/2020	12/09/2016	1,208	1,004	4,981,450.00	Received	4,984,375.00	4,987,013.66
912828XE5	6192	USTR	5,000,000.00	1.5000	05/31/2020	12/09/2016	1,269	1,065	4,992,600.00	Received	4,993,750.00	4,994,754.73
912828R44	6197	USTR	5,000,000.00	0.8750	05/15/2019	12/13/2016	883	683	4,953,700.00	Received	4,954,687.50	4,964,950.81
912828SX9	6198	USTR	5,000,000.00	1.1250	05/31/2019	12/13/2016	899	699	4,976,750.00	Received	4,984,375.00	4,987,851.08
912828S27	6216	USTR	10,000,000.00	1.1250	06/30/2021	12/23/2016	1,650	1,460	9,759,800.00	Received	9,626,562.50	9,669,564.39
912828XH8	6217	USTR	5,000,000.00	1.6250	06/30/2020	12/23/2016	1,285	1,095	5,008,800.00	Received	4,985,156.25	4,987,351.05
912828C3	6218	USTR	5,000,000.00	0.7500	08/31/2018	12/23/2016	616	426	4,967,200.00	Received	4,965,820.31	4,976,362.75
912828S68	6219	USTR	5,000,000.00	0.7500	07/31/2018	12/23/2016	585	395	4,970,700.00	Received	4,970,312.50	4,979,954.59
912828R85	6221	USTR	5,000,000.00	0.8750	06/15/2019	12/27/2016	900	714	4,951,150.00	Received	4,938,671.88	4,951,346.36
912828H94	6262	USTR	2,000,000.00	1.0000	02/15/2018	03/08/2017	344	229	1,997,200.00	1,160.22	1,998,750.00	1,999,167.88

**County Pool 2016-2017  
Portfolio Management  
Investment Status Report - Investments  
June 30, 2017**

CUSIP	Investment #	Issuer	Par Value	Stated Rate	Maturity Date	Purchase Date	Term	Days to Maturity	Market Value	Accrued Interest At Purchase	Current Principal	Book Value
<b>Treasury Coupon Securities</b>												
912828Q94	6271	USTR	5,000,000.00	0.750	04/30/2018	03/29/2017	397	303	4,978,150.00	Received	4,980,273.44	4,984,944.21
912828R77	6284	USTR	5,000,000.00	1.375	05/31/2021	04/06/2017	1,516	1,430	4,930,650.00	Received	4,919,531.25	4,924,096.10
912828P53	6290	USTR	5,000,000.00	0.750	02/15/2019	04/10/2017	676	594	4,951,750.00	5,593.92	4,952,343.75	4,958,124.54
912828SD3	6291	USTR	5,000,000.00	1.250	01/31/2019	04/10/2017	661	579	4,991,200.00	11,912.98	4,998,046.88	4,998,289.17
9128282C3	6295	USTR	5,000,000.00	0.750	08/31/2018	04/11/2017	507	426	4,967,200.00	4,279.89	4,970,117.19	4,974,891.37
912828K82	6296	USTR	5,000,000.00	1.000	08/15/2018	04/11/2017	491	410	4,983,000.00	7,596.69	4,988,281.25	4,990,214.49
<b>Treasury Coupon Securities Totals</b>			<b>234,500,000.00</b>				<b>910</b>	<b>462</b>	<b>233,471,475.00</b>	<b>30,543.70</b>	<b>233,134,394.57</b>	<b>233,642,858.33</b>
<b>Treasury Discounts -Amortizing</b>												
912796LJ6	6272	US	5,000,000.00	0.945	02/01/2018	03/29/2017	309	215	4,968,250.00		4,959,443.75	4,971,781.25
<b>Treasury Discounts -Amortizing Totals</b>			<b>5,000,000.00</b>				<b>309</b>	<b>215</b>	<b>4,968,250.00</b>	<b>0.00</b>	<b>4,959,443.75</b>	<b>4,971,781.25</b>
<b>Federal Agency Coupon - Callables</b>												
3133EFWX1	6033	FFCB	5,000,000.00	1.270	01/28/2019	01/28/2016	1,096	576	4,975,800.00		4,996,250.00	4,998,031.25
3133EF2L0	6063	FFCB	5,000,000.00	1.400	04/13/2020	04/13/2016	1,461	1,017	4,955,300.00		5,000,000.00	5,000,000.00
3133EF3P0	6067	FFCB	6,003,000.00	1.490	07/20/2020	04/20/2016	1,552	1,115	5,869,133.10		6,000,538.77	6,001,232.10
3133EGAE5	6088	FFCB	5,000,000.00	1.360	02/18/2020	05/18/2016	1,371	962	4,957,350.00		4,995,000.00	4,996,492.59
3133EGDW2	6099	FFCB	5,000,000.00	1.520	06/08/2020	06/08/2016	1,461	1,073	4,909,050.00		5,000,000.00	5,000,000.00
3133EGEU5	6101	FFCB	5,000,000.00	1.540	12/14/2020	06/14/2016	1,644	1,262	4,960,700.00		5,000,000.00	5,000,000.00
3133EGHP3	6112	FFCB	5,000,000.00	1.420	06/29/2020	06/29/2016	1,461	1,094	4,948,400.00		5,000,000.00	5,000,000.00
3133EGJR7	6118	FFCB	5,000,000.00	1.020	07/05/2019	07/05/2016	1,095	734	4,958,550.00		5,000,000.00	5,000,000.00
3133EGA70	6153	FFCB	5,000,000.00	0.970	11/01/2018	11/01/2016	730	488	4,969,750.00		4,997,000.00	4,998,000.00
3133EGA62	6158	FFCB	5,000,000.00	1.160	11/01/2019	11/04/2016	1,092	853	4,955,850.00	Received	4,996,750.00	4,997,465.18
3133EGR98	6184	FFCB	5,000,000.00	2.020	09/07/2021	12/07/2016	1,735	1,529	4,989,200.00		5,000,000.00	5,000,000.00
3133EG4F9	6237	FFCB	5,000,000.00	1.930	01/19/2021	01/19/2017	1,461	1,298	5,001,250.00		4,999,500.00	4,999,556.25
3133EHEJ8	6313	FFCB	5,000,000.00	1.625	01/03/2020	04/18/2017	990	916	4,992,550.00	3,385.42	5,000,000.00	5,000,000.00
3130A7RA5	6068	FHLB	5,000,000.00	1.650	01/22/2021	04/22/2016	1,736	1,301	4,895,200.00		5,000,000.00	5,000,000.00
3130A8Z30	6142	FHLB	5,000,000.00	0.875	05/25/2018	08/25/2016	638	328	4,978,700.00		5,000,000.00	5,000,000.00
3130AAM47	6239	FHLB	5,000,000.00	1.200	10/26/2018	01/26/2017	638	482	4,993,250.00		5,000,000.00	5,000,000.00
3130AANA2	6240	FHLB	5,000,000.00	1.750	07/30/2020	01/30/2017	1,277	1,125	4,997,400.00		5,000,000.00	5,000,000.00
3130AB3T1	6342	FHLB	5,000,000.00	1.750	07/24/2020	04/24/2017	1,187	1,119	4,989,300.00		5,000,000.00	5,000,000.00
3130ABNQ5	6440	FHLB	5,000,000.00	1.625	06/26/2020	06/29/2017	1,093	1,091	4,988,750.00	677.08	4,992,500.00	4,992,513.93
3134G3Y79	5643	FHLMC	5,000,000.00	1.000	11/28/2017	11/28/2012	1,826	150	4,997,800.00		5,000,000.00	5,000,000.00
3134G8KC2	6045	FHLMC	5,000,000.00	1.100	08/24/2018	02/24/2016	912	419	4,981,600.00		5,000,000.00	5,000,000.00
3134G8L98	6048	FHLMC	5,000,000.00	1.050	02/26/2018	02/26/2016	731	240	4,990,700.00		5,000,000.00	5,000,000.00

**County Pool 2016-2017  
Portfolio Management  
Investment Status Report - Investments  
June 30, 2017**

CUSIP	Investment #	Issuer	Par Value	Stated Rate	Maturity Date	Purchase Date	Term	Days to Maturity	Market Value	Accrued Interest At Purchase	Current Principal	Book Value
<b>Federal Agency Coupon - Callables</b>												
3134G8VN6	6056	FHLMC	1,000,000.00	1.6000	03/29/2021	03/31/2016	1,824	1,367	981,470.00	Received	1,000,000.00	1,000,000.00
3134G8TV1	6057	FHLMC	2,000,000.00	1.2200	03/29/2019	03/31/2016	1,093	636	1,986,120.00	Received	2,000,000.00	2,000,000.00
3134G8W21	6059	FHLMC	7,000,000.00	1.3750	12/30/2019	04/08/2016	1,361	912	6,932,380.00		7,000,000.00	7,000,000.00
3134G9AP2	6069	FHLMC	4,540,000.00	1.2000	07/26/2019	04/26/2016	1,186	755	4,481,116.20		4,540,000.00	4,540,000.00
3134G8WH8	6070	FHLMC	5,250,000.00	1.4000	04/27/2020	04/27/2016	1,461	1,031	5,186,737.50		5,250,000.00	5,250,000.00
3134G9AH0	6072	FHLMC	5,000,000.00	1.3000	01/27/2020	04/27/2016	1,370	940	4,951,150.00		5,000,000.00	5,000,000.00
3134G9AH0	6073	FHLMC	4,000,000.00	1.3000	01/27/2020	04/27/2016	1,370	940	3,960,920.00		4,000,000.00	4,000,000.00
3134G9BA4	6074	FHLMC	4,250,000.00	1.3700	07/28/2020	04/28/2016	1,552	1,123	4,166,785.00		4,250,000.00	4,250,000.00
3134G9DF1	6080	FHLMC	5,000,000.00	1.4100	02/04/2020	05/04/2016	1,371	948	4,937,950.00		5,000,000.00	5,000,000.00
3134G9HJ9	6082	FHLMC	5,000,000.00	1.0000	08/10/2018	05/10/2016	822	405	4,982,250.00		5,000,000.00	5,000,000.00
3134G9JL2	6090	FHLMC	5,000,000.00	1.2500	05/23/2019	05/23/2016	1,095	691	4,981,600.00		5,000,000.00	5,000,000.00
3134G9GS0	6093	FHLMC	5,000,000.00	1.2500	08/26/2019	05/26/2016	1,187	786	4,941,150.00		5,000,000.00	5,000,000.00
3134G9VF1	6108	FHLMC	5,000,000.00	1.0600	06/22/2018	06/22/2016	730	356	4,987,350.00		5,000,000.00	5,000,000.00
3134G9UY1	6111	FHLMC	5,000,000.00	1.0000	06/29/2018	06/29/2016	730	363	4,985,900.00		5,000,000.00	5,000,000.00
3134G9UM7	6113	FHLMC	5,000,000.00	1.5000	06/30/2021	06/30/2016	1,826	1,460	4,929,600.00		5,000,000.00	5,000,000.00
3134G92B2	6139	FHLMC	5,000,000.00	0.9500	01/30/2019	08/18/2016	895	578	4,961,500.00	Received	4,993,750.00	4,995,967.97
3134G94C8	6140	FHLMC	5,000,000.00	0.8000	08/22/2019	08/22/2016	1,095	782	4,994,050.00		5,000,000.00	5,000,000.00
3134GAAP9	6141	FHLMC	5,000,000.00	1.0000	11/23/2018	08/23/2016	822	510	4,965,850.00		5,000,000.00	5,000,000.00
3134GANJ9	6147	FHLMC	5,000,000.00	0.7500	03/27/2019	09/27/2016	911	634	4,992,400.00		5,000,000.00	5,000,000.00
3134GATV6	6154	FHLMC	5,000,000.00	0.8750	10/28/2019	11/01/2016	1,091	849	4,988,700.00	Received	5,000,000.00	5,000,000.00
3134G92B2	6182	FHLMC	5,000,000.00	0.9500	01/30/2019	12/07/2016	784	578	4,961,500.00	Received	4,967,500.00	4,976,076.97
3134GA3Q5	6248	FHLMC	1,840,000.00	2.0500	02/28/2022	02/28/2017	1,826	1,703	1,838,123.20		1,840,000.00	1,840,000.00
3134GA4V3	6249	FHLMC	5,000,000.00	1.7500	02/28/2022	02/28/2017	1,826	1,703	4,978,750.00		5,000,000.00	5,000,000.00
3134GA5Z3	6264	FHLMC	5,750,000.00	1.2500	08/28/2020	03/08/2017	1,269	1,154	5,739,707.50	1,996.53	5,741,950.00	5,742,677.72
3134GA7A6	6265	FHLMC	5,000,000.00	1.5000	09/09/2019	03/09/2017	914	800	4,992,050.00		5,000,000.00	5,000,000.00
3134GBAG7	6297	FHLMC	5,000,000.00	1.7500	06/29/2020	04/11/2017	1,175	1,094	4,993,450.00	2,916.67	5,000,000.00	5,000,000.00
3134GBFV9	6354	FHLMC	5,000,000.00	1.2500	04/27/2020	04/27/2017	1,096	1,031	4,993,400.00		5,000,000.00	5,000,000.00
3134GBJF0	6357	FHLMC	5,000,000.00	1.8000	07/27/2021	04/27/2017	1,552	1,487	4,971,000.00		5,000,000.00	5,000,000.00
3134GBHF2	6358	FHLMC	5,000,000.00	1.8000	04/28/2020	04/28/2017	1,096	1,032	4,988,850.00		5,000,000.00	5,000,000.00
3134GBJL7	6393	FHLMC	5,000,000.00	2.0000	08/10/2021	05/24/2017	1,539	1,501	4,983,900.00	3,888.89	5,000,000.00	5,000,000.00
3135G0UE1	5685	FNMA	5,000,000.00	1.0000	02/14/2018	02/14/2013	1,826	228	4,993,250.00		4,993,750.00	4,999,225.69
3136G2VV5	6034	FNMA	5,000,000.00	1.2200	01/25/2019	01/29/2016	1,092	573	4,980,800.00		5,000,000.00	5,000,000.00
3135G0J38	6049	FNMA	5,000,000.00	1.2500	02/26/2019	02/26/2016	1,096	605	4,986,700.00		5,000,000.00	5,000,000.00
3136G3MG7	6085	FNMA	5,000,000.00	1.5000	05/18/2020	05/18/2016	1,461	1,052	4,959,650.00		5,000,000.00	5,000,000.00
3136G3MN2	6092	FNMA	5,000,000.00	0.7500	05/24/2019	05/24/2016	1,095	692	4,985,350.00		5,000,000.00	5,000,000.00

**County Pool 2016-2017  
Portfolio Management  
Investment Status Report - Investments  
June 30, 2017**

CUSIP	Investment #	Issuer	Par Value	Stated Rate	Maturity Date	Purchase Date	Term	Days to Maturity	Market Value	Accrued Interest At Purchase	Current Principal	Book Value
<b>Federal Agency Coupon - Callables</b>												
3136G3MH5	6098	FNMA	5,000,000.00	1.250	05/30/2019	06/07/2016	1,087	698	4,936,400.00	Received	5,000,000.00	5,000,000.00
3136G3TN5	6114	FNMA	5,000,000.00	1.210	12/30/2019	06/30/2016	1,278	912	4,935,200.00		5,000,000.00	5,000,000.00
3136G3F59	6135	FNMA	5,000,000.00	1.060	04/26/2019	07/26/2016	1,004	664	4,946,950.00		5,000,000.00	5,000,000.00
3136G3ZT5	6136	FNMA	5,000,000.00	0.750	07/26/2019	07/26/2016	1,095	755	4,964,000.00		5,000,000.00	5,000,000.00
3135G0M91	6138	FNMA	5,000,000.00	1.125	07/26/2019	08/10/2016	1,080	755	4,956,800.00	Received	4,995,700.00	4,996,994.84
3136G3U86	6143	FNMA	5,000,000.00	1.300	08/25/2020	08/25/2016	1,461	1,151	4,936,750.00		5,000,000.00	5,000,000.00
3135G0L68	6148	FNMA	5,000,000.00	0.750	07/27/2018	10/04/2016	661	391	4,972,200.00	Received	4,985,850.00	4,991,635.68
3136G4DR1	6152	FNMA	5,000,000.00	1.100	10/17/2019	10/17/2016	1,095	838	4,956,200.00		4,992,500.00	4,994,263.89
3136G4GU1	6177	FNMA	5,000,000.00	1.400	11/25/2019	11/30/2016	1,090	877	4,976,750.00	Received	4,983,000.00	4,986,336.74
3136G3K53	6178	FNMA	5,000,000.00	1.260	08/02/2019	12/02/2016	973	762	4,971,450.00	Received	4,972,500.00	4,978,486.98
3135G0L68	6188	FNMA	5,000,000.00	0.750	07/27/2018	12/08/2016	596	391	4,972,200.00	Received	4,971,500.00	4,981,322.58
3136G4JR5	6223	FNMA	5,000,000.00	1.625	03/27/2020	12/27/2016	1,186	1,000	4,994,900.00		5,000,000.00	5,000,000.00
3136G4KD4	6224	FNMA	5,000,000.00	1.750	06/29/2020	12/29/2016	1,278	1,094	4,993,050.00		5,000,000.00	5,000,000.00
3136G4KD4	6225	FNMA	5,000,000.00	1.750	06/29/2020	12/29/2016	1,278	1,094	4,993,050.00		4,995,000.00	4,995,722.22
3136G4LC5	6241	FNMA	5,000,000.00	2.300	01/31/2022	01/31/2017	1,826	1,675	5,000,300.00		5,000,000.00	5,000,000.00
3136G4LE1	6246	FNMA	5,000,000.00	2.250	02/14/2022	02/14/2017	1,826	1,689	5,000,000.00		5,000,000.00	5,000,000.00
3136G4KW2	6247	FNMA	3,200,000.00	1.650	02/14/2020	02/14/2017	1,095	958	3,195,328.00		3,200,000.00	3,200,000.00
3136G4KQ5	6252	FNMA	5,000,000.00	1.650	01/17/2020	03/03/2017	1,050	930	5,001,400.00	10,541.67	4,990,850.00	4,991,894.20
3136G2YL5	6285	FNMA	5,000,000.00	1.125	02/26/2021	04/06/2017	1,422	1,336	4,994,150.00	6,250.00	4,993,750.00	4,994,129.46
<b>Federal Agency Coupon - Callables Totals</b>			<b>369,833,000.00</b>				<b>1,215</b>	<b>891</b>	<b>367,594,120.50</b>	<b>29,656.26</b>	<b>369,635,138.77</b>	<b>369,688,026.24</b>
<b>Investment Totals</b>			<b>1,412,284,483.00</b>				<b>646</b>	<b>405</b>	<b>1,407,007,004.40</b>	<b>86,908.16</b>	<b>1,407,761,635.19</b>	<b>1,409,738,281.96</b>



## Monthly Purchases Report Sorted by Fund - Fund April 1, 2017 - June 30, 2017

CUSIP	Investment #	Fund	Sec. Type Issuer	Original Par Value	Purchase Date	Payment Periods	Principal Purchased	Accrued Interest at Purchase	Rate at Purchase	Maturity Date	YTM	Ending Book Value
<b>Treasurer's Pooled Investments</b>												
313589DX8	6275	1	AFD FNMA	10,000,000.00	04/03/2017	04/04 - At Maturity	9,999,805.56		0.700	04/04/2017	0.710	0.00
313385DY9	6277	1	AFD FHLBDN	5,000,000.00	04/04/2017	04/05 - At Maturity	4,999,905.56		0.680	04/05/2017	0.689	0.00
313589DY6	6276	1	AFD FNDN	20,000,000.00	04/04/2017	04/05 - At Maturity	19,999,611.11		0.700	04/05/2017	0.710	0.00
313313JY5	6280	1	AFD FFCBDN	5,000,000.00	04/05/2017	08/03 - At Maturity	4,986,500.00		0.810	08/03/2017	0.823	4,996,287.50
3130A9WE7	6279	1	MC1 FHLB	5,000,000.00	04/05/2017	05/23 - Final Pmt.	4,998,800.00	Sold	0.625	11/23/2018	1.901	0.00
313589DZ3	6278	1	AFD FNDN	10,000,000.00	04/05/2017	04/06 - At Maturity	9,999,805.56		0.700	04/06/2017	0.710	0.00
313385EA0	6281	1	AFD FHDN	20,000,000.00	04/06/2017	04/07 - At Maturity	19,999,611.11		0.700	04/07/2017	0.710	0.00
313589EA7	6283	1	AFD FNDN	10,000,000.00	04/06/2017	04/07 - At Maturity	9,999,805.56		0.700	04/07/2017	0.710	0.00
313589EA7	6286	1	AFD FNDN	10,000,000.00	04/06/2017	04/07 - At Maturity	9,999,805.56		0.700	04/07/2017	0.710	0.00
3135G0TG8	6282	1	FAC FNMA	5,000,000.00	04/06/2017	08/08 - 02/08	4,993,150.00	7,048.61	0.875	02/08/2018	1.039	4,995,077.98
3136G2YL5	6285	1	MC1 FNMA	5,000,000.00	04/06/2017	08/26 - 02/26	4,993,750.00	6,250.00	1.125	02/26/2021	2.390	4,994,129.46
912828R77	6284	1	TRC USTR	5,000,000.00	04/06/2017	05/31 - 11/30	4,919,531.25	Received	1.375	05/31/2021	1.779	4,924,096.10
313385ED4	6288	1	AFD FHDN	20,000,000.00	04/07/2017	04/10 - At Maturity	19,998,800.00		0.720	04/10/2017	0.730	0.00
313589ED1	6287	1	AFD FNDN	20,000,000.00	04/07/2017	04/10 - At Maturity	19,998,833.33		0.700	04/10/2017	0.710	0.00
313313SE9	6292	1	AFD FCDN	5,000,000.00	04/10/2017	01/24 - At Maturity	4,957,854.17		1.050	01/24/2018	1.072	4,969,812.50
313589EE9	6289	1	AFD FNDN	20,000,000.00	04/10/2017	04/11 - At Maturity	19,999,611.11		0.700	04/11/2017	0.710	0.00
912828P53	6290	1	TRC USTR	5,000,000.00	04/10/2017	08/15 - 02/15	4,952,343.75	5,593.92	0.750	02/15/2019	1.273	4,958,124.54
912828SD3	6291	1	TRC USTR	5,000,000.00	04/10/2017	07/31 - 01/31	4,998,046.88	11,912.98	1.250	01/31/2019	1.272	4,998,289.17
313313EF1	6298	1	AFD FCDN	20,000,000.00	04/11/2017	04/12 - At Maturity	19,999,600.00		0.720	04/12/2017	0.730	0.00
3134GBAG7	6297	1	MC1 FHLMC	5,000,000.00	04/11/2017	09/29 - 03/29	5,000,000.00	2,916.67	1.750	06/29/2020	1.750	5,000,000.00
313589EF6	6293	1	AFD FNDN	20,000,000.00	04/11/2017	04/12 - At Maturity	19,999,611.11		0.700	04/12/2017	0.710	0.00
3135G0P49	6294	1	FAC FNMA	5,000,000.00	04/11/2017	08/28 - 02/28	4,947,000.00	5,833.33	1.000	08/28/2019	1.456	4,951,947.49
912828C3	6295	1	TRC USTR	5,000,000.00	04/11/2017	08/31 - 02/28	4,970,117.19	4,279.89	0.750	08/31/2018	1.186	4,974,891.37
912828K82	6296	1	TRC USTR	5,000,000.00	04/11/2017	08/15 - 02/15	4,988,281.25	7,596.69	1.000	08/15/2018	1.176	4,990,214.49
313385EG7	6300	1	AFD FHDN	25,000,000.00	04/12/2017	04/13 - At Maturity	24,999,500.00		0.720	04/13/2017	0.730	0.00
313589EG4	6299	1	AFD FNDN	20,000,000.00	04/12/2017	04/13 - At Maturity	19,999,611.11		0.700	04/13/2017	0.710	0.00
313313EL8	6302	1	AFD FCDN	5,000,000.00	04/13/2017	04/17 - At Maturity	4,999,577.78		0.760	04/17/2017	0.771	0.00
313589EL3	6301	1	AFD FNDN	20,000,000.00	04/13/2017	04/17 - At Maturity	19,998,444.44		0.700	04/17/2017	0.710	0.00
912796KU2	6303	1	ATD US	5,000,000.00	04/13/2017	05/04 - At Maturity	4,997,841.67		0.740	05/04/2017	0.751	0.00
912796JP5	6304	1	ATD US	10,000,000.00	04/13/2017	04/27 - At Maturity	9,997,083.33		0.750	04/27/2017	0.761	0.00
912796LA5	6305	1	ATD US	5,000,000.00	04/13/2017	06/01 - At Maturity	4,995,100.00		0.720	06/01/2017	0.731	0.00
313313EM6	6307	1	AFD FCDN	20,000,000.00	04/17/2017	04/18 - At Maturity	19,999,600.00		0.720	04/18/2017	0.730	0.00

Received = Accrued Interest at Purchase was received by report ending date.

**Monthly  
Purchases Report  
April 1, 2017 - June 30, 2017**

CUSIP	Investment #	Fund	Sec. Type	Issuer	Original Par Value	Purchase Date	Payment Periods	Principal Purchased	Accrued Interest at Purchase	Rate at Purchase	Maturity Date	YTM	Ending Book Value
<b>Treasurer's Pooled Investments</b>													
313385EM4	6306	1	AFD	FHDN	20,000,000.00	04/17/2017	04/18 - At Maturity	19,999,600.00		0.720	04/18/2017	0.730	0.00
313385HB5	6308	1	AFD	FHDN	5,000,000.00	04/17/2017	06/19 - At Maturity	4,993,218.75		0.775	06/19/2017	0.787	0.00
313385FU5	6309	1	AFD	FHDN	5,000,000.00	04/17/2017	05/19 - At Maturity	4,996,600.00		0.765	05/19/2017	0.776	0.00
313313EN4	6312	1	AFD	FCDN	20,000,000.00	04/18/2017	04/19 - At Maturity	19,999,600.00		0.720	04/19/2017	0.730	0.00
313313TQ1	6314	1	AFD	FCDN	5,000,000.00	04/18/2017	02/27 - At Maturity	4,953,625.00		1.060	02/27/2018	1.082	4,964,519.44
3133EHEJ8	6313	1	MC1	FFCB	5,000,000.00	04/18/2017	07/03 - 01/03	5,000,000.00	3,385.42	1.625	01/03/2020	1.625	5,000,000.00
313385GA8	6310	1	AFD	FHDN	5,000,000.00	04/18/2017	05/25 - At Maturity	4,996,043.06		0.770	05/25/2017	0.781	0.00
313385EN2	6311	1	AFD	FHDN	20,000,000.00	04/18/2017	04/19 - At Maturity	19,999,600.00		0.720	04/19/2017	0.730	0.00
313385HC3	6315	1	AFD	FHDN	5,000,000.00	04/18/2017	06/20 - At Maturity	4,993,087.50		0.790	06/20/2017	0.802	0.00
313313EP9	6318	1	AFD	FCDN	15,000,000.00	04/19/2017	04/20 - At Maturity	14,999,687.50		0.750	04/20/2017	0.760	0.00
313313KD9	6322	1	AFD	FCDN	5,000,000.00	04/19/2017	08/08 - At Maturity	4,986,741.67		0.860	08/08/2017	0.874	4,995,461.11
313385EP7	6316	1	AFD	FHDN	20,000,000.00	04/19/2017	04/20 - At Maturity	19,999,583.33		0.750	04/20/2017	0.760	0.00
313385EP7	6317	1	AFD	FHDN	5,000,000.00	04/19/2017	04/20 - At Maturity	4,999,895.83		0.750	04/20/2017	0.760	0.00
313385EU6	6319	1	AFD	FHDN	10,000,000.00	04/19/2017	04/25 - At Maturity	9,998,750.00		0.750	04/25/2017	0.761	0.00
313385EV4	6320	1	AFD	FHDN	10,000,000.00	04/19/2017	04/26 - At Maturity	9,998,541.67		0.750	04/26/2017	0.761	0.00
313385FJ0	6323	1	AFD	FHDN	5,000,000.00	04/19/2017	05/09 - At Maturity	4,997,888.89		0.760	05/09/2017	0.771	0.00
313385FM3	6324	1	AFD	FHDN	5,000,000.00	04/19/2017	05/12 - At Maturity	4,997,572.22		0.760	05/12/2017	0.771	0.00
313385FX9	6325	1	AFD	FHDN	5,000,000.00	04/19/2017	05/22 - At Maturity	4,996,470.83		0.770	05/22/2017	0.781	0.00
313385FY7	6326	1	AFD	FHDN	5,000,000.00	04/19/2017	05/23 - At Maturity	4,996,363.89		0.770	05/23/2017	0.781	0.00
313385HK5	6327	1	AFD	FHDN	5,000,000.00	04/19/2017	06/27 - At Maturity	4,992,429.17		0.790	06/27/2017	0.802	0.00
313385HL3	6328	1	AFD	FHDN	5,000,000.00	04/19/2017	06/28 - At Maturity	4,992,319.44		0.790	06/28/2017	0.802	0.00
313385HM1	6321	1	AFD	FHLBDN	5,000,000.00	04/19/2017	06/29 - At Maturity	4,992,209.72		0.790	06/29/2017	0.802	0.00
313313EQ7	6329	1	AFD	FCDN	10,000,000.00	04/20/2017	04/21 - At Maturity	9,999,794.44		0.740	04/21/2017	0.750	0.00
313385EQ5	6330	1	AFD	FHDN	10,000,000.00	04/20/2017	04/21 - At Maturity	9,999,794.44		0.740	04/21/2017	0.750	0.00
313385EQ5	6331	1	AFD	FHDN	20,000,000.00	04/20/2017	04/21 - At Maturity	19,999,588.89		0.740	04/21/2017	0.750	0.00
313385HK5	6333	1	AFD	FHDN	5,000,000.00	04/20/2017	06/27 - At Maturity	4,992,633.33		0.780	06/27/2017	0.792	0.00
313385HR0	6334	1	AFD	FHDN	5,000,000.00	04/20/2017	07/03 - At Maturity	4,991,983.33		0.780	07/03/2017	0.792	4,999,783.33
313385HJ8	6332	1	AFD	FHLB	5,000,000.00	04/20/2017	06/26 - At Maturity	4,992,741.67		0.780	06/26/2017	0.792	0.00
313385JR8	6335	1	AFD	FHLB	5,000,000.00	04/20/2017	07/27 - At Maturity	4,988,702.78		0.830	07/27/2017	0.843	4,997,002.78
313313ET1	6339	1	AFD	FCDN	10,000,000.00	04/21/2017	04/24 - At Maturity	9,999,383.33		0.740	04/24/2017	0.750	0.00
313385ET9	6338	1	AFD	FHDN	10,000,000.00	04/21/2017	04/24 - At Maturity	9,999,383.33		0.740	04/24/2017	0.750	0.00
313385ET9	6340	1	AFD	FHDN	20,000,000.00	04/21/2017	04/24 - At Maturity	19,998,766.67		0.740	04/24/2017	0.750	0.00
313385LR5	6336	1	AFD	FHLB	5,000,000.00	04/21/2017	09/13 - At Maturity	4,981,875.00		0.900	09/13/2017	0.916	4,990,750.00
313385LW4	6337	1	AFD	FHLB	5,000,000.00	04/21/2017	09/18 - At Maturity	4,981,250.00		0.900	09/18/2017	0.916	4,990,125.00
313397LK5	6341	1	AFD	FMCDN	5,000,000.00	04/21/2017	09/07 - At Maturity	4,983,397.22		0.860	09/07/2017	0.875	4,991,877.78
313313EU8	6343	1	AFD	FCDN	15,000,000.00	04/24/2017	04/25 - At Maturity	14,999,687.50		0.750	04/25/2017	0.760	0.00

**Monthly  
Purchases Report  
April 1, 2017 - June 30, 2017**

CUSIP	Investment #	Fund	Sec. Type	Issuer	Original Par Value	Purchase Date	Payment Periods	Principal Purchased	Accrued Interest at Purchase	Rate at Purchase	Maturity Date	YTM	Ending Book Value
<b>Treasurer's Pooled Investments</b>													
313385EU6	6344	1	AFD	FHDN	5,000,000.00	04/24/2017	04/25 - At Maturity	4,999,895.83		0.750	04/25/2017	0.760	0.00
313385EU6	6345	1	AFD	FHDN	20,000,000.00	04/24/2017	04/25 - At Maturity	19,999,583.33		0.750	04/25/2017	0.760	0.00
313385HR0	6346	1	AFD	FHDN	5,000,000.00	04/24/2017	07/03 - At Maturity	4,992,222.22		0.800	07/03/2017	0.812	4,999,777.78
3130AB3T1	6342	1	MC1	FHLB	5,000,000.00	04/24/2017	10/24 - 04/24	5,000,000.00		1.750	07/24/2020	1.750	5,000,000.00
313313EV6	6348	1	AFD	FCDN	10,000,000.00	04/25/2017	04/26 - At Maturity	9,999,791.67		0.750	04/26/2017	0.760	0.00
313385EV4	6349	1	AFD	FHDN	20,000,000.00	04/25/2017	04/26 - At Maturity	19,999,583.33		0.750	04/26/2017	0.760	0.00
313385EV4	6350	1	AFD	FHDN	10,000,000.00	04/25/2017	04/26 - At Maturity	9,999,791.67		0.750	04/26/2017	0.760	0.00
313385HJ8	6347	1	AFD	FHLB	5,000,000.00	04/25/2017	06/26 - At Maturity	4,993,197.22		0.790	06/26/2017	0.802	0.00
313313EW4	6353	1	AFD	FCDN	10,000,000.00	04/26/2017	04/27 - At Maturity	9,999,791.67		0.750	04/27/2017	0.760	0.00
313385EW2	6351	1	AFD	FHLB	20,000,000.00	04/26/2017	04/27 - At Maturity	19,999,583.33		0.750	04/27/2017	0.760	0.00
313385EW2	6352	1	AFD	FHLB	10,000,000.00	04/26/2017	04/27 - At Maturity	9,999,791.67		0.750	04/27/2017	0.760	0.00
3133EHHB2	6355	1	FAC	FFCB	5,000,000.00	04/27/2017	10/27 - 04/27	4,991,000.00		1.450	04/27/2020	1.512	4,991,533.33
313313EX2	6356	1	AFD	FFCBND	20,000,000.00	04/27/2017	04/28 - At Maturity	19,999,583.33		0.750	04/28/2017	0.760	0.00
3134GBFV9	6354	1	MC1	FHLMC	5,000,000.00	04/27/2017	10/27 - 04/27	5,000,000.00		1.250	04/27/2020	1.910	5,000,000.00
3134GBJF0	6357	1	MC1	FHLMC	5,000,000.00	04/27/2017	07/27 - 01/27	5,000,000.00		1.800	07/27/2021	1.800	5,000,000.00
3134GBHF2	6358	1	MC1	FHLMC	5,000,000.00	04/28/2017	10/28 - 04/28	5,000,000.00		1.800	04/28/2020	1.800	5,000,000.00
313385FE1	6359	1	AFD	FHDN	20,000,000.00	05/04/2017	05/05 - At Maturity	19,999,583.33		0.750	05/05/2017	0.760	0.00
313385WH5	6360	1	AFD	FHLB	5,000,000.00	05/04/2017	05/03 - At Maturity	4,941,861.11		1.150	05/03/2018	1.176	4,951,125.00
313313FH6	6363	1	AFD	FCDN	10,000,000.00	05/05/2017	05/08 - At Maturity	9,999,375.00		0.750	05/08/2017	0.760	0.00
313385KV7	6361	1	AFD	FHLB	3,500,000.00	05/05/2017	08/24 - At Maturity	3,490,179.58		0.910	08/24/2017	0.925	3,495,222.50
313385FH4	6362	1	AFD	FHLB	10,000,000.00	05/05/2017	05/08 - At Maturity	9,999,375.00		0.750	05/08/2017	0.760	0.00
313385KS4	6364	1	AFD	FHLB	5,000,000.00	05/05/2017	08/21 - At Maturity	4,986,350.00		0.910	08/21/2017	0.925	4,993,554.17
313313FJ2	6366	1	AFD	FCDN	10,000,000.00	05/08/2017	05/09 - At Maturity	9,999,794.44		0.740	05/09/2017	0.750	0.00
313385FJ0	6365	1	AFD	FHDN	10,000,000.00	05/08/2017	05/09 - At Maturity	9,999,794.44		0.740	05/09/2017	0.750	0.00
313313FK9	6367	1	AFD	FCDN	10,000,000.00	05/09/2017	05/10 - At Maturity	9,999,791.67		0.750	05/10/2017	0.760	0.00
313385FK7	6368	1	AFD	FHDN	5,000,000.00	05/09/2017	05/10 - At Maturity	4,999,895.83		0.750	05/10/2017	0.760	0.00
313385FK7	6369	1	AFD	FHDN	5,000,000.00	05/09/2017	05/10 - At Maturity	4,999,895.83		0.750	05/10/2017	0.760	0.00
313313FL7	6371	1	AFD	FCDN	5,000,000.00	05/10/2017	05/11 - At Maturity	4,999,895.83		0.750	05/11/2017	0.760	0.00
313385FL5	6370	1	AFD	FHDN	10,000,000.00	05/10/2017	05/11 - At Maturity	9,999,791.67		0.750	05/11/2017	0.760	0.00
313313FM5	6373	1	AFD	FCDN	5,000,000.00	05/11/2017	05/12 - At Maturity	4,999,895.83		0.750	05/12/2017	0.760	0.00
313385FM3	6372	1	AFD	FHDN	10,000,000.00	05/11/2017	05/12 - At Maturity	9,999,791.67		0.750	05/12/2017	0.760	0.00
3133EHJG9	6375	1	FAC	FFCB	5,000,000.00	05/15/2017	11/15 - 05/15	4,999,500.00		1.400	05/15/2019	1.405	4,999,531.94
313385FR2	6374	1	AFD	FHLBDN	15,000,000.00	05/15/2017	05/16 - At Maturity	14,999,687.50		0.750	05/16/2017	0.760	0.00
313313FS2	6376	1	AFD	FCDN	5,000,000.00	05/16/2017	05/17 - At Maturity	4,999,895.83		0.750	05/17/2017	0.760	0.00
313385FS0	6377	1	AFD	FHLBDN	15,000,000.00	05/16/2017	05/17 - At Maturity	14,999,687.50		0.750	05/17/2017	0.760	0.00
313313FT0	6379	1	AFD	FFCBND	5,000,000.00	05/17/2017	05/18 - At Maturity	4,999,895.83		0.750	05/18/2017	0.760	0.00

**Monthly  
Purchases Report  
April 1, 2017 - June 30, 2017**

CUSIP	Investment #	Fund	Sec. Type	Issuer	Original Par Value	Purchase Date	Payment Periods	Principal Purchased	Accrued Interest at Purchase	Rate at Purchase	Maturity Date	YTM	Ending Book Value
<b>Treasurer's Pooled Investments</b>													
313385HT6	6378	1	AFD	FHDN	5,000,000.00	05/17/2017	07/05 - At Maturity	4,994,351.39		0.830	07/05/2017	0.842	4,999,538.89
313385KF2	6381	1	AFD	FHDN	5,000,000.00	05/17/2017	08/10 - At Maturity	4,989,079.86		0.925	08/10/2017	0.940	4,994,861.11
313385FT8	6380	1	AFD	FHLBDN	15,000,000.00	05/17/2017	05/18 - At Maturity	14,999,687.50		0.750	05/18/2017	0.760	0.00
313313FU7	6383	1	AFD	FCDN	5,000,000.00	05/18/2017	05/19 - At Maturity	4,999,895.83		0.750	05/19/2017	0.760	0.00
313385LB0	6382	1	AFD	FHDN	5,000,000.00	05/18/2017	08/30 - At Maturity	4,986,277.78		0.950	08/30/2017	0.966	4,992,083.33
313385FU5	6384	1	AFD	FHDN	10,000,000.00	05/18/2017	05/19 - At Maturity	9,999,791.67		0.750	05/19/2017	0.760	0.00
313313FX1	6385	1	AFD	FCDN	5,000,000.00	05/19/2017	05/22 - At Maturity	4,999,687.50		0.750	05/22/2017	0.760	0.00
313385FX9	6386	1	AFD	FHDN	10,000,000.00	05/19/2017	05/22 - At Maturity	9,999,375.00		0.750	05/22/2017	0.760	0.00
313385FX9	6387	1	AFD	FHDN	10,000,000.00	05/19/2017	05/22 - At Maturity	9,999,375.00		0.750	05/22/2017	0.760	0.00
313313FY9	6389	1	AFD	FCDN	5,000,000.00	05/22/2017	05/23 - At Maturity	4,999,895.83		0.750	05/23/2017	0.760	0.00
313385FY7	6388	1	AFD	FHDN	5,000,000.00	05/22/2017	05/23 - At Maturity	4,999,895.83		0.750	05/23/2017	0.760	0.00
3133EHKH5	6392	1	FAC	FFCB	5,000,000.00	05/23/2017	07/23 - 01/23	4,997,400.00		1.570	07/23/2020	1.587	4,997,486.67
313313FZ6	6391	1	AFD	FFCBND	5,000,000.00	05/23/2017	05/24 - At Maturity	4,999,895.83		0.750	05/24/2017	0.760	0.00
313385FZ4	6390	1	AFD	FHLBDN	10,000,000.00	05/23/2017	05/24 - At Maturity	9,999,791.67		0.750	05/24/2017	0.760	0.00
313313GA0	6395	1	AFD	FCDN	5,000,000.00	05/24/2017	05/25 - At Maturity	4,999,895.83		0.750	05/25/2017	0.760	0.00
313385GA8	6394	1	AFD	FHDN	10,000,000.00	05/24/2017	05/25 - At Maturity	9,999,791.67		0.750	05/25/2017	0.760	0.00
3134GBJL7	6393	1	MC1	FHLMC	5,000,000.00	05/24/2017	08/10 - 02/10	5,000,000.00	3,888.89	2.000	08/10/2021	2.000	5,000,000.00
313313GB8	6397	1	AFD	FCDN	5,000,000.00	05/25/2017	05/26 - At Maturity	4,999,895.83		0.750	05/26/2017	0.760	0.00
313385GB6	6396	1	AFD	FHLB	15,000,000.00	05/25/2017	05/26 - At Maturity	14,999,687.50		0.750	05/26/2017	0.760	0.00
313385GB6	6398	1	AFD	FHLB	5,000,000.00	05/25/2017	05/26 - At Maturity	4,999,895.83		0.750	05/26/2017	0.760	0.00
313313GF9	6400	1	AFD	FFCBND	5,000,000.00	05/26/2017	05/30 - At Maturity	4,999,594.44		0.730	05/30/2017	0.740	0.00
313385GF7	6399	1	AFD	FHDN	20,000,000.00	05/26/2017	05/30 - At Maturity	19,998,377.78		0.730	05/30/2017	0.740	0.00
313313GG7	6403	1	AFD	FCDN	5,000,000.00	05/30/2017	05/31 - At Maturity	4,999,898.61		0.730	05/31/2017	0.740	0.00
313385GG5	6401	1	AFD	FHDN	20,000,000.00	05/30/2017	05/31 - At Maturity	19,999,594.44		0.730	05/31/2017	0.740	0.00
313385JH0	6402	1	AFD	FHDN	5,000,000.00	05/30/2017	07/19 - At Maturity	4,993,541.67		0.930	07/19/2017	0.944	4,997,675.00
313385XL5	6404	1	AFD	FHDN	5,000,000.00	05/30/2017	05/30 - At Maturity	4,937,645.83		1.230	05/30/2018	1.259	4,943,112.50
313313GH5	6406	1	AFD	FCDN	5,000,000.00	05/31/2017	06/01 - At Maturity	4,999,902.78		0.700	06/01/2017	0.710	0.00
313385HF6	6405	1	AFD	FHDN	10,000,000.00	05/31/2017	06/23 - At Maturity	9,995,112.50		0.765	06/23/2017	0.776	0.00
313313GJ1	6411	1	AFD	FCDN	5,000,000.00	06/01/2017	06/02 - At Maturity	4,999,895.83		0.750	06/02/2017	0.760	0.00
313385JF4	6409	1	AFD	FHDN	5,000,000.00	06/01/2017	07/17 - At Maturity	4,994,026.39		0.935	07/17/2017	0.949	4,997,922.22
313385GJ9	6410	1	AFD	FHDN	20,000,000.00	06/01/2017	06/02 - At Maturity	19,999,583.33		0.750	06/02/2017	0.760	0.00
313385JP2	6412	1	AFD	FHDN	5,000,000.00	06/01/2017	07/25 - At Maturity	4,992,875.00		0.950	07/25/2017	0.965	4,996,833.33
313385GM2	6414	1	AFD	FHDN	20,000,000.00	06/02/2017	06/05 - At Maturity	19,998,783.33		0.730	06/05/2017	0.740	0.00
3135G0WJ8	6413	1	FAC	FNMA	5,000,000.00	06/02/2017	11/21 - 05/21	4,983,400.00	1,336.81	0.875	05/21/2018	1.220	4,984,779.37
313385GN0	6415	1	AFD	FHLBDN	20,000,000.00	06/05/2017	06/06 - At Maturity	19,999,594.44		0.730	06/06/2017	0.740	0.00
313385GP5	6416	1	AFD	FHDN	10,000,000.00	06/06/2017	06/07 - At Maturity	9,999,797.22		0.730	06/07/2017	0.740	0.00



**Monthly  
Purchases Report  
April 1, 2017 - June 30, 2017**

CUSIP	Investment #	Fund	Sec. Type	Issuer	Original Par Value	Purchase Date	Payment Periods	Principal Purchased	Accrued Interest at Purchase	Rate at Purchase	Maturity Date	YTM	Ending Book Value
<b>Treasurer's Pooled Investments</b>													
313385GQ3	6417	1	AFD	FHLBDN	10,000,000.00	06/07/2017	06/08 - At Maturity	9,999,797.22		0.730	06/08/2017	0.740	0.00
313313XC7	6419	1	AFD	FCDN	5,000,000.00	06/08/2017	05/22 - At Maturity	4,942,000.00		1.200	05/22/2018	1.227	4,945,833.33
313385GR1	6418	1	AFD	FHDN	15,000,000.00	06/08/2017	06/09 - At Maturity	14,999,687.50		0.750	06/09/2017	0.760	0.00
313313GU6	6420	1	AFD	FCDN	5,000,000.00	06/09/2017	06/12 - At Maturity	4,999,695.83		0.730	06/12/2017	0.740	0.00
313385GU4	6421	1	AFD	FHLB	5,000,000.00	06/09/2017	06/12 - At Maturity	4,999,695.83		0.730	06/12/2017	0.740	0.00
3133EHMR1	6422	1	FAC	FFCB	5,000,000.00	06/12/2017	12/12 - 06/12	5,000,000.00		1.375	06/12/2019	1.375	5,000,000.00
313385GY6	6423	1	AFD	FHLB	10,000,000.00	06/15/2017	06/16 - At Maturity	9,999,763.89		0.850	06/16/2017	0.862	0.00
313385HB5	6424	1	AFD	FHDN	10,000,000.00	06/16/2017	06/19 - At Maturity	9,999,183.33		0.980	06/19/2017	0.994	0.00
313385HC3	6425	1	AFD	FHDN	15,000,000.00	06/19/2017	06/20 - At Maturity	14,999,595.83		0.970	06/20/2017	0.983	0.00
313313HD3	6426	1	AFD	FCDN	10,000,000.00	06/20/2017	06/21 - At Maturity	9,999,722.22		1.000	06/21/2017	1.014	0.00
313313HE1	6427	1	AFD	FCDN	15,000,000.00	06/21/2017	06/22 - At Maturity	14,999,583.33		1.000	06/22/2017	1.014	0.00
313313HF8	6428	1	AFD	FCDN	20,000,000.00	06/22/2017	06/23 - At Maturity	19,999,444.44		1.000	06/23/2017	1.014	0.00
313385HZ2	6429	1	AFD	FHDN	5,000,000.00	06/22/2017	07/11 - At Maturity	4,997,493.06		0.950	07/11/2017	0.964	4,998,680.56
313313HJ0	6431	1	AFD	FCDN	20,000,000.00	06/23/2017	06/26 - At Maturity	19,998,383.33		0.970	06/26/2017	0.984	0.00
313385JZ0	6430	1	AFD	FHDN	5,000,000.00	06/23/2017	08/04 - At Maturity	4,994,108.33		1.010	08/04/2017	1.025	4,995,230.55
313385HK5	6432	1	AFD	FHDN	30,000,000.00	06/26/2017	06/27 - At Maturity	29,999,191.67		0.970	06/27/2017	0.983	0.00
313313HL5	6433	1	AFD	FCDN	30,000,000.00	06/27/2017	06/28 - At Maturity	29,999,208.33		0.950	06/28/2017	0.963	0.00
313313YQ5	6434	1	AFD	FCDN	5,000,000.00	06/28/2017	06/27 - At Maturity	4,936,805.56		1.250	06/27/2018	1.280	4,937,326.39
313313JX7	6435	1	AFD	FCDN	5,000,000.00	06/28/2017	08/02 - At Maturity	4,995,187.50		0.990	08/02/2017	1.005	4,995,600.00
313385HM1	6436	1	AFD	FHLBDN	40,000,000.00	06/28/2017	06/29 - At Maturity	39,999,000.00		0.900	06/29/2017	0.913	0.00
313313HN1	6437	1	AFD	FCDN	30,000,000.00	06/29/2017	06/30 - At Maturity	29,999,250.00		0.900	06/30/2017	0.913	0.00
313385LD6	6438	1	AFD	FHDN	5,000,000.00	06/29/2017	09/01 - At Maturity	4,991,022.22		1.010	09/01/2017	1.026	4,991,302.78
313385KK1	6439	1	AFD	FHDN	5,000,000.00	06/29/2017	08/14 - At Maturity	4,993,738.89		0.980	08/14/2017	0.995	4,994,011.11
313385MD5	6441	1	AFD	FHDN	5,000,000.00	06/29/2017	09/25 - At Maturity	4,987,533.33		1.020	09/25/2017	1.037	4,987,816.66
313385ME3	6442	1	AFD	FHDN	5,000,000.00	06/29/2017	09/26 - At Maturity	4,987,391.67		1.020	09/26/2017	1.037	4,987,675.00
3130ABNQ5	6440	1	MC1	FHLB	5,000,000.00	06/29/2017	12/26 - 06/26	4,992,500.00	677.08	1.625	06/26/2020	1.677	4,992,513.93
313313HR2	6443	1	AFD	FCDN	15,000,000.00	06/30/2017	07/03 - At Maturity	14,999,062.50		0.750	07/03/2017	0.760	14,999,375.00
313385YR1	6444	1	AFD	FHDN	4,274,000.00	06/30/2017	06/28 - At Maturity	4,221,853.64		1.210	06/28/2018	1.238	4,221,997.29
				<b>Subtotal</b>	<b>1,652,774,000.00</b>			<b>1,651,748,592.34</b>	<b>60,720.29</b>				<b>267,064,789.78</b>
			<b>Total Purchases</b>		<b>1,652,774,000.00</b>			<b>1,651,748,592.34</b>	<b>60,720.29</b>				<b>267,064,789.78</b>



**Monthly  
Maturity Report  
Sorted by Maturity Date  
Amounts due during April 1, 2017 - June 30, 2017**

CUSIP	Investment #	Fund	Sec. Type	Issuer	Par Value	Maturity Date	Purchase Date	Rate at Maturity	Book Value at Maturity	Interest	Maturity Proceeds	Net Income
3130A7P25	6058	1	FAC	FHLB	5,000,000.00	04/04/2017	04/04/2016	0.625	5,000,000.00	15,625.00	5,015,625.00	15,625.00
313589DX8	6275	1	AFD	FNMA	10,000,000.00	04/04/2017	04/03/2017	0.700	10,000,000.00	0.00	10,000,000.00	0.00
313385DY9	6277	1	AFD	FHLBDN	5,000,000.00	04/05/2017	04/04/2017	0.680	5,000,000.00	0.00	5,000,000.00	0.00
313589DY6	6276	1	AFD	FNDN	20,000,000.00	04/05/2017	04/04/2017	0.700	20,000,000.00	0.00	20,000,000.00	0.00
313589DZ3	6278	1	AFD	FNDN	10,000,000.00	04/06/2017	04/05/2017	0.700	10,000,000.00	0.00	10,000,000.00	0.00
313385EA0	6281	1	AFD	FHDN	20,000,000.00	04/07/2017	04/06/2017	0.700	20,000,000.00	0.00	20,000,000.00	0.00
313589EA7	6283	1	AFD	FNDN	10,000,000.00	04/07/2017	04/06/2017	0.700	10,000,000.00	0.00	10,000,000.00	0.00
313589EA7	6286	1	AFD	FNDN	10,000,000.00	04/07/2017	04/06/2017	0.700	10,000,000.00	0.00	10,000,000.00	0.00
313385ED4	6288	1	AFD	FHDN	20,000,000.00	04/10/2017	04/07/2017	0.720	20,000,000.00	0.00	20,000,000.00	0.00
313589ED1	6287	1	AFD	FNDN	20,000,000.00	04/10/2017	04/07/2017	0.700	20,000,000.00	0.00	20,000,000.00	0.00
313589EE9	6289	1	AFD	FNDN	20,000,000.00	04/11/2017	04/10/2017	0.700	20,000,000.00	0.00	20,000,000.00	0.00
313313EF1	6298	1	AFD	FCDN	20,000,000.00	04/12/2017	04/11/2017	0.720	20,000,000.00	0.00	20,000,000.00	0.00
313589EF6	6293	1	AFD	FNDN	20,000,000.00	04/12/2017	04/11/2017	0.700	20,000,000.00	0.00	20,000,000.00	0.00
313385EG7	6300	1	AFD	FHDN	25,000,000.00	04/13/2017	04/12/2017	0.720	25,000,000.00	0.00	25,000,000.00	0.00
313589EG4	6299	1	AFD	FNDN	20,000,000.00	04/13/2017	04/12/2017	0.700	20,000,000.00	0.00	20,000,000.00	0.00
313313EL8	6302	1	AFD	FCDN	5,000,000.00	04/17/2017	04/13/2017	0.760	5,000,000.00	0.00	5,000,000.00	0.00
313589EL3	6301	1	AFD	FNDN	20,000,000.00	04/17/2017	04/13/2017	0.700	20,000,000.00	0.00	20,000,000.00	0.00
313313EM6	6307	1	AFD	FCDN	20,000,000.00	04/18/2017	04/17/2017	0.720	20,000,000.00	0.00	20,000,000.00	0.00
313385EM4	6306	1	AFD	FHDN	20,000,000.00	04/18/2017	04/17/2017	0.720	20,000,000.00	0.00	20,000,000.00	0.00
313313EN4	6312	1	AFD	FCDN	20,000,000.00	04/19/2017	04/18/2017	0.720	20,000,000.00	0.00	20,000,000.00	0.00
313385EN2	6311	1	AFD	FHDN	20,000,000.00	04/19/2017	04/18/2017	0.720	20,000,000.00	0.00	20,000,000.00	0.00
313313EP9	6318	1	AFD	FCDN	15,000,000.00	04/20/2017	04/19/2017	0.750	15,000,000.00	0.00	15,000,000.00	0.00
313385EP7	6316	1	AFD	FHDN	20,000,000.00	04/20/2017	04/19/2017	0.750	20,000,000.00	0.00	20,000,000.00	0.00
313385EP7	6317	1	AFD	FHDN	5,000,000.00	04/20/2017	04/19/2017	0.750	5,000,000.00	0.00	5,000,000.00	0.00
313313EQ7	6329	1	AFD	FCDN	10,000,000.00	04/21/2017	04/20/2017	0.740	10,000,000.00	0.00	10,000,000.00	0.00
313385EQ5	6330	1	AFD	FHDN	10,000,000.00	04/21/2017	04/20/2017	0.740	10,000,000.00	0.00	10,000,000.00	0.00
313385EQ5	6331	1	AFD	FHDN	20,000,000.00	04/21/2017	04/20/2017	0.740	20,000,000.00	0.00	20,000,000.00	0.00
313313ET1	6339	1	AFD	FCDN	10,000,000.00	04/24/2017	04/21/2017	0.740	10,000,000.00	0.00	10,000,000.00	0.00
313385ET9	6338	1	AFD	FHDN	10,000,000.00	04/24/2017	04/21/2017	0.740	10,000,000.00	0.00	10,000,000.00	0.00
313385ET9	6340	1	AFD	FHDN	20,000,000.00	04/24/2017	04/21/2017	0.740	20,000,000.00	0.00	20,000,000.00	0.00
313313EU8	6343	1	AFD	FCDN	15,000,000.00	04/25/2017	04/24/2017	0.750	15,000,000.00	0.00	15,000,000.00	0.00
313385EU6	6319	1	AFD	FHDN	10,000,000.00	04/25/2017	04/19/2017	0.750	10,000,000.00	0.00	10,000,000.00	0.00
313385EU6	6344	1	AFD	FHDN	5,000,000.00	04/25/2017	04/24/2017	0.750	5,000,000.00	0.00	5,000,000.00	0.00
313385EU6	6345	1	AFD	FHDN	20,000,000.00	04/25/2017	04/24/2017	0.750	20,000,000.00	0.00	20,000,000.00	0.00
313313EV6	6348	1	AFD	FCDN	10,000,000.00	04/26/2017	04/25/2017	0.750	10,000,000.00	0.00	10,000,000.00	0.00

**Monthly  
Maturity Report**  
Amounts due during April 1, 2017 - June 30, 2017

CUSIP	Investment #	Fund	Sec. Type	Issuer	Par Value	Maturity Date	Purchase Date	Rate at Maturity	Book Value at Maturity	Interest	Maturity Proceeds	Net Income
313385EV4	6320	1	AFD	FHDN	10,000,000.00	04/26/2017	04/19/2017	0.750	10,000,000.00	0.00	10,000,000.00	0.00
313385EV4	6349	1	AFD	FHDN	20,000,000.00	04/26/2017	04/25/2017	0.750	20,000,000.00	0.00	20,000,000.00	0.00
313385EV4	6350	1	AFD	FHDN	10,000,000.00	04/26/2017	04/25/2017	0.750	10,000,000.00	0.00	10,000,000.00	0.00
313313EW4	6353	1	AFD	FCDN	10,000,000.00	04/27/2017	04/26/2017	0.750	10,000,000.00	0.00	10,000,000.00	0.00
313385EW2	6351	1	AFD	FHLB	20,000,000.00	04/27/2017	04/26/2017	0.750	20,000,000.00	0.00	20,000,000.00	0.00
313385EW2	6352	1	AFD	FHLB	10,000,000.00	04/27/2017	04/26/2017	0.750	10,000,000.00	0.00	10,000,000.00	0.00
912796JP5	6304	1	ATD	US	10,000,000.00	04/27/2017	04/13/2017	0.750	10,000,000.00	0.00	10,000,000.00	0.00
313313EX2	6356	1	AFD	FFCBND	20,000,000.00	04/28/2017	04/27/2017	0.750	20,000,000.00	0.00	20,000,000.00	0.00
313385EX0	6173	1	AFD	FHLB	5,000,000.00	04/28/2017	11/29/2016	0.550	5,000,000.00	0.00	5,000,000.00	0.00
912828K66	5977	1	TRC	USTR	5,000,000.00	04/30/2017	11/20/2015	0.500	5,000,000.00	12,500.00	5,012,500.00	12,500.00
313385FA9	6078	1	AFD	FHLB	5,000,000.00	05/01/2017	05/03/2016	0.635	5,000,000.00	0.00	5,000,000.00	0.00
313385FA9	6116	1	AFD	FHLB	3,340,000.00	05/01/2017	07/05/2016	0.500	3,340,000.00	0.00	3,340,000.00	0.00
313385FB7	6079	1	AFD	FHDN	5,000,000.00	05/02/2017	05/03/2016	0.635	5,000,000.00	0.00	5,000,000.00	0.00
313385FC5	6077	1	AFD	FHDN	10,000,000.00	05/03/2017	05/03/2016	0.635	10,000,000.00	0.00	10,000,000.00	0.00
912796KU2	6303	1	ATD	US	5,000,000.00	05/04/2017	04/13/2017	0.740	5,000,000.00	0.00	5,000,000.00	0.00
313385FE1	6359	1	AFD	FHDN	20,000,000.00	05/05/2017	05/04/2017	0.750	20,000,000.00	0.00	20,000,000.00	0.00
313313FH6	6193	1	AFD	FCDN	5,000,000.00	05/08/2017	12/12/2016	0.630	5,000,000.00	0.00	5,000,000.00	0.00
313313FH6	6363	1	AFD	FCDN	10,000,000.00	05/08/2017	05/05/2017	0.750	10,000,000.00	0.00	10,000,000.00	0.00
313385FH4	6084	1	AFD	FHLB	1,400,000.00	05/08/2017	05/12/2016	0.610	1,400,000.00	0.00	1,400,000.00	0.00
313385FH4	6362	1	AFD	FHLB	10,000,000.00	05/08/2017	05/05/2017	0.750	10,000,000.00	0.00	10,000,000.00	0.00
313313FJ2	6366	1	AFD	FCDN	10,000,000.00	05/09/2017	05/08/2017	0.740	10,000,000.00	0.00	10,000,000.00	0.00
313385FJ0	6323	1	AFD	FHDN	5,000,000.00	05/09/2017	04/19/2017	0.760	5,000,000.00	0.00	5,000,000.00	0.00
313385FJ0	6365	1	AFD	FHDN	10,000,000.00	05/09/2017	05/08/2017	0.740	10,000,000.00	0.00	10,000,000.00	0.00
313313FK9	6367	1	AFD	FCDN	10,000,000.00	05/10/2017	05/09/2017	0.750	10,000,000.00	0.00	10,000,000.00	0.00
313385FK7	6368	1	AFD	FHDN	5,000,000.00	05/10/2017	05/09/2017	0.750	5,000,000.00	0.00	5,000,000.00	0.00
313385FK7	6369	1	AFD	FHDN	5,000,000.00	05/10/2017	05/09/2017	0.750	5,000,000.00	0.00	5,000,000.00	0.00
313313FL7	6371	1	AFD	FCDN	5,000,000.00	05/11/2017	05/10/2017	0.750	5,000,000.00	0.00	5,000,000.00	0.00
313385FL5	6370	1	AFD	FHDN	10,000,000.00	05/11/2017	05/10/2017	0.750	10,000,000.00	0.00	10,000,000.00	0.00
313313FM5	6373	1	AFD	FCDN	5,000,000.00	05/12/2017	05/11/2017	0.750	5,000,000.00	0.00	5,000,000.00	0.00
313385FM3	6324	1	AFD	FHDN	5,000,000.00	05/12/2017	04/19/2017	0.760	5,000,000.00	0.00	5,000,000.00	0.00
313385FM3	6372	1	AFD	FHDN	10,000,000.00	05/12/2017	05/11/2017	0.750	10,000,000.00	0.00	10,000,000.00	0.00
912828WH9	5986	1	TRC	USTR	5,000,000.00	05/15/2017	12/04/2015	0.875	5,000,000.00	21,875.00	5,021,875.00	21,875.00
313385FR2	6087	1	AFD	FHLBDN	5,000,000.00	05/16/2017	05/18/2016	0.640	5,000,000.00	0.00	5,000,000.00	0.00
313385FR2	6374	1	AFD	FHLBDN	15,000,000.00	05/16/2017	05/15/2017	0.750	15,000,000.00	0.00	15,000,000.00	0.00
313313FS2	6376	1	AFD	FCDN	5,000,000.00	05/17/2017	05/16/2017	0.750	5,000,000.00	0.00	5,000,000.00	0.00
313385FS0	6086	1	AFD	FHLBDN	5,000,000.00	05/17/2017	05/18/2016	0.640	5,000,000.00	0.00	5,000,000.00	0.00
313385FS0	6377	1	AFD	FHLBDN	15,000,000.00	05/17/2017	05/16/2017	0.750	15,000,000.00	0.00	15,000,000.00	0.00
313313FT0	6127	1	AFD	FFCBND	5,000,000.00	05/18/2017	07/15/2016	0.560	5,000,000.00	0.00	5,000,000.00	0.00
313313FT0	6379	1	AFD	FFCBND	5,000,000.00	05/18/2017	05/17/2017	0.750	5,000,000.00	0.00	5,000,000.00	0.00

**Monthly  
Maturity Report**  
Amounts due during April 1, 2017 - June 30, 2017

CUSIP	Investment #	Fund	Sec. Type	Issuer	Par Value	Maturity Date	Purchase Date	Rate at Maturity	Book Value at Maturity	Interest	Maturity Proceeds	Net Income
313385FT8	6089	1	AFD	FHLBDN	5,000,000.00	05/18/2017	05/19/2016	0.640	5,000,000.00	0.00	5,000,000.00	0.00
313385FT8	6380	1	AFD	FHLBDN	15,000,000.00	05/18/2017	05/17/2017	0.750	15,000,000.00	0.00	15,000,000.00	0.00
313313FU7	6383	1	AFD	FCDN	5,000,000.00	05/19/2017	05/18/2017	0.750	5,000,000.00	0.00	5,000,000.00	0.00
313385FU5	6309	1	AFD	FHDN	5,000,000.00	05/19/2017	04/17/2017	0.765	5,000,000.00	0.00	5,000,000.00	0.00
313385FU5	6384	1	AFD	FHDN	10,000,000.00	05/19/2017	05/18/2017	0.750	10,000,000.00	0.00	10,000,000.00	0.00
313313FX1	6385	1	AFD	FCDN	5,000,000.00	05/22/2017	05/19/2017	0.750	5,000,000.00	0.00	5,000,000.00	0.00
313385FX9	6325	1	AFD	FHDN	5,000,000.00	05/22/2017	04/19/2017	0.770	5,000,000.00	0.00	5,000,000.00	0.00
313385FX9	6386	1	AFD	FHDN	10,000,000.00	05/22/2017	05/19/2017	0.750	10,000,000.00	0.00	10,000,000.00	0.00
313385FX9	6387	1	AFD	FHDN	10,000,000.00	05/22/2017	05/19/2017	0.750	10,000,000.00	0.00	10,000,000.00	0.00
313313FY9	6389	1	AFD	FCDN	5,000,000.00	05/23/2017	05/22/2017	0.750	5,000,000.00	0.00	5,000,000.00	0.00
313385FY7	6326	1	AFD	FHDN	5,000,000.00	05/23/2017	04/19/2017	0.770	5,000,000.00	0.00	5,000,000.00	0.00
313385FY7	6388	1	AFD	FHDN	5,000,000.00	05/23/2017	05/22/2017	0.750	5,000,000.00	0.00	5,000,000.00	0.00
313313FZ6	6391	1	AFD	FFCBDN	5,000,000.00	05/24/2017	05/23/2017	0.750	5,000,000.00	0.00	5,000,000.00	0.00
313385FZ4	6390	1	AFD	FHLBDN	10,000,000.00	05/24/2017	05/23/2017	0.750	10,000,000.00	0.00	10,000,000.00	0.00
313313GA0	6395	1	AFD	FCDN	5,000,000.00	05/25/2017	05/24/2017	0.750	5,000,000.00	0.00	5,000,000.00	0.00
313385GA8	6310	1	AFD	FHDN	5,000,000.00	05/25/2017	04/18/2017	0.770	5,000,000.00	0.00	5,000,000.00	0.00
313385GA8	6394	1	AFD	FHDN	10,000,000.00	05/25/2017	05/24/2017	0.750	10,000,000.00	0.00	10,000,000.00	0.00
912796JT7	6214	1	ATD	US	5,000,000.00	05/25/2017	12/22/2016	0.610	5,000,000.00	0.00	5,000,000.00	0.00
313313GB8	6397	1	AFD	FCDN	5,000,000.00	05/26/2017	05/25/2017	0.750	5,000,000.00	0.00	5,000,000.00	0.00
313385GB6	6396	1	AFD	FHLB	15,000,000.00	05/26/2017	05/25/2017	0.750	15,000,000.00	0.00	15,000,000.00	0.00
313385GB6	6398	1	AFD	FHLB	5,000,000.00	05/26/2017	05/25/2017	0.750	5,000,000.00	0.00	5,000,000.00	0.00
313589GB3	6102	1	AFD	FNDN	5,000,000.00	05/26/2017	06/14/2016	0.570	5,000,000.00	0.00	5,000,000.00	0.00
313313GF9	6119	1	AFD	FFCBDN	5,000,000.00	05/30/2017	07/08/2016	0.530	5,000,000.00	0.00	5,000,000.00	0.00
313313GF9	6400	1	AFD	FFCBDN	5,000,000.00	05/30/2017	05/26/2017	0.730	5,000,000.00	0.00	5,000,000.00	0.00
313385GF7	6094	1	AFD	FHDN	5,000,000.00	05/30/2017	06/01/2016	0.730	5,000,000.00	0.00	5,000,000.00	0.00
313385GF7	6399	1	AFD	FHDN	20,000,000.00	05/30/2017	05/26/2017	0.730	20,000,000.00	0.00	20,000,000.00	0.00
3130A5EP0	6010	1	FAC	FHLB	5,000,000.00	05/30/2017	12/30/2015	0.625	5,000,000.00	15,625.00	5,015,625.00	15,625.00
313313GG7	6403	1	AFD	FCDN	5,000,000.00	05/31/2017	05/30/2017	0.730	5,000,000.00	0.00	5,000,000.00	0.00
313385GG5	6095	1	AFD	FHDN	1,700,000.00	05/31/2017	06/01/2016	0.730	1,700,000.00	0.00	1,700,000.00	0.00
313385GG5	6401	1	AFD	FHDN	20,000,000.00	05/31/2017	05/30/2017	0.730	20,000,000.00	0.00	20,000,000.00	0.00
912828SY7	5851	1	TRC	USTR	5,000,000.00	05/31/2017	11/07/2014	0.625	5,000,000.00	15,625.00	5,015,625.00	15,625.00
912828SY7	5863	1	TRC	USTR	15,000,000.00	05/31/2017	12/02/2014	0.625	15,000,000.00	46,875.00	15,046,875.00	46,875.00
313313GH5	6406	1	AFD	FCDN	5,000,000.00	06/01/2017	05/31/2017	0.700	5,000,000.00	0.00	5,000,000.00	0.00
313589GH0	6106	1	AFD	FNDN	5,000,000.00	06/01/2017	06/17/2016	0.600	5,000,000.00	0.00	5,000,000.00	0.00
912796LA5	6305	1	ATD	US	5,000,000.00	06/01/2017	04/13/2017	0.720	5,000,000.00	0.00	5,000,000.00	0.00
313313GJ1	6411	1	AFD	FCDN	5,000,000.00	06/02/2017	06/01/2017	0.750	5,000,000.00	0.00	5,000,000.00	0.00
313385GJ9	6410	1	AFD	FHDN	20,000,000.00	06/02/2017	06/01/2017	0.750	20,000,000.00	0.00	20,000,000.00	0.00
313385GM2	6414	1	AFD	FHDN	20,000,000.00	06/05/2017	06/02/2017	0.730	20,000,000.00	0.00	20,000,000.00	0.00
313385GN0	6107	1	AFD	FHLBDN	5,000,000.00	06/06/2017	06/21/2016	0.630	5,000,000.00	0.00	5,000,000.00	0.00

**Monthly  
Maturity Report**  
Amounts due during April 1, 2017 - June 30, 2017

CUSIP	Investment #	Fund	Sec. Type	Issuer	Par Value	Maturity Date	Purchase Date	Rate at Maturity	Book Value at Maturity	Interest	Maturity Proceeds	Net Income
313385GN0	6415	1	AFD	FHLBDN	20,000,000.00	06/06/2017	06/05/2017	0.730	20,000,000.00	0.00	20,000,000.00	0.00
313385GP5	6416	1	AFD	FHDN	10,000,000.00	06/07/2017	06/06/2017	0.730	10,000,000.00	0.00	10,000,000.00	0.00
313313GQ5	6103	1	AFD	FCDN	5,000,000.00	06/08/2017	06/14/2016	0.640	5,000,000.00	0.00	5,000,000.00	0.00
313385GQ3	6417	1	AFD	FHLBDN	10,000,000.00	06/08/2017	06/07/2017	0.730	10,000,000.00	0.00	10,000,000.00	0.00
313385GR1	6418	1	AFD	FHDN	15,000,000.00	06/09/2017	06/08/2017	0.750	15,000,000.00	0.00	15,000,000.00	0.00
313313GU6	6420	1	AFD	FCDN	5,000,000.00	06/12/2017	06/09/2017	0.730	5,000,000.00	0.00	5,000,000.00	0.00
313385GU4	6421	1	AFD	FHLB	5,000,000.00	06/12/2017	06/09/2017	0.730	5,000,000.00	0.00	5,000,000.00	0.00
313313GV4	6195	1	AFD	FCDN	5,000,000.00	06/13/2017	12/13/2016	0.660	5,000,000.00	0.00	5,000,000.00	0.00
313313GX0	6128	1	AFD	FCDN	5,000,000.00	06/15/2017	07/15/2016	0.590	5,000,000.00	0.00	5,000,000.00	0.00
912828WP1	6011	1	TRC	USTR	10,000,000.00	06/15/2017	12/30/2015	0.875	10,000,000.00	43,750.00	10,043,750.00	43,750.00
313385GY6	6423	1	AFD	FHLB	10,000,000.00	06/16/2017	06/15/2017	0.850	10,000,000.00	0.00	10,000,000.00	0.00
313385HB5	6308	1	AFD	FHDN	5,000,000.00	06/19/2017	04/17/2017	0.775	5,000,000.00	0.00	5,000,000.00	0.00
313385HB5	6424	1	AFD	FHDN	10,000,000.00	06/19/2017	06/16/2017	0.980	10,000,000.00	0.00	10,000,000.00	0.00
313385HC3	6315	1	AFD	FHDN	5,000,000.00	06/20/2017	04/18/2017	0.790	5,000,000.00	0.00	5,000,000.00	0.00
313385HC3	6425	1	AFD	FHDN	15,000,000.00	06/20/2017	06/19/2017	0.970	15,000,000.00	0.00	15,000,000.00	0.00
313313HD3	6426	1	AFD	FCDN	10,000,000.00	06/21/2017	06/20/2017	1.000	10,000,000.00	0.00	10,000,000.00	0.00
313379DD8	6015	1	FAC	FHLB	10,000,000.00	06/21/2017	12/30/2015	1.000	10,000,000.00	50,000.00	10,050,000.00	50,000.00
313313HE1	6427	1	AFD	FCDN	15,000,000.00	06/22/2017	06/21/2017	1.000	15,000,000.00	0.00	15,000,000.00	0.00
313385HE9	6273	1	AFD	FHLB	5,526,000.00	06/22/2017	03/29/2017	0.770	5,526,000.00	0.00	5,526,000.00	0.00
313313HF8	6428	1	AFD	FCDN	20,000,000.00	06/23/2017	06/22/2017	1.000	20,000,000.00	0.00	20,000,000.00	0.00
313385HF6	6405	1	AFD	FHDN	10,000,000.00	06/23/2017	05/31/2017	0.765	10,000,000.00	0.00	10,000,000.00	0.00
313313HJ0	6431	1	AFD	FCDN	20,000,000.00	06/26/2017	06/23/2017	0.970	20,000,000.00	0.00	20,000,000.00	0.00
313385HJ8	6332	1	AFD	FHLB	5,000,000.00	06/26/2017	04/20/2017	0.780	5,000,000.00	0.00	5,000,000.00	0.00
313385HJ8	6347	1	AFD	FHLB	5,000,000.00	06/26/2017	04/25/2017	0.790	5,000,000.00	0.00	5,000,000.00	0.00
313385HK5	6327	1	AFD	FHDN	5,000,000.00	06/27/2017	04/19/2017	0.790	5,000,000.00	0.00	5,000,000.00	0.00
313385HK5	6333	1	AFD	FHDN	5,000,000.00	06/27/2017	04/20/2017	0.780	5,000,000.00	0.00	5,000,000.00	0.00
313385HK5	6432	1	AFD	FHDN	30,000,000.00	06/27/2017	06/26/2017	0.970	30,000,000.00	0.00	30,000,000.00	0.00
313313HL5	6433	1	AFD	FCDN	30,000,000.00	06/28/2017	06/27/2017	0.950	30,000,000.00	0.00	30,000,000.00	0.00
313385HL3	6328	1	AFD	FHDN	5,000,000.00	06/28/2017	04/19/2017	0.790	5,000,000.00	0.00	5,000,000.00	0.00
313313HM3	6124	1	AFD	FCDN	5,000,000.00	06/29/2017	07/14/2016	0.600	5,000,000.00	0.00	5,000,000.00	0.00
313385HM1	6115	1	AFD	FHLBDN	10,000,000.00	06/29/2017	07/01/2016	0.550	10,000,000.00	0.00	10,000,000.00	0.00
313385HM1	6321	1	AFD	FHLBDN	5,000,000.00	06/29/2017	04/19/2017	0.790	5,000,000.00	0.00	5,000,000.00	0.00
313385HM1	6436	1	AFD	FHLBDN	40,000,000.00	06/29/2017	06/28/2017	0.900	40,000,000.00	0.00	40,000,000.00	0.00
313313HN1	6437	1	AFD	FCDN	30,000,000.00	06/30/2017	06/29/2017	0.900	30,000,000.00	0.00	30,000,000.00	0.00
912828TB6	5852	1	TRC	USTR	5,000,000.00	06/30/2017	11/07/2014	0.750	5,000,000.00	18,750.00	5,018,750.00	18,750.00
912828TB6	5862	1	TRC	USTR	15,000,000.00	06/30/2017	12/02/2014	0.750	15,000,000.00	56,250.00	15,056,250.00	56,250.00
912828TB6	5889	1	TRC	USTR	10,000,000.00	06/30/2017	03/02/2015	0.750	10,000,000.00	37,500.00	10,037,500.00	37,500.00
<b>Total Maturities</b>					<b>1,591,966,000.00</b>				<b>1,591,966,000.00</b>	<b>334,375.00</b>	<b>1,592,300,375.00</b>	<b>334,375.00</b>



**Monthly  
Sales/Call Report  
Sorted by Maturity Date - Fund  
April 1, 2017 - June 30, 2017**

CUSIP	Investment #	Fund	Issuer Sec. Type	Purchase Date	Redem. Date Matur. Date	Par Value	Rate at Redem.	Book Value at Redem.	Redemption Principal	Redemption Interest	Total Amount	Net Income
<b>11/23/2018</b>												
3130A9WE7	6279	1	FHLB MC1	04/05/2017	05/23/2017 11/23/2018	5,000,000.00	0.625 V	4,998,897.96	5,000,000.00	15,625.00	5,015,625.00 Call	16,727.04
					<b>Subtotal</b>	<b>5,000,000.00</b>		<b>4,998,897.96</b>	<b>5,000,000.00</b>	<b>15,625.00</b>	<b>5,015,625.00</b>	<b>16,727.04</b>
<b>06/07/2019</b>												
3134G9LF2	6097	1	FHLMC MC1	06/07/2016	06/07/2017 06/07/2019	3,750,000.00	0.750 V	3,750,000.00	3,750,000.00	14,062.50	3,764,062.50 Call	14,062.50
					<b>Subtotal</b>	<b>3,750,000.00</b>		<b>3,750,000.00</b>	<b>3,750,000.00</b>	<b>14,062.50</b>	<b>3,764,062.50</b>	<b>14,062.50</b>
<b>06/14/2021</b>												
3133EHCE1	6267	1	FFCB MC1	03/21/2017	06/14/2017 06/14/2021	5,000,000.00	2.190	4,999,290.87	5,000,000.00	27,375.00	5,027,375.00 Call	28,084.13
					<b>Subtotal</b>	<b>5,000,000.00</b>		<b>4,999,290.87</b>	<b>5,000,000.00</b>	<b>27,375.00</b>	<b>5,027,375.00</b>	<b>28,084.13</b>
<b>06/16/2021</b>												
3136G3PH2	6104	1	FNMA MC1	06/16/2016	06/16/2017 06/16/2021	5,000,000.00	1.000 V	5,000,000.00	5,000,000.00	25,000.00	5,025,000.00 Call	25,000.00
					<b>Subtotal</b>	<b>5,000,000.00</b>		<b>5,000,000.00</b>	<b>5,000,000.00</b>	<b>25,000.00</b>	<b>5,025,000.00</b>	<b>25,000.00</b>
<b>12/30/2021</b>												
3130AACK2	6226	1	FHLB MC1	12/30/2016	06/30/2017 12/30/2021	5,000,000.00	2.000 V	5,000,000.00	5,000,000.00	50,000.00	5,050,000.00 Call	50,000.00
					<b>Subtotal</b>	<b>5,000,000.00</b>		<b>5,000,000.00</b>	<b>5,000,000.00</b>	<b>50,000.00</b>	<b>5,050,000.00</b>	<b>50,000.00</b>
					<b>Total Sales</b>	<b>23,750,000.00</b>		<b>23,748,188.83</b>	<b>23,750,000.00</b>	<b>132,062.50</b>	<b>23,882,062.50</b>	<b>133,873.67</b>

V - Security with variable rate change.