

**SANTA BARBARA COUNTY**

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

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

## **ECONOMIC TREND**

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- **The Federal Open Market Committee (Committee) decided to maintain the target federal funds rate at a range of 1.00% to 1.25% at its September 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 October 18, 2017, economic activity increased in September through early October across all twelve Federal Reserve Districts (“Districts”) with the pace of growth split between moderate and modest.**
- **Employment growth was modest on balance, with most Districts reporting flat to moderate increases. Labor markets were widely described as tight. Many Districts noted that employers were having difficulty finding qualified workers, particularly in construction, transportation, skilled manufacturing, and some health care and service positions.**

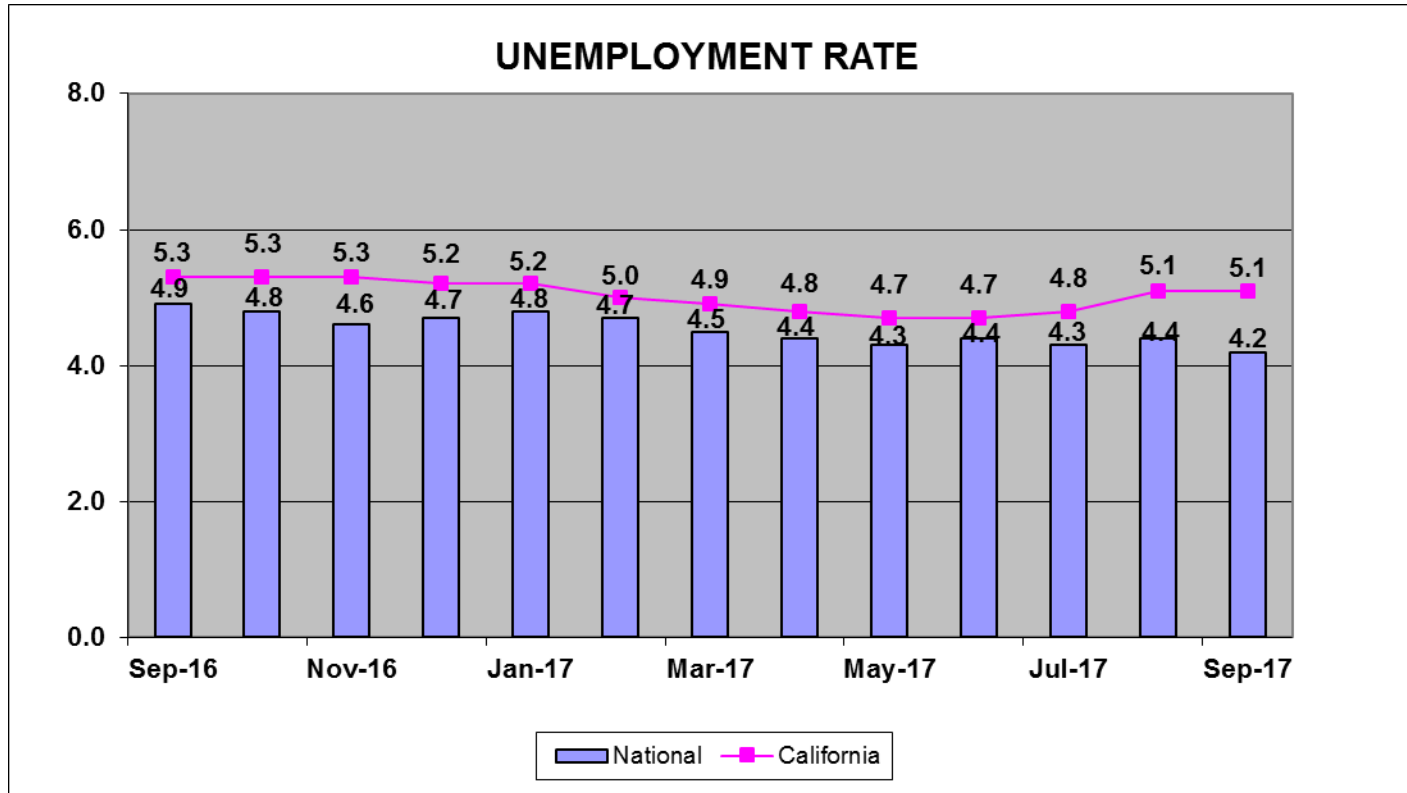
## **INVESTMENT ACTIVITIES**

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- **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

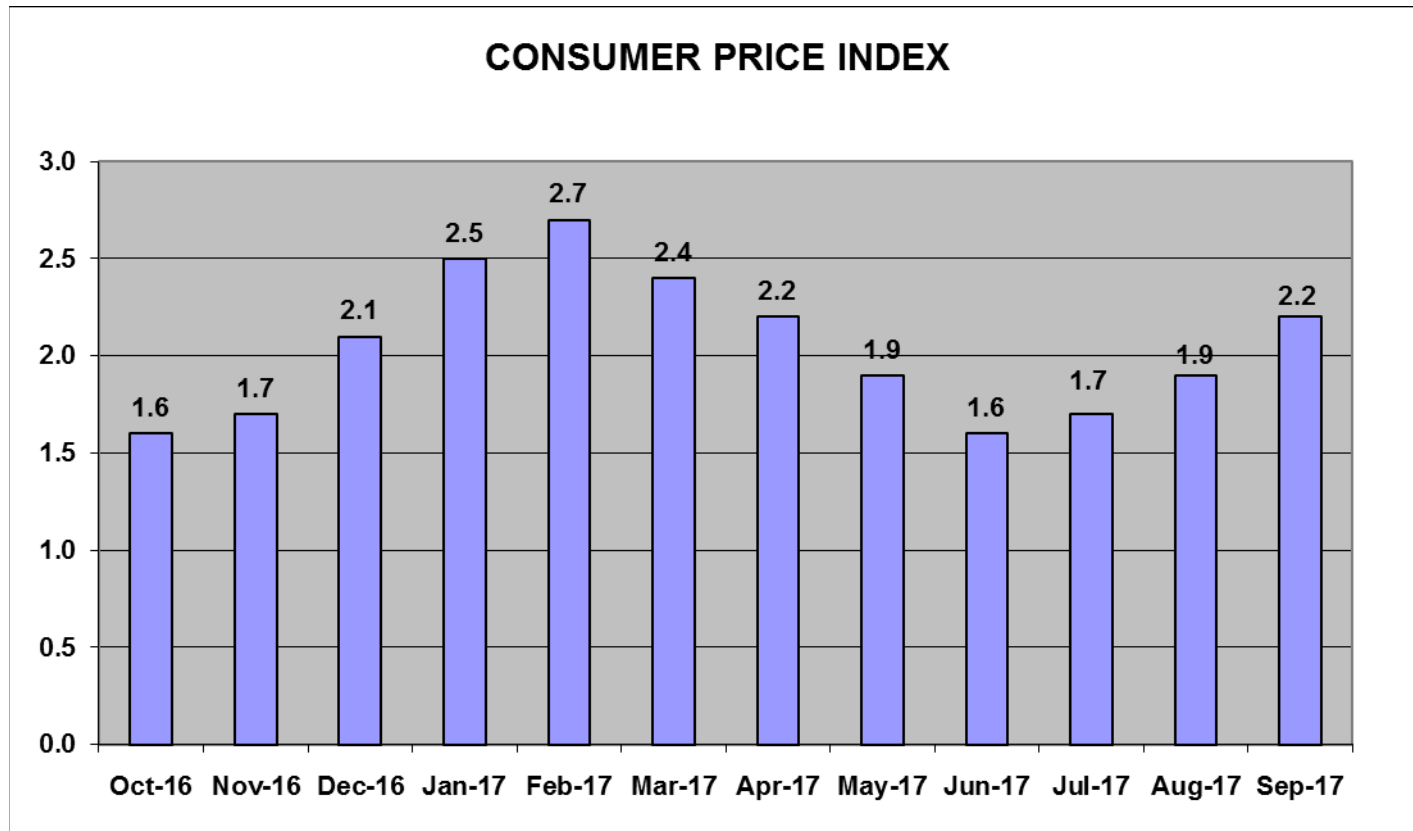
The unemployment rate represents the number of unemployed persons as a percent of the labor force. The sampling used each month to calculate the rate is approximately 60,000 households. The national unemployment rate began the quarter at 4.4% and ended the quarter at 4.2%. California's preliminary unemployment rate was 5.1% in September.



Source: Bureau of Labor Statistics

## ECONOMIC TREND: Inflation

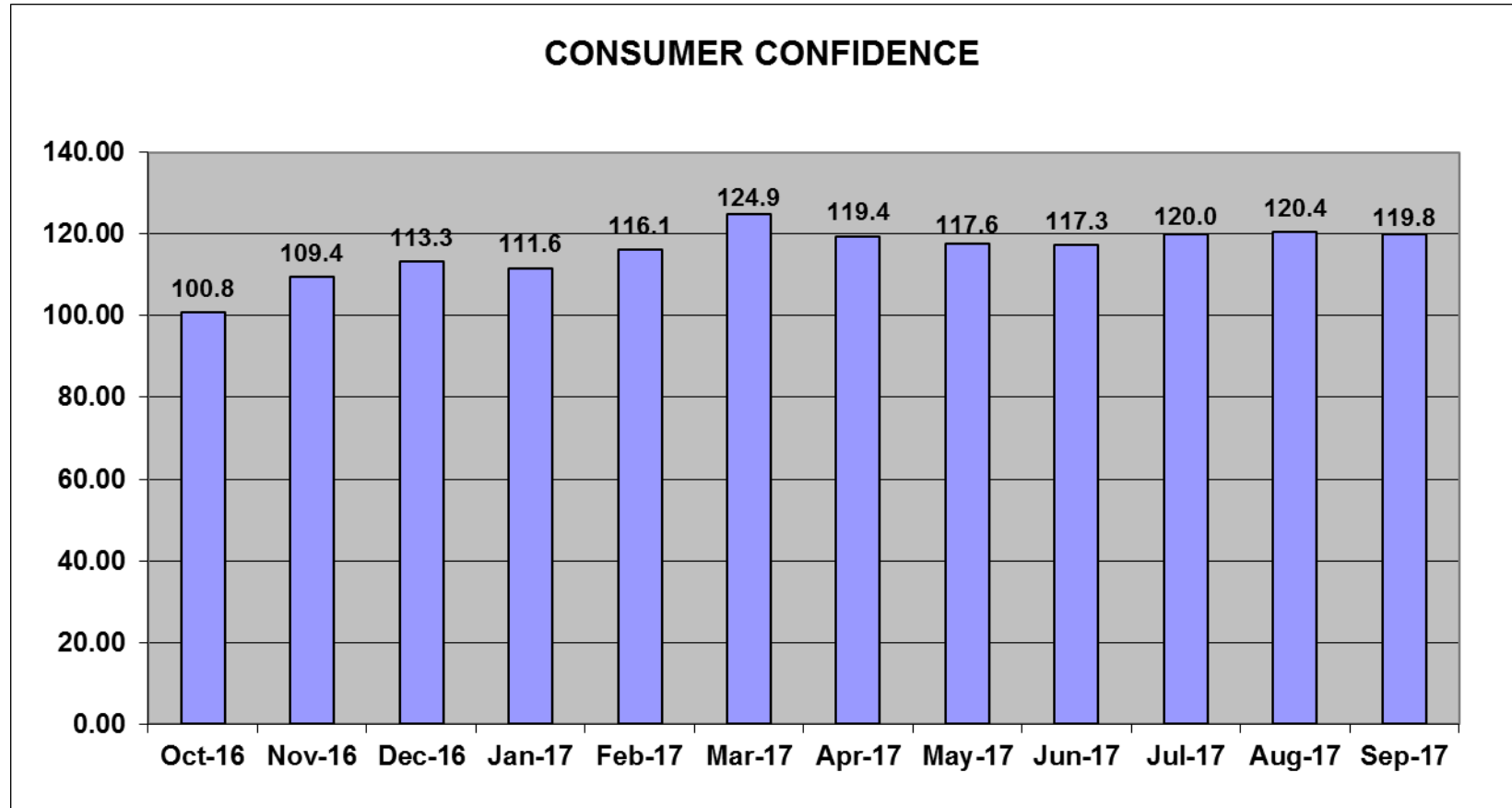
*The Consumer Price Index (CPI) represents changes in prices of all goods and services purchased for consumption by urban households. CPI was 2.2 at the end of September. The Core CPI, which excludes food and energy, was 1.7 at the end of September.*



Source: Bureau of Labor Statistics

## ECONOMIC TREND: Consumer Confidence

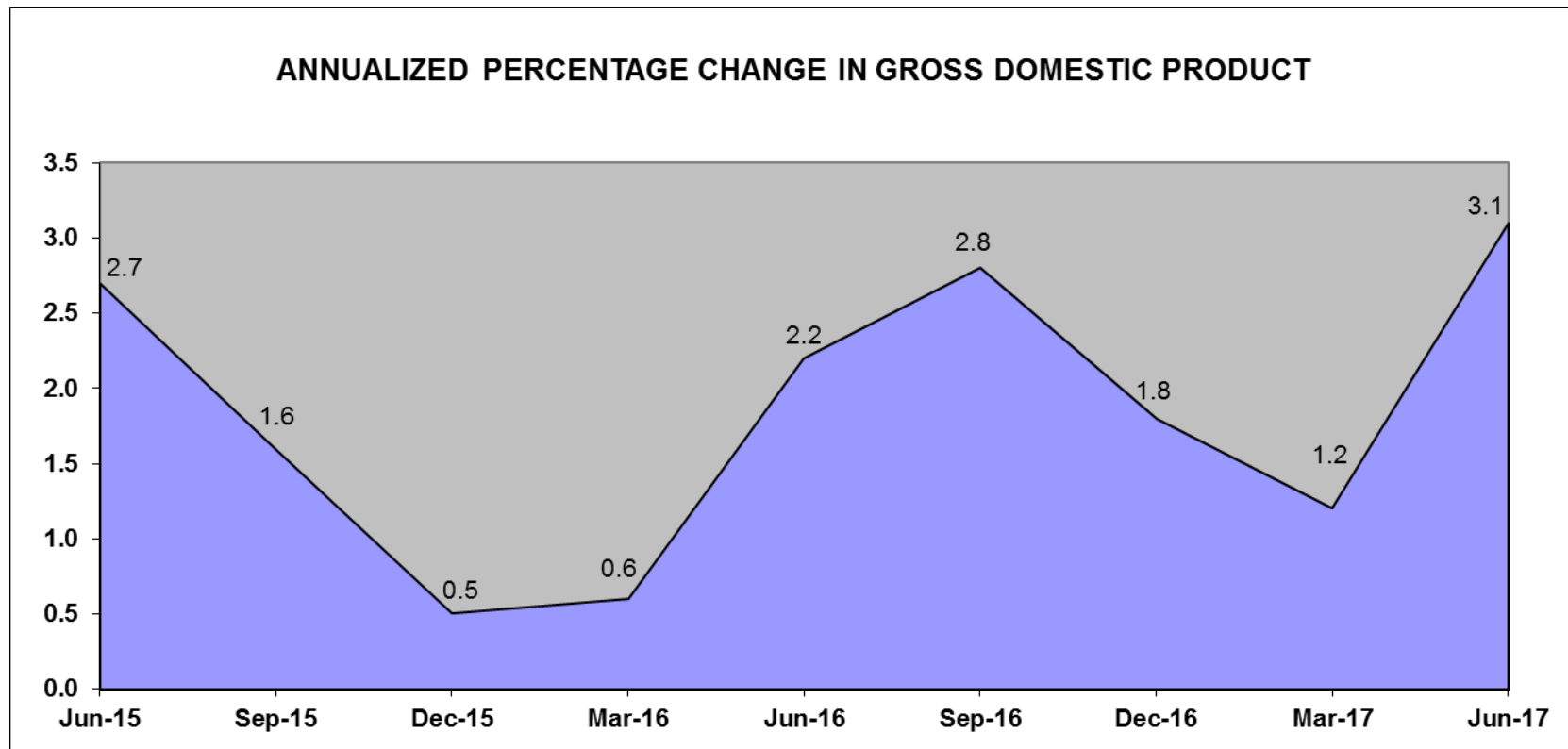
*Consumer Confidence is the average of responses to current business and employment conditions and responses to six-month future expectations for business conditions, employment conditions, and total family income. It began the quarter at 117.3 and ended at 119.8.*



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 June 2017, the economy reported GDP at 3.1%.



Source: Bureau of Economic Analysis

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

Asset Description	Cost	Net Unrealized Holding Gains/(Losses)	Fair Value* 9/30/2017	Percent of Portfolio	Yield to Maturity	Weighted Average Days to Maturity	Fair Value* 6/30/2017	Net Change
Cash	\$ 21,449,345	\$ -	\$ 21,449,345	1.62	0.370	1	\$ 70,127,483	\$ (48,678,138)
California Asset Management Program (CAMP)	70,000,000	-	70,000,000	5.30	1.130	1	75,000,000	(5,000,000)
Local Agency Investment Fund (LAIF)	65,000,000	-	65,000,000	4.92	1.060	1	65,000,000	-
Federally Insured Cash Account (FICA)	75,000,000	-	\$ 75,000,000	5.68	1.000	1	-	75,000,000
U.S. Treasury Bills	44,677,347	26,103	44,703,450	3.38	1.143	202	4,968,250	39,735,200
U.S. Treasury Notes	193,253,144	209,291	193,462,435	14.65	1.279	544	233,471,475	(40,009,040)
Government Agency Bonds	207,587,194	(285,473)	207,301,721	15.69	1.309	582	183,984,533	23,317,188
Government Agency Discount Notes	214,373,377	1,081,604	215,454,981	16.31	0.977	120	406,861,142	(191,406,161)
Government Agency Bonds - Callable	430,658,323	(2,018,625)	428,639,698	32.45	1.472	841	367,594,121	61,045,577
<b>Total</b>	<b>\$ 1,321,998,730</b>	<b>\$ (987,100)</b>	<b>\$ 1,321,011,630</b>	<b>100.00</b>	<b>1.243</b>	<b>471</b>	<b>\$ 1,407,007,004</b>	<b>\$ (85,995,374)</b>

\*Provided by Union Bank

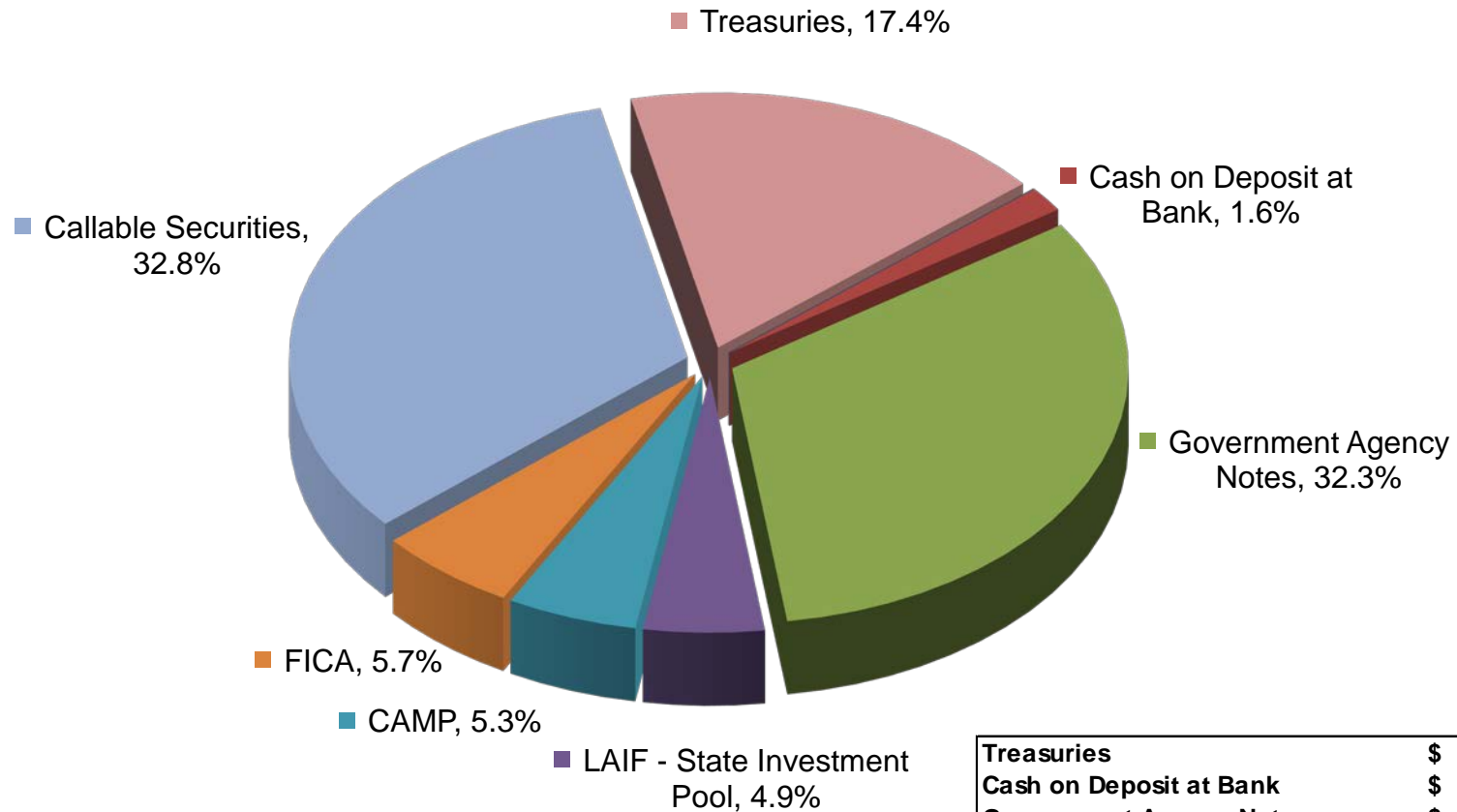
\*Includes transactions through 9/29/2017

**Treasurer's Pool Earnings Summary:**

<b>Total Net Earnings on the Treasurer's Pool**</b>	\$ 3,320,867
<b>Average Daily Balance on the Treasurer's Pool</b>	\$ 1,335,438,425
<b>Net Interest Rate on the Treasurer's Pool</b>	0.987%

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

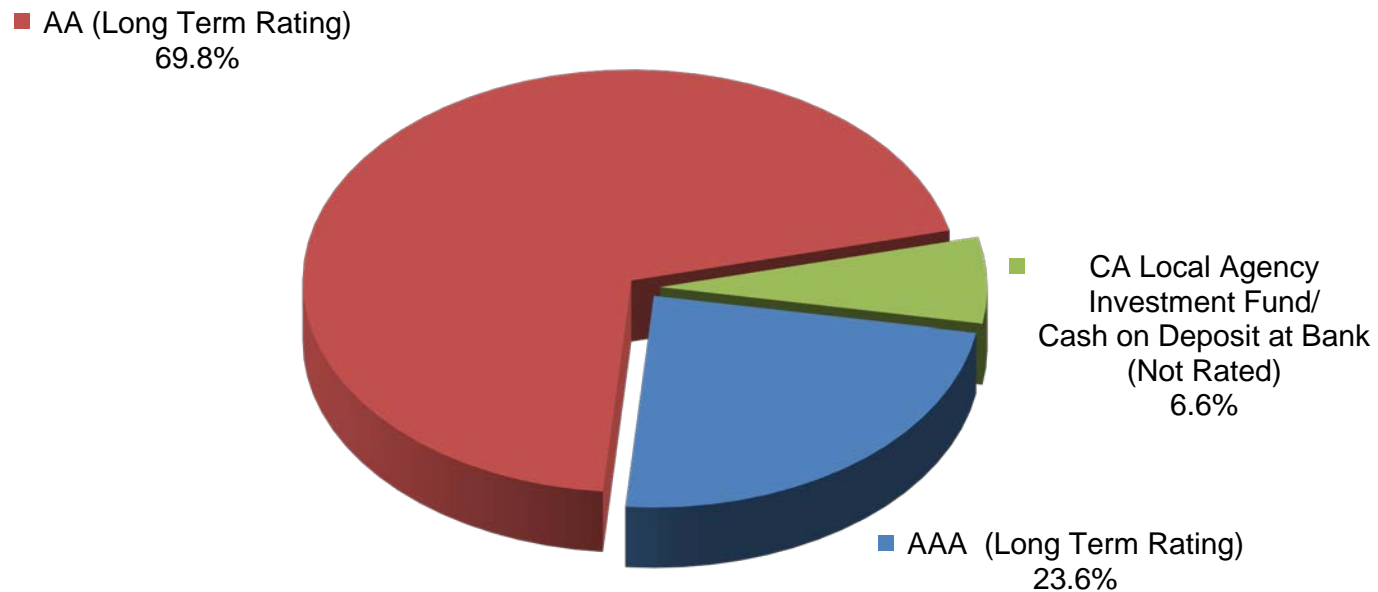
## TREASURER'S INVESTMENT POOL ASSET DISTRIBUTION BY SECTOR (PAR VALUE) 9/30/2017



Treasuries	\$ 229,500,000
Cash on Deposit at Bank	\$ 21,449,345
Government Agency Notes	\$ 424,324,000
LAIF - State Investment Pool	\$ 65,000,000
CAMP	\$ 70,000,000
FICA	\$ 75,000,000
Callable Securities	\$ 430,893,000
<b>TOTAL</b>	<b>\$1,316,166,345</b>



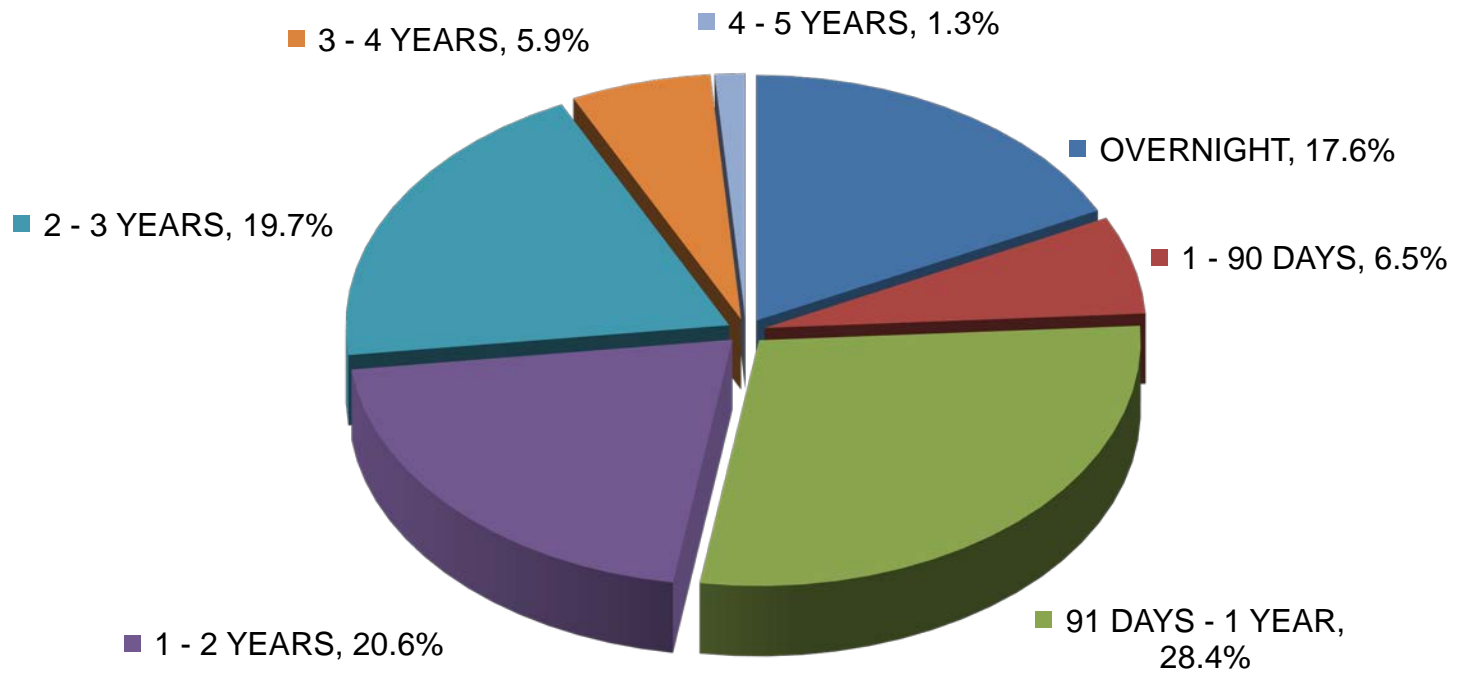
## S&P CREDIT RATING AT TIME OF PURCHASE BY PERCENT OF BOOK VALUE 9/30/2017



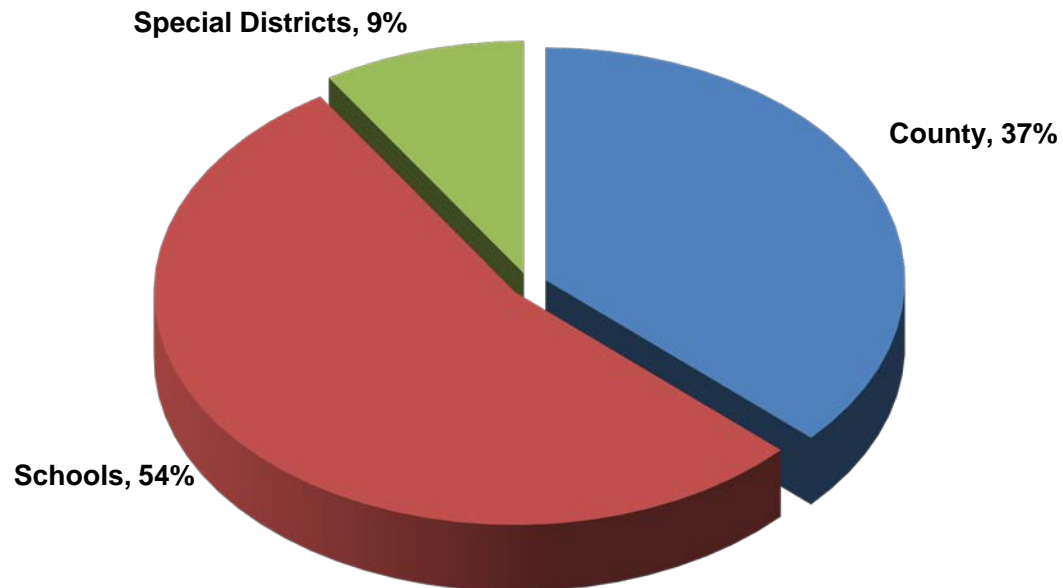
### Investment Policy Requirements:

- 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  
9/30/2017**

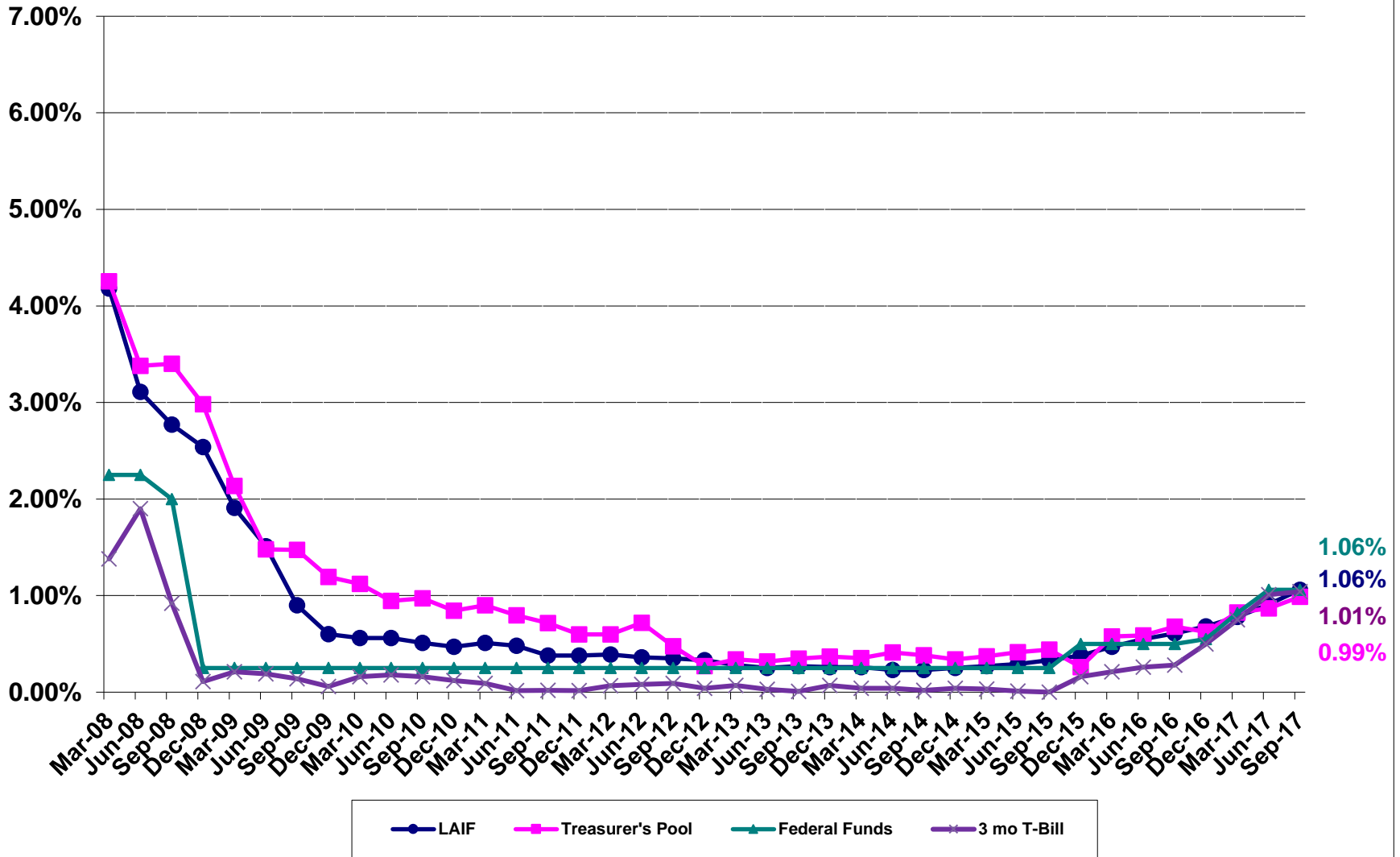


**TREASURER'S INVESTMENT POOL  
AVERAGE DAILY CASH BALANCE & INCOME DISTRIBUTION  
FOR THE QUARTER ENDED 9/30/2017**



The average daily cash balance of all entities in the pool during the quarter was \$1,335,438,425. Aggregate interest earnings of \$3,320,867 was distributed to pool participants.

**TREASURER'S INVESTMENT POOL  
 QUARTERLY PERFORMANCE VERSUS SELECTED BENCHMARKS  
 9/30/2017**



**County Pool 2017-2018  
Portfolio Management  
Investment Status Report - Investments  
September 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	21,449,345.00	0.370			1	1	21,449,345.00		21,449,345.00	21,449,345.00
<b>Cash Totals</b>			<b>21,449,345.00</b>				<b>1</b>	<b>1</b>	<b>21,449,345.00</b>	<b>0.00</b>	<b>21,449,345.00</b>	<b>21,449,345.00</b>
<b>FICA</b>												
SYS6255	6255	FICA	75,000,000.00	1.000	07/01/2017		1	1	75,000,000.00		75,000,000.00	75,000,000.00
<b>FICA 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>CAMP</b>												
SYS5272	5272	CAMP	70,000,000.00	1.130			1	1	70,000,000.00		70,000,000.00	70,000,000.00
<b>CAMP Totals</b>			<b>70,000,000.00</b>				<b>1</b>	<b>1</b>	<b>70,000,000.00</b>	<b>0.00</b>	<b>70,000,000.00</b>	<b>70,000,000.00</b>
<b>Local Agency Investment Funds</b>												
SYS1009	1009	LAIF	65,000,000.00	1.060			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>												
3133EFSH1	5998	FFCB	5,000,000.00	1.170	06/14/2018	12/14/2015	913	256	4,996,500.00		4,998,650.00	4,999,620.50
3133EFZN0	6040	FFCB	4,000,000.00	1.030	02/12/2019	02/12/2016	1,096	499	3,977,160.00		4,000,000.00	4,000,000.00
3133EFD87	6046	FFCB	5,000,000.00	0.875	06/25/2018	02/25/2016	851	267	4,984,000.00		4,997,500.00	4,999,214.29
3133EGFQ3	6100	FFCB	5,000,000.00	0.875	09/14/2018	06/14/2016	822	348	4,975,050.00		5,000,000.00	5,000,000.00
3133EGG33	6163	FFCB	5,000,000.00	0.730	05/14/2018	11/17/2016	543	225	4,987,500.00	Received	4,982,500.00	4,992,732.77
3133EG2S3	6227	FFCB	5,000,000.00	1.280	01/03/2019	01/03/2017	730	459	4,987,900.00		4,997,850.00	4,998,650.28
3133EG3X1	6235	FFCB	5,000,000.00	1.250	01/17/2019	01/17/2017	730	473	4,986,250.00		5,000,000.00	5,000,000.00
3133EG5Q4	6270	FFCB	5,300,000.00	1.300	02/01/2019	03/29/2017	674	488	5,284,524.00	Received	5,297,244.00	5,298,001.69
3133EHHB2	6355	FFCB	5,000,000.00	1.450	04/27/2020	04/27/2017	1,096	939	4,973,550.00		4,991,000.00	4,992,283.33
3133EHJG9	6375	FFCB	5,000,000.00	1.400	05/15/2019	05/15/2017	730	591	4,992,100.00		4,999,500.00	4,999,594.44
3133EHKH5	6392	FFCB	5,000,000.00	1.570	07/23/2020	05/23/2017	1,157	1,026	4,988,450.00		4,997,400.00	4,997,691.93
3133EHMR1	6422	FFCB	5,000,000.00	1.375	06/12/2019	06/12/2017	730	619	4,986,850.00		5,000,000.00	5,000,000.00
3133EHSV6	6468	FFCB	5,000,000.00	1.350	02/27/2019	07/27/2017	580	514	4,991,200.00		5,000,000.00	5,000,000.00
3133EHUK7	6478	FFCB	5,000,000.00	1.400	08/14/2019	08/14/2017	730	682	4,985,150.00		5,000,000.00	5,000,000.00
3133EHUK7	6486	FFCB	5,000,000.00	1.400	08/14/2019	08/21/2017	723	682	4,985,150.00	1,361.11	5,000,000.00	5,000,000.00
3133EHYJ6	6508	FFCB	5,000,000.00	1.375	09/12/2019	09/12/2017	730	711	4,982,700.00		4,998,000.00	4,998,052.78
3133EHVX8	6517	FFCB	5,000,000.00	1.500	08/24/2020	09/18/2017	1,071	1,058	4,972,650.00	5,000.00	4,989,900.00	4,990,024.34
3133EHZA4	6523	FFCB	5,000,000.00	1.660	09/20/2021	09/20/2017	1,461	1,450	4,962,450.00		4,984,000.00	4,984,122.22

**County Pool 2017-2018  
Portfolio Management  
Investment Status Report - Investments  
September 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>												
3130A6UX3	6004	FHLB	5,000,000.00	1.5000	06/28/2019	12/28/2015	1,278	635	4,996,700.00		5,000,000.00	5,000,000.00
3130A7CX1	6043	FHLB	5,000,000.00	0.8750	03/19/2018	02/23/2016	755	169	4,993,100.00	Received	4,999,500.00	4,999,887.40
3130A8PK3	6120	FHLB	5,000,000.00	0.6250	08/07/2018	07/08/2016	760	310	4,970,550.00		4,989,600.00	4,995,751.13
3130AAJ33	6222	FHLB	5,000,000.00	0.8750	12/27/2017	12/27/2016	365	87	4,997,000.00		4,997,200.00	4,999,331.11
3130AAVV7	6250	FHLB	5,000,000.00	0.8750	03/01/2018	03/01/2017	365	151	4,995,700.00		4,998,250.00	4,999,270.83
3130AAUP1	6251	FHLB	5,000,000.00	1.2500	02/25/2019	03/02/2017	725	512	4,978,900.00	Received	4,986,900.00	4,990,739.97
3130ABQ82	6447	FHLB	5,000,000.00	1.2500	07/03/2018	07/03/2017	365	275	4,997,050.00		5,000,000.00	5,000,000.00
3130A8BD4	6448	FHLB	5,000,000.00	0.8750	06/29/2018	07/03/2017	361	271	4,986,050.00	486.11	4,981,650.00	4,986,185.96
3130ABUN4	6518	FHLB	5,000,000.00	1.5200	02/28/2020	09/18/2017	893	880	4,990,750.00	4,222.22	5,000,000.00	5,000,000.00
3130A66T9	6526	FHLB	5,000,000.00	1.6250	09/11/2020	09/21/2017	1,086	1,076	4,987,250.00	2,256.94	5,000,000.00	5,000,000.00
313380FB8	6533	FHLB	5,000,000.00	1.3750	09/13/2019	09/22/2017	721	712	4,984,900.00	1,718.75	4,988,000.00	4,988,151.90
3137EADK2	5971	FHLMC	5,000,000.00	1.2500	08/01/2019	11/06/2015	1,364	669	4,976,250.00	Received	4,960,300.00	4,980,518.96
3137EADK2	5984	FHLMC	5,000,000.00	1.2500	08/01/2019	12/01/2015	1,339	669	4,976,250.00	Received	4,952,850.00	4,976,425.00
3137EADX4	5997	FHLMC	5,000,000.00	1.0000	12/15/2017	12/14/2015	732	75	4,999,100.00	Received	4,998,500.00	4,999,846.05
3137EADM8	6030	FHLMC	5,000,000.00	1.2500	10/02/2019	01/27/2016	1,344	731	4,971,350.00	Received	4,988,500.00	4,993,742.26
3134G34G2	6165	FHLMC	3,750,000.00	1.0000	07/25/2018	11/18/2016	614	297	3,739,987.50	Received	3,750,000.00	3,750,000.00
3137EAEH8	6460	FHLMC	5,000,000.00	1.3750	08/15/2019	07/19/2017	757	683	4,985,000.00		4,992,650.00	4,993,359.38
3136G1CL1	6187	FNMA	5,000,000.00	1.5000	02/20/2020	12/07/2016	1,170	872	4,983,050.00	Received	4,999,650.00	4,999,739.25
3135G0J20	6190	FNMA	5,000,000.00	1.3750	02/26/2021	12/09/2016	1,540	1,244	4,938,450.00	Received	4,923,100.00	4,937,902.11
3135G0P49	6206	FNMA	5,000,000.00	1.0000	08/28/2019	12/16/2016	985	696	4,951,000.00	Received	4,925,450.00	4,947,308.80
3135G0TG8	6282	FNMA	5,000,000.00	0.8750	02/08/2018	04/06/2017	308	130	4,993,350.00	Received	4,993,150.00	4,997,119.37
3135G0P49	6294	FNMA	5,000,000.00	1.0000	08/28/2019	04/11/2017	869	696	4,951,000.00	Received	4,947,000.00	4,957,513.42
3135G0WJ8	6413	FNMA	5,000,000.00	0.8750	05/21/2018	06/02/2017	353	232	4,987,200.00	1,336.81	4,983,400.00	4,989,060.17
3135G0T60	6496	FNMA	5,000,000.00	1.5000	07/30/2020	08/29/2017	1,066	1,033	4,972,650.00	5,833.33	4,998,000.00	4,998,060.89
<b>Federal Agency Coupon Securities Totals</b>			<b>208,050,000.00</b>				<b>844</b>	<b>582</b>	<b>207,301,721.50</b>	<b>22,215.27</b>	<b>207,587,194.00</b>	<b>207,729,902.53</b>
<b>Federal Agency Disc. -Amortizing</b>												
313313NU8	6159	FCDN	5,000,000.00	0.7000	11/03/2017	11/04/2016	364	33	4,995,550.00		4,964,611.11	4,996,791.67
313313NB0	6169	FCDN	5,000,000.00	0.8000	10/17/2017	11/23/2016	328	16	4,997,950.00		4,963,555.56	4,998,222.22
313313NS3	6179	FCDN	5,000,000.00	0.8400	11/01/2017	12/02/2016	334	31	4,995,850.00		4,961,033.33	4,996,383.33
313313PY8	6180	FCDN	5,000,000.00	0.8400	12/01/2017	12/02/2016	364	61	4,991,350.00		4,957,533.33	4,992,883.33
313313QJ0	6199	FCDN	5,000,000.00	0.9200	12/11/2017	12/14/2016	362	71	4,989,900.00		4,953,744.44	4,990,927.78
313313RJ9	6228	FCDN	10,000,000.00	0.9300	01/04/2018	01/04/2017	365	95	9,971,800.00		9,905,708.33	9,975,458.33
313313RR1	6232	FCDN	5,000,000.00	0.8800	01/11/2018	01/12/2017	364	102	4,984,850.00		4,955,511.11	4,987,533.33
313313RQ3	6233	FCDN	5,000,000.00	0.8700	01/10/2018	01/13/2017	362	101	4,985,000.00		4,956,258.33	4,987,795.83

**County Pool 2017-2018  
Portfolio Management  
Investment Status Report - Investments  
September 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>												
313313RG5	6234	FCDN	5,000,000.00	0.870	01/02/2018	01/13/2017	354	93	4,986,200.00		4,957,225.00	4,988,762.50
313313RR1	6236	FCDN	5,000,000.00	0.860	01/11/2018	01/17/2017	359	102	4,984,850.00		4,957,119.44	4,987,816.67
313313RZ3	6238	FCDN	5,000,000.00	0.860	01/19/2018	01/20/2017	364	110	4,983,650.00		4,956,522.22	4,986,861.11
313313SN9	6266	FCDN	5,000,000.00	1.080	02/01/2018	03/10/2017	328	123	4,981,200.00		4,950,800.00	4,981,550.00
313313SG4	6268	FCDN	5,000,000.00	1.030	01/26/2018	03/28/2017	304	117	4,982,600.00		4,956,511.11	4,983,262.50
313313ST6	6269	FCDN	5,000,000.00	1.040	02/06/2018	03/28/2017	315	128	4,980,400.00		4,954,500.00	4,981,511.11
313313SE9	6274	FCDN	5,000,000.00	1.040	01/24/2018	03/30/2017	300	115	4,982,900.00		4,956,666.67	4,983,388.89
313313SE9	6292	FCDN	5,000,000.00	1.050	01/24/2018	04/10/2017	289	115	4,982,900.00		4,957,854.17	4,983,229.17
313313TQ1	6314	FCDN	5,000,000.00	1.060	02/27/2018	04/18/2017	315	149	4,977,200.00		4,953,625.00	4,978,063.89
313313XC7	6419	FCDN	5,000,000.00	1.200	05/22/2018	06/08/2017	348	233	4,961,650.00		4,942,000.00	4,961,166.67
313313YQ5	6434	FCDN	5,000,000.00	1.250	06/27/2018	06/28/2017	364	269	4,954,600.00		4,936,805.56	4,953,298.61
313313YN2	6494	FCDN	5,000,000.00	1.210	06/25/2018	08/28/2017	301	267	4,954,950.00		4,949,415.28	4,955,129.17
313313MM7	6151	FFCBDN	5,000,000.00	0.710	10/03/2017	10/14/2016	354	2	4,999,850.00		4,965,091.67	4,999,802.78
313313MP0	6160	FFCBDN	5,000,000.00	0.680	10/05/2017	11/04/2016	335	4	4,999,600.00		4,968,361.11	4,999,622.22
313313NR5	6161	FFCBDN	5,000,000.00	0.690	10/31/2017	11/04/2016	361	30	4,996,000.00		4,965,404.17	4,997,125.00
313313QK7	6210	FFCBDN	5,000,000.00	0.920	12/12/2017	12/20/2016	357	72	4,989,750.00		4,954,383.33	4,990,800.00
313313RP5	6230	FFCBDN	5,000,000.00	0.880	01/09/2018	01/10/2017	364	100	4,985,150.00		4,955,511.11	4,987,777.78
313385PY6	6189	FHDN	5,000,000.00	0.850	12/01/2017	12/09/2016	357	61	4,991,350.00		4,957,854.17	4,992,798.61
313385QU3	6213	FHDN	5,000,000.00	0.920	12/21/2017	12/22/2016	364	81	4,988,450.00		4,953,488.89	4,989,650.00
313385SU1	6242	FHDN	5,000,000.00	0.835	02/07/2018	02/07/2017	365	129	4,980,250.00		4,957,670.14	4,985,039.58
313385TX4	6253	FHDN	5,000,000.00	0.980	03/06/2018	03/06/2017	365	156	4,975,250.00		4,950,319.44	4,978,766.66
313385TW6	6263	FHDN	3,000,000.00	1.050	03/05/2018	03/08/2017	362	155	2,985,240.00		2,968,325.00	2,986,437.50
313385XL5	6404	FHDN	5,000,000.00	1.230	05/30/2018	05/30/2017	365	241	4,960,350.00		4,937,645.83	4,958,829.16
313385YR1	6444	FHDN	4,274,000.00	1.210	06/28/2018	06/30/2017	363	270	4,235,021.12		4,221,853.64	4,235,213.45
313385D78	6502	FHDN	2,000,000.00	1.240	08/29/2018	08/31/2017	363	332	1,976,640.00		1,974,993.33	1,977,128.89
313385UN4	6529	FHDN	5,000,000.00	1.160	03/21/2018	09/21/2017	181	171	4,972,850.00		4,970,838.89	4,972,450.00
313385NR3	6540	FHDN	5,000,000.00	1.000	10/31/2017	09/22/2017	39	30	4,996,000.00		4,994,583.33	4,995,833.33
313385SN7	6243	FHLB	5,000,000.00	0.835	02/01/2018	02/07/2017	359	123	4,981,200.00		4,958,365.97	4,985,735.42
313385SV9	6244	FHLB	5,000,000.00	0.840	02/08/2018	02/09/2017	364	130	4,980,100.00		4,957,533.33	4,984,833.33
313385WH5	6360	FHLB	5,000,000.00	1.150	05/03/2018	05/04/2017	364	214	4,964,800.00		4,941,861.11	4,965,819.44
313385SC1	6453	FHLB	1,000,000.00	1.130	01/22/2018	07/13/2017	193	113	996,640.00		993,941.94	996,453.05
313385D86	6499	FHLB	6,000,000.00	1.240	08/30/2018	08/31/2017	364	333	5,929,740.00		5,924,773.33	5,931,180.00
313385SF4	6245	FHLBDN	5,000,000.00	0.840	01/25/2018	02/14/2017	345	116	4,982,750.00		4,959,750.00	4,986,466.67
313385RS7	6452	FHLBDN	5,000,000.00	1.125	01/12/2018	07/12/2017	184	103	4,984,700.00		4,971,250.00	4,983,906.25
313397TK7	6254	FMCDN	5,000,000.00	0.980	02/22/2018	03/07/2017	352	144	4,977,950.00		4,952,088.89	4,980,400.00

**County Pool 2017-2018  
Portfolio Management  
Investment Status Report - Investments  
September 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>												
313589ML4	6156	FNMA	5,000,000.00	0.640	10/02/2017	11/04/2016	332	1	5,000,000.00		4,970,488.89	4,999,911.11
<b>Federal Agency Disc. -Amortizing Totals</b>			<b>216,274,000.00</b>				<b>333</b>	<b>120</b>	<b>215,454,981.12</b>	<b>0.00</b>	<b>214,373,377.50</b>	<b>215,512,016.34</b>
<b>Treasury Coupon Securities</b>												
912828UR9	5803	USTR	2,500,000.00	0.750	02/28/2018	03/06/2014	1,455	150	2,495,325.00	Received	2,459,863.28	2,495,862.19
912828UR9	5956	USTR	5,000,000.00	0.750	02/28/2018	10/14/2015	868	150	4,990,650.00	Received	4,999,218.75	4,999,864.99
912828TC4	5964	USTR	5,000,000.00	1.000	06/30/2019	10/28/2015	1,341	637	4,961,900.00	Received	4,981,250.00	4,991,093.40
912828TR1	5965	USTR	5,000,000.00	1.000	09/30/2019	10/28/2015	1,433	729	4,953,500.00	Received	4,964,843.75	4,982,115.21
912828TH3	5966	USTR	5,000,000.00	0.875	07/31/2019	10/28/2015	1,372	668	4,947,850.00	Received	4,950,781.25	4,976,036.35
912828L40	5968	USTR	5,000,000.00	1.000	09/15/2018	10/30/2015	1,051	349	4,982,400.00	Received	4,998,437.50	4,999,481.15
912828XK1	5969	USTR	5,000,000.00	0.875	07/15/2018	10/30/2015	989	287	4,983,000.00	Received	4,987,500.00	4,996,372.60
912828XA3	5972	USTR	5,000,000.00	1.000	05/15/2018	11/10/2015	917	226	4,992,600.00	Received	4,985,156.25	4,996,341.67
912828SD3	5973	USTR	5,000,000.00	1.250	01/31/2019	11/10/2015	1,178	487	4,989,250.00	Received	4,985,937.50	4,994,186.39
912828VE7	5978	USTR	10,000,000.00	1.000	05/31/2018	11/20/2015	923	242	9,982,800.00	Received	9,978,125.00	9,994,264.63
912828UJ7	6007	USTR	10,000,000.00	0.875	01/31/2018	12/29/2015	764	122	9,990,300.00	Received	9,953,906.25	9,992,639.48
912828H37	6023	USTR	5,000,000.00	0.875	01/15/2018	01/11/2016	735	106	4,995,900.00	Received	4,986,328.13	4,998,028.27
912828L65	6167	USTR	5,000,000.00	1.375	09/30/2020	11/18/2016	1,412	1,095	4,962,500.00	Received	4,964,062.50	4,972,130.62
912828L65	6168	USTR	5,000,000.00	1.375	09/30/2020	11/18/2016	1,412	1,095	4,962,500.00	Received	4,964,062.50	4,972,130.62
912828UA6	6181	USTR	5,000,000.00	0.625	11/30/2017	12/05/2016	360	60	4,996,150.00	Received	4,987,890.63	4,997,981.77
912828J84	6191	USTR	5,000,000.00	1.375	03/31/2020	12/09/2016	1,208	912	4,976,750.00	Received	4,984,375.00	4,988,203.64
912828XE5	6192	USTR	5,000,000.00	1.500	05/31/2020	12/09/2016	1,269	973	4,989,050.00	Received	4,993,750.00	4,995,207.84
912828R44	6197	USTR	5,000,000.00	0.875	05/15/2019	12/13/2016	883	591	4,954,700.00	Received	4,954,687.50	4,969,671.93
912828SX9	6198	USTR	5,000,000.00	1.125	05/31/2019	12/13/2016	899	607	4,974,600.00	Received	4,984,375.00	4,989,450.08
912828S27	6216	USTR	10,000,000.00	1.125	06/30/2021	12/23/2016	1,650	1,368	9,768,800.00	Received	9,626,562.50	9,690,386.36
912828XH8	6217	USTR	5,000,000.00	1.625	06/30/2020	12/23/2016	1,285	1,003	5,004,100.00	Received	4,985,156.25	4,988,413.79
9128282C3	6218	USTR	5,000,000.00	0.750	08/31/2018	12/23/2016	616	334	4,972,650.00	Received	4,965,820.31	4,981,467.51
912828S68	6219	USTR	5,000,000.00	0.750	07/31/2018	12/23/2016	585	303	4,976,550.00	Received	4,970,312.50	4,984,623.40
912828R85	6221	USTR	5,000,000.00	0.875	06/15/2019	12/27/2016	900	622	4,951,750.00	Received	4,938,671.88	4,957,615.45
912828H94	6262	USTR	2,000,000.00	1.000	02/15/2018	03/08/2017	344	137	1,998,660.00	Received	1,998,750.00	1,999,502.18
912828Q94	6271	USTR	5,000,000.00	0.750	04/30/2018	03/29/2017	397	211	4,985,550.00	Received	4,980,273.44	4,989,515.61
912828R77	6284	USTR	5,000,000.00	1.375	05/31/2021	04/06/2017	1,516	1,338	4,932,400.00	Received	4,919,531.25	4,928,979.43
912828P53	6290	USTR	5,000,000.00	0.750	02/15/2019	04/10/2017	676	502	4,955,100.00	Received	4,952,343.75	4,964,610.30
912828SD3	6291	USTR	5,000,000.00	1.250	01/31/2019	04/10/2017	661	487	4,989,250.00	Received	4,998,046.88	4,998,561.01
9128282C3	6295	USTR	5,000,000.00	0.750	08/31/2018	04/11/2017	507	334	4,972,650.00	Received	4,970,117.19	4,980,313.89
912828K82	6296	USTR	5,000,000.00	1.000	08/15/2018	04/11/2017	491	318	4,984,750.00	Received	4,988,281.25	4,992,410.26



**County Pool 2017-2018  
Portfolio Management  
Investment Status Report - Investments  
September 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>												
912828U99	6559	USTR	5,000,000.00	1.250	12/31/2018	09/29/2017	458	456	4,991,000.00	15,455.16	4,992,382.81	4,992,416.07
912828W30	6560	USTR	10,000,000.00	1.125	02/28/2019	09/29/2017	517	515	9,959,800.00	9,012.43	9,965,234.38	9,965,368.87
912828S43	6561	USTR	5,000,000.00	0.750	07/15/2019	09/29/2017	654	652	4,937,700.00	7,744.57	4,940,625.00	4,940,806.57
<b>Treasury Coupon Securities Totals</b>			<b>184,500,000.00</b>				<b>938</b>	<b>544</b>	<b>183,462,435.00</b>	<b>32,212.16</b>	<b>183,256,660.18</b>	<b>183,656,053.53</b>
<b>Treasury Discounts -Amortizing</b>												
912796LJ6	6272	US	5,000,000.00	0.945	02/01/2018	03/29/2017	309	123	4,981,950.00		4,959,443.75	4,983,856.25
912796NU9	6530	US	5,000,000.00	1.120	03/08/2018	09/22/2017	167	158	4,975,100.00		4,974,022.22	4,975,422.22
912796NN5	6531	US	5,000,000.00	0.980	01/18/2018	09/22/2017	118	109	4,984,850.00		4,983,938.89	4,985,163.89
912796NX3	6532	US	5,000,000.00	1.150	03/22/2018	09/22/2017	181	172	4,972,500.00		4,971,090.28	4,972,527.78
912796MF3	6551	US	5,000,000.00	1.165	06/21/2018	09/27/2017	267	263	4,956,700.00		4,956,797.92	4,957,445.14
912796NQ8	6552	US	5,000,000.00	1.250	08/16/2018	09/27/2017	323	319	4,943,750.00		4,943,923.61	4,944,618.05
912796LN7	6553	US	5,000,000.00	1.105	03/01/2018	09/27/2017	155	151	4,976,600.00		4,976,211.81	4,976,825.70
912796MK2	6554	US	5,000,000.00	1.210	07/19/2018	09/27/2017	295	291	4,950,450.00		4,950,423.61	4,951,095.83
912796MB2	6555	US	5,000,000.00	1.160	05/24/2018	09/27/2017	239	235	4,961,550.00		4,961,494.44	4,962,138.88
<b>Treasury Discounts -Amortizing Totals</b>			<b>45,000,000.00</b>				<b>228</b>	<b>202</b>	<b>44,703,450.00</b>	<b>0.00</b>	<b>44,677,346.53</b>	<b>44,709,093.74</b>
<b>Federal Agency Coupon - Callables</b>												
3133EFWX1	6033	FFCB	5,000,000.00	1.270	01/28/2019	01/28/2016	1,096	484	4,978,750.00		4,996,250.00	4,998,343.75
3133EF2L0	6063	FFCB	5,000,000.00	1.400	04/13/2020	04/13/2016	1,461	925	4,949,600.00		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	1,023	5,941,709.37		6,000,538.77	6,001,376.88
3133EGAE5	6088	FFCB	5,000,000.00	1.360	02/18/2020	05/18/2016	1,371	870	4,958,000.00		4,995,000.00	4,996,825.93
3133EGDW2	6099	FFCB	5,000,000.00	1.520	06/08/2020	06/08/2016	1,461	981	4,913,350.00		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	1,170	4,955,200.00		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	1,002	4,949,750.00		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	642	4,954,550.00		5,000,000.00	5,000,000.00
3133EGA70	6153	FFCB	5,000,000.00	0.970	11/01/2018	11/01/2016	730	396	4,971,400.00		4,997,000.00	4,998,375.00
3133EGA62	6158	FFCB	5,000,000.00	1.160	11/01/2019	11/04/2016	1,092	761	4,953,050.00	Received	4,996,750.00	4,997,736.77
3133EGR98	6184	FFCB	5,000,000.00	2.020	09/07/2021	12/07/2016	1,735	1,437	4,974,250.00		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	1,206	5,001,500.00		4,999,500.00	4,999,587.50
3133EHEJ8	6313	FFCB	5,000,000.00	1.625	01/03/2020	04/18/2017	990	824	4,982,900.00	Received	5,000,000.00	5,000,000.00
3133EHRL9	6459	FFCB	5,000,000.00	2.000	07/19/2021	07/19/2017	1,461	1,387	4,991,300.00		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	1,209	4,901,300.00		5,000,000.00	5,000,000.00
3130A8Z30	6142	FHLB	5,000,000.00	0.875	05/25/2018	08/25/2016	638	236	4,986,600.00		5,000,000.00	5,000,000.00
3130AAM47	6239	FHLB	5,000,000.00	1.200	10/26/2018	01/26/2017	638	390	4,985,950.00		5,000,000.00	5,000,000.00

**County Pool 2017-2018  
Portfolio Management  
Investment Status Report - Investments  
September 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>												
3130AANA2	6240	FHLB	5,000,000.00	1.750	07/30/2020	01/30/2017	1,277	1,033	4,996,650.00		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	1,027	4,987,600.00		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	999	4,981,750.00	677.08	4,992,500.00	4,993,140.67
3130ABUQ7	6461	FHLB	5,000,000.00	2.160	07/20/2022	07/20/2017	1,826	1,753	4,974,650.00		5,000,000.00	5,000,000.00
3130ABVU7	6469	FHLB	5,000,000.00	1.625	07/27/2020	07/27/2017	1,096	1,030	4,975,050.00		5,000,000.00	5,000,000.00
3130AC6P4	6483	FHLB	5,000,000.00	2.160	08/17/2022	08/17/2017	1,826	1,781	4,957,850.00		5,000,000.00	5,000,000.00
3130ABB21	6489	FHLB	5,000,000.00	1.375	07/26/2019	08/23/2017	702	663	4,984,150.00	5,156.25	4,997,600.00	4,997,731.60
3130A6JG3	6525	FHLB	5,000,000.00	1.700	04/14/2020	09/21/2017	936	926	4,988,250.00	37,069.44	4,998,750.00	4,998,763.54
3130ACGC2	6548	FHLB	5,000,000.00	1.500	09/27/2019	09/27/2017	730	726	4,991,600.00		4,997,000.00	4,997,016.67
3130ACGC2	6549	FHLB	5,000,000.00	1.500	09/27/2019	09/27/2017	730	726	4,991,600.00		5,000,000.00	5,000,000.00
3130ACDU5	6563	FHLB	1,960,000.00	1.800	06/29/2021	09/29/2017	1,369	1,367	1,950,670.40		1,955,884.00	1,955,890.10
3134G3Y79	5643	FHLMC	5,000,000.00	1.000	11/28/2017	11/28/2012	1,826	58	4,999,400.00		5,000,000.00	5,000,000.00
3134G8KC2	6045	FHLMC	5,000,000.00	1.100	08/24/2018	02/24/2016	912	327	4,988,700.00		5,000,000.00	5,000,000.00
3134G8L98	6048	FHLMC	5,000,000.00	1.050	02/26/2018	02/26/2016	731	148	4,994,900.00		5,000,000.00	5,000,000.00
3134G8VN6	6056	FHLMC	1,000,000.00	1.600	03/29/2021	03/31/2016	1,824	1,275	981,200.00	Received	1,000,000.00	1,000,000.00
3134G8TV1	6057	FHLMC	2,000,000.00	1.220	03/29/2019	03/31/2016	1,093	544	1,990,280.00	Received	2,000,000.00	2,000,000.00
3134G8W21	6059	FHLMC	7,000,000.00	1.375	12/30/2019	04/08/2016	1,361	820	6,961,010.00		7,000,000.00	7,000,000.00
3134G9AP2	6069	FHLMC	4,540,000.00	1.200	07/26/2019	04/26/2016	1,186	663	4,506,404.00		4,540,000.00	4,540,000.00
3134G8WH8	6070	FHLMC	5,250,000.00	1.400	04/27/2020	04/27/2016	1,461	939	5,217,345.00		5,250,000.00	5,250,000.00
3134G9AH0	6072	FHLMC	5,000,000.00	1.300	01/27/2020	04/27/2016	1,370	848	4,960,650.00		5,000,000.00	5,000,000.00
3134G9AH0	6073	FHLMC	4,000,000.00	1.300	01/27/2020	04/27/2016	1,370	848	3,968,520.00		4,000,000.00	4,000,000.00
3134G9BA4	6074	FHLMC	4,250,000.00	1.370	07/28/2020	04/28/2016	1,552	1,031	4,207,245.00		4,250,000.00	4,250,000.00
3134G9DF1	6080	FHLMC	5,000,000.00	1.410	02/04/2020	05/04/2016	1,371	856	4,938,750.00		5,000,000.00	5,000,000.00
3134G9HJ9	6082	FHLMC	5,000,000.00	1.000	08/10/2018	05/10/2016	822	313	4,985,800.00		5,000,000.00	5,000,000.00
3134G9JL2	6090	FHLMC	5,000,000.00	1.250	05/23/2019	05/23/2016	1,095	599	4,984,300.00		5,000,000.00	5,000,000.00
3134G9GS0	6093	FHLMC	5,000,000.00	1.250	08/26/2019	05/26/2016	1,187	694	4,967,500.00		5,000,000.00	5,000,000.00
3134G9VF1	6108	FHLMC	5,000,000.00	1.060	06/22/2018	06/22/2016	730	264	4,990,850.00		5,000,000.00	5,000,000.00
3134G9UY1	6111	FHLMC	5,000,000.00	1.000	06/29/2018	06/29/2016	730	271	4,988,750.00		5,000,000.00	5,000,000.00
3134G9UM7	6113	FHLMC	5,000,000.00	1.500	06/30/2021	06/30/2016	1,826	1,368	4,929,800.00		5,000,000.00	5,000,000.00
3134G92B2	6139	FHLMC	5,000,000.00	0.950	01/30/2019	08/18/2016	895	486	4,962,750.00	Received	4,993,750.00	4,996,605.73
3134GAAP9	6141	FHLMC	5,000,000.00	1.000	11/23/2018	08/23/2016	822	418	4,974,100.00		5,000,000.00	5,000,000.00
3134GATV6	6154	FHLMC	5,000,000.00	1.000	10/28/2019	11/01/2016	1,091	757	4,991,700.00	Received	5,000,000.00	5,000,000.00
3134G92B2	6182	FHLMC	5,000,000.00	0.950	01/30/2019	12/07/2016	784	486	4,962,750.00	Received	4,967,500.00	4,979,860.93
3134GA3Q5	6248	FHLMC	1,840,000.00	2.050	02/28/2022	02/28/2017	1,826	1,611	1,835,400.00		1,840,000.00	1,840,000.00
3134GA5Z3	6264	FHLMC	5,750,000.00	1.250	08/28/2020	03/08/2017	1,269	1,062	5,742,180.00	Received	5,741,950.00	5,743,257.32

**County Pool 2017-2018  
Portfolio Management  
Investment Status Report - Investments  
September 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>												
3134GA7A6	6265	FHLMC	5,000,000.00	1.500	09/09/2019	03/09/2017	914	708	4,986,600.00		5,000,000.00	5,000,000.00
3134GBAG7	6297	FHLMC	5,000,000.00	1.750	06/29/2020	04/11/2017	1,175	1,002	4,991,400.00	Received	5,000,000.00	5,000,000.00
3134GBFV9	6354	FHLMC	5,000,000.00	1.250	04/27/2020	04/27/2017	1,096	939	4,994,750.00		5,000,000.00	5,000,000.00
3134GBJF0	6357	FHLMC	5,000,000.00	1.800	07/27/2021	04/27/2017	1,552	1,395	4,966,150.00		5,000,000.00	5,000,000.00
3134GBTG7	6449	FHLMC	5,000,000.00	1.875	03/29/2021	07/03/2017	1,365	1,275	4,986,800.00	Received	4,997,500.00	4,997,663.45
3134GBWE8	6454	FHLMC	5,000,000.00	1.500	06/29/2021	07/14/2017	1,446	1,367	4,985,950.00	3,125.00	4,996,250.00	4,996,452.63
3134GBUG5	6464	FHLMC	5,000,000.00	1.625	06/29/2020	07/21/2017	1,074	1,002	4,983,400.00	4,965.28	4,996,250.00	4,996,498.11
3134GBB35	6477	FHLMC	5,000,000.00	1.700	08/10/2020	08/10/2017	1,096	1,044	4,983,800.00		5,000,000.00	5,000,000.00
3134GBE65	6498	FHLMC	5,000,000.00	2.050	08/26/2022	08/30/2017	1,822	1,790	4,946,300.00		5,000,000.00	5,000,000.00
3134GBM33	6547	FHLMC	5,000,000.00	1.500	09/27/2019	09/27/2017	730	726	4,992,100.00		4,997,000.00	4,997,016.67
3134GBL83	6550	FHLMC	5,000,000.00	1.600	03/27/2020	09/27/2017	912	908	4,991,900.00		5,000,000.00	5,000,000.00
3134GBN32	6556	FHLMC	4,100,000.00	1.700	09/28/2020	09/28/2017	1,096	1,093	4,089,914.00		4,097,950.00	4,097,955.69
3134GBF64	6557	FHLMC	5,000,000.00	1.600	09/28/2020	09/28/2017	1,096	1,093	4,979,050.00		5,000,000.00	5,000,000.00
3134GBN40	6562	FHLMC	5,000,000.00	1.625	06/29/2020	09/29/2017	1,004	1,002	4,988,100.00		5,000,000.00	5,000,000.00
3134GBH21	6564	FHLMC	5,000,000.00	1.700	09/29/2020	09/29/2017	1,096	1,094	4,978,650.00		4,989,000.00	4,989,020.37
3135G0UE1	5685	FNMA	5,000,000.00	1.000	02/14/2018	02/14/2013	1,826	136	4,995,850.00		4,993,750.00	4,999,538.19
3136G2WV5	6034	FNMA	5,000,000.00	1.220	01/25/2019	01/29/2016	1,092	481	4,979,100.00		5,000,000.00	5,000,000.00
3135G0J38	6049	FNMA	5,000,000.00	1.250	02/26/2019	02/26/2016	1,096	513	4,983,700.00		5,000,000.00	5,000,000.00
3136G3MG7	6085	FNMA	5,000,000.00	1.500	05/18/2020	05/18/2016	1,461	960	4,960,250.00		5,000,000.00	5,000,000.00
3136G3MN2	6092	FNMA	5,000,000.00	0.750	05/24/2019	05/24/2016	1,095	600	5,000,700.00		5,000,000.00	5,000,000.00
3136G3MH5	6098	FNMA	5,000,000.00	1.250	05/30/2019	06/07/2016	1,087	606	4,938,450.00	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	820	4,949,000.00		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	572	4,963,050.00		5,000,000.00	5,000,000.00
3136G3ZT5	6136	FNMA	5,000,000.00	1.000	07/26/2019	07/26/2016	1,095	663	4,969,700.00		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	663	4,958,950.00	Received	4,995,700.00	4,997,357.88
3136G3U86	6143	FNMA	5,000,000.00	1.300	08/25/2020	08/25/2016	1,461	1,059	4,938,650.00		5,000,000.00	5,000,000.00
3135G0L68	6148	FNMA	5,000,000.00	0.750	07/27/2018	10/04/2016	661	299	4,977,200.00	Received	4,985,850.00	4,993,585.91
3136G4DR1	6152	FNMA	5,000,000.00	1.100	10/17/2019	10/17/2016	1,095	746	4,948,950.00		4,992,500.00	4,994,888.89
3136G4GU1	6177	FNMA	5,000,000.00	1.400	11/25/2019	11/30/2016	1,090	785	4,960,400.00	Received	4,983,000.00	4,987,760.00
3136G3K53	6178	FNMA	5,000,000.00	1.260	08/02/2019	12/02/2016	973	670	4,968,300.00	Received	4,972,500.00	4,981,065.10
3135G0L68	6188	FNMA	5,000,000.00	0.750	07/27/2018	12/08/2016	596	299	4,977,200.00	Received	4,971,500.00	4,985,677.42
3136G4JR5	6223	FNMA	5,000,000.00	1.625	03/27/2020	12/27/2016	1,186	908	4,994,350.00		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	1,002	4,991,550.00		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	1,002	4,991,550.00		4,995,000.00	4,996,079.37
3136G4KW2	6247	FNMA	3,200,000.00	1.650	02/14/2020	02/14/2017	1,095	866	3,195,520.00		3,200,000.00	3,200,000.00

**County Pool 2017-2018  
Portfolio Management  
Investment Status Report - Investments  
September 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>												
3136G4KQ5	6252	FNMA	5,000,000.00	1.650	01/17/2020	03/03/2017	1,050	838	4,997,000.00	Received	4,990,850.00	4,992,690.62
3136G2YL5	6285	FNMA	5,000,000.00	1.125	02/26/2021	04/06/2017	1,422	1,244	4,996,150.00	Received	4,993,750.00	4,994,531.25
<b>Federal Agency Coupon - Callables Totals</b>			<b>430,893,000.00</b>				<b>1,185</b>	<b>841</b>	<b>428,639,697.77</b>	<b>50,993.05</b>	<b>430,658,322.77</b>	<b>430,732,293.94</b>
<b>Investment Totals</b>			<b>1,316,166,345.00</b>				<b>716</b>	<b>471</b>	<b>1,311,011,630.39</b>	<b>105,420.48</b>	<b>1,312,002,245.98</b>	<b>1,313,788,705.08</b>



**Monthly  
Maturity Report  
Sorted by Maturity Date  
Amounts due during July 1, 2017 - September 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
313313HR2	6443	1	AFD	FCDN	15,000,000.00	07/03/2017	06/30/2017	0.750	15,000,000.00	0.00	15,000,000.00	0.00
313385HR0	6334	1	AFD	FHDN	5,000,000.00	07/03/2017	04/20/2017	0.780	5,000,000.00	0.00	5,000,000.00	0.00
313385HR0	6346	1	AFD	FHDN	5,000,000.00	07/03/2017	04/24/2017	0.800	5,000,000.00	0.00	5,000,000.00	0.00
313385HT6	6378	1	AFD	FHDN	5,000,000.00	07/05/2017	05/17/2017	0.830	5,000,000.00	0.00	5,000,000.00	0.00
313589HT3	6446	1	AFD	FNMA	10,000,000.00	07/05/2017	07/03/2017	0.950	10,000,000.00	0.00	10,000,000.00	0.00
313313HU5	6129	1	AFD	FCDN	5,000,000.00	07/06/2017	07/15/2016	0.610	5,000,000.00	0.00	5,000,000.00	0.00
313385HV1	6123	1	AFD	FHDN	5,000,000.00	07/07/2017	07/14/2016	0.600	5,000,000.00	0.00	5,000,000.00	0.00
313385HY5	6122	1	AFD	FHLB	1,000,000.00	07/10/2017	07/14/2016	0.600	1,000,000.00	0.00	1,000,000.00	0.00
313385HZ2	6429	1	AFD	FHDN	5,000,000.00	07/11/2017	06/22/2017	0.950	5,000,000.00	0.00	5,000,000.00	0.00
313385HZ2	6450	1	AFD	FHDN	20,000,000.00	07/11/2017	07/05/2017	0.950	20,000,000.00	0.00	20,000,000.00	0.00
313313JA7	6125	1	AFD	FCDN	5,000,000.00	07/12/2017	07/14/2016	0.610	5,000,000.00	0.00	5,000,000.00	0.00
313385JA5	6451	1	AFD	FHLBDN	20,000,000.00	07/12/2017	07/11/2017	0.910	20,000,000.00	0.00	20,000,000.00	0.00
313385JB3	6121	1	AFD	FHDN	5,000,000.00	07/13/2017	07/13/2016	0.600	5,000,000.00	0.00	5,000,000.00	0.00
313313JC3	6130	1	AFD	FCDN	5,000,000.00	07/14/2017	07/15/2016	0.620	5,000,000.00	0.00	5,000,000.00	0.00
3137EADV8	6091	1	FAC	FHLMC	5,000,000.00	07/14/2017	05/24/2016	0.750	5,000,000.00	18,750.00	5,018,750.00	18,750.00
912828WT3	6012	1	TRC	USTR	5,000,000.00	07/15/2017	12/30/2015	0.875	5,000,000.00	21,875.00	5,021,875.00	21,875.00
313385JF4	6409	1	AFD	FHDN	5,000,000.00	07/17/2017	06/01/2017	0.935	5,000,000.00	0.00	5,000,000.00	0.00
313313JG4	6162	1	AFD	FCDN	5,000,000.00	07/18/2017	11/16/2016	0.680	5,000,000.00	0.00	5,000,000.00	0.00
313385JG2	6455	1	AFD	FHDN	20,000,000.00	07/18/2017	07/17/2017	0.900	20,000,000.00	0.00	20,000,000.00	0.00
313313JH2	6457	1	AFD	FCDN	5,000,000.00	07/19/2017	07/18/2017	0.900	5,000,000.00	0.00	5,000,000.00	0.00
313385JH0	6402	1	AFD	FHDN	5,000,000.00	07/19/2017	05/30/2017	0.930	5,000,000.00	0.00	5,000,000.00	0.00
313385JH0	6456	1	AFD	FHDN	15,000,000.00	07/19/2017	07/18/2017	0.900	15,000,000.00	0.00	15,000,000.00	0.00
313589JJ3	6458	1	AFD	FNDN	20,000,000.00	07/20/2017	07/19/2017	0.950	20,000,000.00	0.00	20,000,000.00	0.00
313385JK3	6462	1	AFD	FHDN	20,000,000.00	07/21/2017	07/20/2017	0.930	20,000,000.00	0.00	20,000,000.00	0.00
313385JN7	6171	1	AFD	FHLB	5,000,000.00	07/24/2017	11/29/2016	0.650	5,000,000.00	0.00	5,000,000.00	0.00
313589JN4	6463	1	AFD	FNDN	20,000,000.00	07/24/2017	07/21/2017	0.940	20,000,000.00	0.00	20,000,000.00	0.00
313385JP2	6412	1	AFD	FHDN	5,000,000.00	07/25/2017	06/01/2017	0.950	5,000,000.00	0.00	5,000,000.00	0.00
313385JP2	6465	1	AFD	FHDN	15,000,000.00	07/25/2017	07/24/2017	0.980	15,000,000.00	0.00	15,000,000.00	0.00
3130A8TZ6	6133	1	FAC	FHLB	5,000,000.00	07/25/2017	07/25/2016	0.625	5,000,000.00	15,625.00	5,015,625.00	15,625.00
313385JQ0	6466	1	AFD	FHLBDN	20,000,000.00	07/26/2017	07/25/2017	1.000	20,000,000.00	0.00	20,000,000.00	0.00
313385JR8	6335	1	AFD	FHLB	5,000,000.00	07/27/2017	04/20/2017	0.830	5,000,000.00	0.00	5,000,000.00	0.00
313385JR8	6467	1	AFD	FHLB	20,000,000.00	07/27/2017	07/26/2017	0.990	20,000,000.00	0.00	20,000,000.00	0.00
3133EEDF4	5864	1	FAC	FFCB	1,500,000.00	07/28/2017	12/04/2014	0.850	1,500,000.00	6,375.00	1,506,375.00	6,375.00
313385JS6	6470	1	AFD	FHDN	20,000,000.00	07/28/2017	07/27/2017	0.980	20,000,000.00	0.00	20,000,000.00	0.00
3137EADJ5	6017	1	FAC	FHLMC	10,000,000.00	07/28/2017	12/30/2015	1.000	10,000,000.00	50,000.00	10,050,000.00	50,000.00

**Monthly  
Maturity Report**

Amounts due during July 1, 2017 - September 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
313589JV6	6471	1	AFD	FNMA	15,000,000.00	07/31/2017	07/28/2017	0.950	15,000,000.00	0.00	15,000,000.00	0.00
912828TG5	5948	1	TRC	USTR	5,000,000.00	07/31/2017	10/02/2015	0.500	5,000,000.00	12,500.00	5,012,500.00	12,500.00
912828TG5	5962	1	TRC	USTR	5,000,000.00	07/31/2017	10/21/2015	0.500	5,000,000.00	12,500.00	5,012,500.00	12,500.00
912828XP0	5982	1	TRC	USTR	10,000,000.00	07/31/2017	11/30/2015	0.625	10,000,000.00	31,250.00	10,031,250.00	31,250.00
313385JW7	6137	1	AFD	FHLBDN	5,000,000.00	08/01/2017	08/09/2016	0.650	5,000,000.00	0.00	5,000,000.00	0.00
313313JX7	6435	1	AFD	FCDN	5,000,000.00	08/02/2017	06/28/2017	0.990	5,000,000.00	0.00	5,000,000.00	0.00
313385JX5	6472	1	AFD	FHDN	10,000,000.00	08/02/2017	08/01/2017	0.970	10,000,000.00	0.00	10,000,000.00	0.00
313313JY5	6280	1	AFD	FFCBDN	5,000,000.00	08/03/2017	04/05/2017	0.810	5,000,000.00	0.00	5,000,000.00	0.00
313385JY3	6473	1	AFD	FHDN	15,000,000.00	08/03/2017	08/02/2017	0.960	15,000,000.00	0.00	15,000,000.00	0.00
313385JZ0	6430	1	AFD	FHDN	5,000,000.00	08/04/2017	06/23/2017	1.010	5,000,000.00	0.00	5,000,000.00	0.00
313385JZ0	6474	1	AFD	FHDN	15,000,000.00	08/04/2017	08/03/2017	0.960	15,000,000.00	0.00	15,000,000.00	0.00
313313KC1	6144	1	AFD	FCDN	5,000,000.00	08/07/2017	09/13/2016	0.680	5,000,000.00	0.00	5,000,000.00	0.00
313313KC1	6475	1	AFD	FCDN	5,000,000.00	08/07/2017	08/04/2017	0.970	5,000,000.00	0.00	5,000,000.00	0.00
313385KC9	6476	1	AFD	FHDN	10,000,000.00	08/07/2017	08/04/2017	0.970	10,000,000.00	0.00	10,000,000.00	0.00
313313KD9	6170	1	AFD	FCDN	5,000,000.00	08/08/2017	11/23/2016	0.710	5,000,000.00	0.00	5,000,000.00	0.00
313313KD9	6322	1	AFD	FCDN	5,000,000.00	08/08/2017	04/19/2017	0.860	5,000,000.00	0.00	5,000,000.00	0.00
313385KF2	6381	1	AFD	FHDN	5,000,000.00	08/10/2017	05/17/2017	0.925	5,000,000.00	0.00	5,000,000.00	0.00
313385KG0	6194	1	AFD	FHLB	5,000,000.00	08/11/2017	12/12/2016	0.730	5,000,000.00	0.00	5,000,000.00	0.00
313385KK1	6439	1	AFD	FHDN	5,000,000.00	08/14/2017	06/29/2017	0.980	5,000,000.00	0.00	5,000,000.00	0.00
313385KL9	6480	1	AFD	FHDN	20,000,000.00	08/15/2017	08/14/2017	0.960	20,000,000.00	0.00	20,000,000.00	0.00
912828D49	6014	1	TRC	USTR	5,000,000.00	08/15/2017	12/30/2015	0.875	5,000,000.00	21,875.00	5,021,875.00	21,875.00
313385KM7	6481	1	AFD	FHDN	20,000,000.00	08/16/2017	08/15/2017	0.980	20,000,000.00	0.00	20,000,000.00	0.00
313385KN5	6482	1	AFD	FHDN	20,000,000.00	08/17/2017	08/16/2017	0.980	20,000,000.00	0.00	20,000,000.00	0.00
313385KP0	6484	1	AFD	FHDN	20,000,000.00	08/18/2017	08/17/2017	0.980	20,000,000.00	0.00	20,000,000.00	0.00
313385KS4	6364	1	AFD	FHLB	5,000,000.00	08/21/2017	05/05/2017	0.910	5,000,000.00	0.00	5,000,000.00	0.00
313385KS4	6485	1	AFD	FHLB	20,000,000.00	08/21/2017	08/18/2017	1.000	20,000,000.00	0.00	20,000,000.00	0.00
313385KT2	6487	1	AFD	FHDN	20,000,000.00	08/22/2017	08/21/2017	0.980	20,000,000.00	0.00	20,000,000.00	0.00
313313KU1	6150	1	AFD	FCDN	5,000,000.00	08/23/2017	10/05/2016	0.680	5,000,000.00	0.00	5,000,000.00	0.00
313385KU9	6488	1	AFD	FHDN	20,000,000.00	08/23/2017	08/22/2017	0.980	20,000,000.00	0.00	20,000,000.00	0.00
313385KV7	6220	1	AFD	FHLB	1,500,000.00	08/24/2017	12/23/2016	0.775	1,500,000.00	0.00	1,500,000.00	0.00
313385KV7	6361	1	AFD	FHLB	3,500,000.00	08/24/2017	05/05/2017	0.910	3,500,000.00	0.00	3,500,000.00	0.00
313385KV7	6490	1	AFD	FHLB	20,000,000.00	08/24/2017	08/23/2017	0.980	20,000,000.00	0.00	20,000,000.00	0.00
313385KW5	6491	1	AFD	FHDN	20,000,000.00	08/25/2017	08/24/2017	0.980	20,000,000.00	0.00	20,000,000.00	0.00
3130A62S5	6016	1	FAC	FHLB	10,000,000.00	08/28/2017	12/30/2015	0.750	10,000,000.00	37,500.00	10,037,500.00	37,500.00
313385KZ8	6492	1	AFD	FHLB	20,000,000.00	08/28/2017	08/25/2017	1.000	20,000,000.00	0.00	20,000,000.00	0.00
313385LA2	6493	1	AFD	FHDN	20,000,000.00	08/29/2017	08/28/2017	0.980	20,000,000.00	0.00	20,000,000.00	0.00
313385LB0	6382	1	AFD	FHDN	5,000,000.00	08/30/2017	05/18/2017	0.950	5,000,000.00	0.00	5,000,000.00	0.00
313385LB0	6445	1	AFD	FHDN	10,000,000.00	08/30/2017	07/03/2017	1.025	10,000,000.00	0.00	10,000,000.00	0.00
313385LB0	6495	1	AFD	FHDN	20,000,000.00	08/30/2017	08/29/2017	0.970	20,000,000.00	0.00	20,000,000.00	0.00

**Monthly  
Maturity Report**

Amounts due during July 1, 2017 - September 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
313385LC8	6497	1	AFD	FHDN	25,000,000.00	08/31/2017	08/30/2017	0.960	25,000,000.00	0.00	25,000,000.00	0.00
912828TM2	5861	1	TRC	USTR	15,000,000.00	08/31/2017	12/02/2014	0.625	15,000,000.00	46,875.00	15,046,875.00	46,875.00
912828TM2	5888	1	TRC	USTR	10,000,000.00	08/31/2017	03/02/2015	0.625	10,000,000.00	31,250.00	10,031,250.00	31,250.00
313313LD8	6501	1	AFD	FCDN	10,000,000.00	09/01/2017	08/31/2017	0.900	10,000,000.00	0.00	10,000,000.00	0.00
313385LD6	6438	1	AFD	FHDN	5,000,000.00	09/01/2017	06/29/2017	1.010	5,000,000.00	0.00	5,000,000.00	0.00
313385LD6	6500	1	AFD	FHDN	15,000,000.00	09/01/2017	08/31/2017	0.900	15,000,000.00	0.00	15,000,000.00	0.00
313589LD3	6155	1	AFD	FNMA	5,000,000.00	09/01/2017	11/04/2016	0.610	5,000,000.00	0.00	5,000,000.00	0.00
313385LH7	6145	1	AFD	FHDN	5,000,000.00	09/05/2017	09/15/2016	0.680	5,000,000.00	0.00	5,000,000.00	0.00
313385LH7	6503	1	AFD	FHDN	25,000,000.00	09/05/2017	09/01/2017	0.950	25,000,000.00	0.00	25,000,000.00	0.00
313313LJ5	6174	1	AFD	FCDN	5,000,000.00	09/06/2017	11/30/2016	0.790	5,000,000.00	0.00	5,000,000.00	0.00
313397LK5	6341	1	AFD	FMCDN	5,000,000.00	09/07/2017	04/21/2017	0.860	5,000,000.00	0.00	5,000,000.00	0.00
313313LL0	6505	1	AFD	FCDN	10,000,000.00	09/08/2017	09/07/2017	0.950	10,000,000.00	0.00	10,000,000.00	0.00
313385LL8	6504	1	AFD	FHDN	10,000,000.00	09/08/2017	09/07/2017	0.950	10,000,000.00	0.00	10,000,000.00	0.00
313380EC7	5975	1	FAC	FHLB	5,000,000.00	09/08/2017	11/12/2015	0.750	5,000,000.00	18,750.00	5,018,750.00	18,750.00
313313LP1	6506	1	AFD	FCDN	25,000,000.00	09/11/2017	09/08/2017	0.970	25,000,000.00	0.00	25,000,000.00	0.00
313313LQ9	6196	1	AFD	FCDN	5,000,000.00	09/12/2017	12/13/2016	0.800	5,000,000.00	0.00	5,000,000.00	0.00
313313LQ9	6507	1	AFD	FCDN	25,000,000.00	09/12/2017	09/11/2017	0.970	25,000,000.00	0.00	25,000,000.00	0.00
313313LR7	6509	1	AFD	FCDN	10,000,000.00	09/13/2017	09/12/2017	0.980	10,000,000.00	0.00	10,000,000.00	0.00
313385LR5	6336	1	AFD	FHLB	5,000,000.00	09/13/2017	04/21/2017	0.900	5,000,000.00	0.00	5,000,000.00	0.00
313385LR5	6510	1	AFD	FHLB	15,000,000.00	09/13/2017	09/12/2017	0.980	15,000,000.00	0.00	15,000,000.00	0.00
313313LS5	6511	1	AFD	FCDN	10,000,000.00	09/14/2017	09/13/2017	0.980	10,000,000.00	0.00	10,000,000.00	0.00
313385LS3	6512	1	AFD	FHDN	15,000,000.00	09/14/2017	09/13/2017	0.980	15,000,000.00	0.00	15,000,000.00	0.00
313313LT3	6514	1	AFD	FCDN	10,000,000.00	09/15/2017	09/14/2017	0.980	10,000,000.00	0.00	10,000,000.00	0.00
313385LT1	6513	1	AFD	FHLB	15,000,000.00	09/15/2017	09/14/2017	0.980	15,000,000.00	0.00	15,000,000.00	0.00
912828D98	6013	1	TRC	USTR	5,000,000.00	09/15/2017	12/30/2015	1.000	5,000,000.00	25,000.00	5,025,000.00	25,000.00
313313LW6	6515	1	AFD	FCDN	10,000,000.00	09/18/2017	09/15/2017	1.000	10,000,000.00	0.00	10,000,000.00	0.00
313385LW4	6337	1	AFD	FHLB	5,000,000.00	09/18/2017	04/21/2017	0.900	5,000,000.00	0.00	5,000,000.00	0.00
313385LW4	6516	1	AFD	FHLB	15,000,000.00	09/18/2017	09/15/2017	1.000	15,000,000.00	0.00	15,000,000.00	0.00
313313LX4	6231	1	AFD	FCDN	5,000,000.00	09/19/2017	01/11/2017	0.730	5,000,000.00	0.00	5,000,000.00	0.00
313313LX4	6519	1	AFD	FCDN	10,000,000.00	09/19/2017	09/18/2017	0.980	10,000,000.00	0.00	10,000,000.00	0.00
313385LX2	6520	1	AFD	FHDN	15,000,000.00	09/19/2017	09/18/2017	0.980	15,000,000.00	0.00	15,000,000.00	0.00
313313LY2	6175	1	AFD	FCDN	5,000,000.00	09/20/2017	11/30/2016	0.800	5,000,000.00	0.00	5,000,000.00	0.00
313313LY2	6521	1	AFD	FCDN	10,000,000.00	09/20/2017	09/19/2017	1.000	10,000,000.00	0.00	10,000,000.00	0.00
313385LY0	6522	1	AFD	FHDN	15,000,000.00	09/20/2017	09/19/2017	1.000	15,000,000.00	0.00	15,000,000.00	0.00
3130A9K59	6146	1	FAC	FHLB	5,000,000.00	09/21/2017	09/21/2016	0.680	5,000,000.00	17,000.00	5,017,000.00	17,000.00
313385LZ7	6524	1	AFD	FHLB	25,000,000.00	09/21/2017	09/20/2017	1.000	25,000,000.00	0.00	25,000,000.00	0.00
313313MA3	6527	1	AFD	FCDN	10,000,000.00	09/22/2017	09/21/2017	1.000	10,000,000.00	0.00	10,000,000.00	0.00
313385MA1	6528	1	AFD	FHDN	15,000,000.00	09/22/2017	09/21/2017	1.000	15,000,000.00	0.00	15,000,000.00	0.00
313313MD7	6535	1	AFD	FFCBND	15,000,000.00	09/25/2017	09/22/2017	1.000	15,000,000.00	0.00	15,000,000.00	0.00

**Monthly  
Maturity Report**  
Amounts due during July 1, 2017 - September 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
313385MD5	6441	1	AFD	FHDN	5,000,000.00	09/25/2017	06/29/2017	1.020	5,000,000.00	0.00	5,000,000.00	0.00
313385MD5	6539	1	AFD	FHDN	10,000,000.00	09/25/2017	09/22/2017	1.000	10,000,000.00	0.00	10,000,000.00	0.00
313313ME5	6541	1	AFD	FCDN	10,000,000.00	09/26/2017	09/25/2017	1.000	10,000,000.00	0.00	10,000,000.00	0.00
313385ME3	6442	1	AFD	FHDN	5,000,000.00	09/26/2017	06/29/2017	1.020	5,000,000.00	0.00	5,000,000.00	0.00
313385ME3	6542	1	AFD	FHDN	15,000,000.00	09/26/2017	09/25/2017	1.000	15,000,000.00	0.00	15,000,000.00	0.00
313313MF2	6543	1	AFD	FFCBDN	10,000,000.00	09/27/2017	09/26/2017	1.000	10,000,000.00	0.00	10,000,000.00	0.00
313385MF0	6544	1	AFD	FHDN	15,000,000.00	09/27/2017	09/26/2017	1.000	15,000,000.00	0.00	15,000,000.00	0.00
313313MG0	6546	1	AFD	FCDN	5,000,000.00	09/28/2017	09/27/2017	1.000	5,000,000.00	0.00	5,000,000.00	0.00
313385MG8	6545	1	AFD	FHLB	20,000,000.00	09/28/2017	09/27/2017	1.000	20,000,000.00	0.00	20,000,000.00	0.00
313385MH6	6558	1	AFD	FHDN	25,000,000.00	09/29/2017	09/28/2017	0.980	25,000,000.00	0.00	25,000,000.00	0.00
912828TS9	5961	1	TRC	USTR	5,000,000.00	09/30/2017	10/21/2015	0.625	5,000,000.00	15,625.00	5,015,625.00	15,625.00
912828TS9	6149	1	TRC	USTR	5,000,000.00	09/30/2017	10/05/2016	0.625	5,000,000.00	15,625.00	5,015,625.00	15,625.00
<b>Total Maturities</b>					<b>1,347,500,000.00</b>				<b>1,347,500,000.00</b>	<b>398,375.00</b>	<b>1,347,898,375.00</b>	<b>398,375.00</b>





## Monthly Purchases Report Sorted by Fund - Fund July 1, 2017 - September 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>													
SYS6255	6255	1	LA2	FICA	0.00	07/01/2017	04/07 - Monthly	0.00		0.600		0.600	75,000,000.00
313385LB0	6445	1	AFD	FHDN	10,000,000.00	07/03/2017	08/30 - At Maturity	9,983,486.11		1.025	08/30/2017	1.041	0.00
3130ABQ82	6447	1	FAC	FHLB	5,000,000.00	07/03/2017	01/03 - 07/03	5,000,000.00		1.250	07/03/2018	1.250	5,000,000.00
3130A8BD4	6448	1	FAC	FHLB	5,000,000.00	07/03/2017	12/29 - 06/29	4,981,650.00	486.11	0.875	06/29/2018	1.250	4,986,185.96
3134GBTG7	6449	1	MC1	FHLMC	5,000,000.00	07/03/2017	09/29 - 03/29	4,997,500.00	Received	1.875	03/29/2021	1.889	4,997,663.45
313589HT3	6446	1	AFD	FNMA	10,000,000.00	07/03/2017	07/05 - At Maturity	9,999,472.22		0.950	07/05/2017	0.963	0.00
313385HZ2	6450	1	AFD	FHDN	20,000,000.00	07/05/2017	07/11 - At Maturity	19,996,833.33		0.950	07/11/2017	0.963	0.00
313385JA5	6451	1	AFD	FHLBDN	20,000,000.00	07/11/2017	07/12 - At Maturity	19,999,494.44		0.910	07/12/2017	0.923	0.00
313385RS7	6452	1	AFD	FHLBDN	5,000,000.00	07/12/2017	01/12 - At Maturity	4,971,250.00		1.125	01/12/2018	1.147	4,983,906.25
313385SC1	6453	1	AFD	FHLB	1,000,000.00	07/13/2017	01/22 - At Maturity	993,941.94		1.130	01/22/2018	1.152	996,453.05
3134GBWE8	6454	1	MC1	FHLMC	5,000,000.00	07/14/2017	12/29 - 06/29	4,996,250.00	3,125.00	1.500	06/29/2021	2.197	4,996,452.63
313385JG2	6455	1	AFD	FHDN	20,000,000.00	07/17/2017	07/18 - At Maturity	19,999,500.00		0.900	07/18/2017	0.913	0.00
313313JH2	6457	1	AFD	FCDN	5,000,000.00	07/18/2017	07/19 - At Maturity	4,999,875.00		0.900	07/19/2017	0.913	0.00
313385JH0	6456	1	AFD	FHDN	15,000,000.00	07/18/2017	07/19 - At Maturity	14,999,625.00		0.900	07/19/2017	0.913	0.00
3133EHLR9	6459	1	MC1	FFCB	5,000,000.00	07/19/2017	01/19 - 07/19	5,000,000.00		2.000	07/19/2021	2.000	5,000,000.00
3137EAEH8	6460	1	FAC	FHLMC	5,000,000.00	07/19/2017	02/15 - 08/15	4,992,650.00		1.375	08/15/2019	1.447	4,993,359.38
313589JJ3	6458	1	AFD	FNDN	20,000,000.00	07/19/2017	07/20 - At Maturity	19,999,472.22		0.950	07/20/2017	0.963	0.00
313385JK3	6462	1	AFD	FHDN	20,000,000.00	07/20/2017	07/21 - At Maturity	19,999,483.33		0.930	07/21/2017	0.943	0.00
3130ABUQ7	6461	1	MC1	FHLB	5,000,000.00	07/20/2017	10/20 - Final Pmt.	5,000,000.00		2.160	07/20/2022	2.160	5,000,000.00
3134GBUG5	6464	1	MC1	FHLMC	5,000,000.00	07/21/2017	12/29 - 06/29	4,996,250.00	4,965.28	1.625	06/29/2020	1.651	4,996,498.11
313589JN4	6463	1	AFD	FNDN	20,000,000.00	07/21/2017	07/24 - At Maturity	19,998,433.33		0.940	07/24/2017	0.953	0.00
313385JP2	6465	1	AFD	FHDN	15,000,000.00	07/24/2017	07/25 - At Maturity	14,999,591.67		0.980	07/25/2017	0.994	0.00
313385JQ0	6466	1	AFD	FHLBDN	20,000,000.00	07/25/2017	07/26 - At Maturity	19,999,444.44		1.000	07/26/2017	1.014	0.00
313385JR8	6467	1	AFD	FHLB	20,000,000.00	07/26/2017	07/27 - At Maturity	19,999,450.00		0.990	07/27/2017	1.004	0.00
3133EHSV6	6468	1	FAC	FFCB	5,000,000.00	07/27/2017	08/27 - 02/27	5,000,000.00		1.350	02/27/2019	1.350	5,000,000.00
313385JS6	6470	1	AFD	FHDN	20,000,000.00	07/27/2017	07/28 - At Maturity	19,999,455.56		0.980	07/28/2017	0.994	0.00
3130ABVU7	6469	1	MC1	FHLB	5,000,000.00	07/27/2017	01/27 - 07/27	5,000,000.00		1.625	07/27/2020	1.625	5,000,000.00
313589JV6	6471	1	AFD	FNMA	15,000,000.00	07/28/2017	07/31 - At Maturity	14,998,812.50		0.950	07/31/2017	0.963	0.00
313385JX5	6472	1	AFD	FHDN	10,000,000.00	08/01/2017	08/02 - At Maturity	9,999,730.56		0.970	08/02/2017	0.983	0.00
313385JY3	6473	1	AFD	FHDN	15,000,000.00	08/02/2017	08/03 - At Maturity	14,999,600.00		0.960	08/03/2017	0.973	0.00
313385JZ0	6474	1	AFD	FHDN	15,000,000.00	08/03/2017	08/04 - At Maturity	14,999,600.00		0.960	08/04/2017	0.973	0.00
313313KC1	6475	1	AFD	FCDN	5,000,000.00	08/04/2017	08/07 - At Maturity	4,999,595.83		0.970	08/07/2017	0.984	0.00

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

**Monthly  
Purchases Report  
July 1, 2017 - September 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>													
313385KC9	6476	1	AFD	FHDN	10,000,000.00	08/04/2017	08/07 - At Maturity	9,999,191.67		0.970	08/07/2017	0.984	0.00
3134GBB35	6477	1	MC1	FHLMC	5,000,000.00	08/10/2017	02/10 - 08/10	5,000,000.00		1.700	08/10/2020	1.700	5,000,000.00
3133EHUK7	6478	1	FAC	FFCB	5,000,000.00	08/14/2017	02/14 - 08/14	5,000,000.00		1.400	08/14/2019	1.400	5,000,000.00
313385KL9	6480	1	AFD	FHDN	20,000,000.00	08/14/2017	08/15 - At Maturity	19,999,466.67		0.960	08/15/2017	0.973	0.00
313385KM7	6481	1	AFD	FHDN	20,000,000.00	08/15/2017	08/16 - At Maturity	19,999,455.56		0.980	08/16/2017	0.994	0.00
313385KN5	6482	1	AFD	FHDN	20,000,000.00	08/16/2017	08/17 - At Maturity	19,999,455.56		0.980	08/17/2017	0.994	0.00
313385KP0	6484	1	AFD	FHDN	20,000,000.00	08/17/2017	08/18 - At Maturity	19,999,455.56		0.980	08/18/2017	0.994	0.00
3130AC6P4	6483	1	MC1	FHLB	5,000,000.00	08/17/2017	02/17 - 08/17	5,000,000.00		2.160	08/17/2022	2.160	5,000,000.00
313385KS4	6485	1	AFD	FHLB	20,000,000.00	08/18/2017	08/21 - At Maturity	19,998,333.33		1.000	08/21/2017	1.014	0.00
3133EHUK7	6486	1	FAC	FFCB	5,000,000.00	08/21/2017	02/14 - 08/14	5,000,000.00	1,361.11	1.400	08/14/2019	1.400	5,000,000.00
313385KT2	6487	1	AFD	FHDN	20,000,000.00	08/21/2017	08/22 - At Maturity	19,999,455.56		0.980	08/22/2017	0.994	0.00
313385KU9	6488	1	AFD	FHDN	20,000,000.00	08/22/2017	08/23 - At Maturity	19,999,455.56		0.980	08/23/2017	0.994	0.00
3130ABB21	6489	1	MC1	FHLB	5,000,000.00	08/23/2017	01/26 - 07/26	4,997,600.00	5,156.25	1.375	07/26/2019	1.400	4,997,731.60
313385KV7	6490	1	AFD	FHLB	20,000,000.00	08/23/2017	08/24 - At Maturity	19,999,455.56		0.980	08/24/2017	0.994	0.00
313385KW5	6491	1	AFD	FHDN	20,000,000.00	08/24/2017	08/25 - At Maturity	19,999,455.56		0.980	08/25/2017	0.994	0.00
313385KZ8	6492	1	AFD	FHLB	20,000,000.00	08/25/2017	08/28 - At Maturity	19,998,333.33		1.000	08/28/2017	1.014	0.00
313313YN2	6494	1	AFD	FCDN	5,000,000.00	08/28/2017	06/25 - At Maturity	4,949,415.28		1.210	06/25/2018	1.236	4,955,129.17
313385LA2	6493	1	AFD	FHDN	20,000,000.00	08/28/2017	08/29 - At Maturity	19,999,455.56		0.980	08/29/2017	0.994	0.00
313385LB0	6495	1	AFD	FHDN	20,000,000.00	08/29/2017	08/30 - At Maturity	19,999,461.11		0.970	08/30/2017	0.983	0.00
3135G0T60	6496	1	FAC	FNMA	5,000,000.00	08/29/2017	01/30 - 07/30	4,998,000.00	5,833.33	1.500	07/30/2020	1.514	4,998,060.89
313385LC8	6497	1	AFD	FHDN	25,000,000.00	08/30/2017	08/31 - At Maturity	24,999,333.33		0.960	08/31/2017	0.973	0.00
3134GBE65	6498	1	MC1	FHLMC	5,000,000.00	08/30/2017	02/26 - 08/26	5,000,000.00		2.050	08/26/2022	2.050	5,000,000.00
313313LD8	6501	1	AFD	FCDN	10,000,000.00	08/31/2017	09/01 - At Maturity	9,999,750.00		0.900	09/01/2017	0.913	0.00
313385LD6	6500	1	AFD	FHDN	15,000,000.00	08/31/2017	09/01 - At Maturity	14,999,625.00		0.900	09/01/2017	0.913	0.00
313385D78	6502	1	AFD	FHDN	2,000,000.00	08/31/2017	08/29 - At Maturity	1,974,993.33		1.240	08/29/2018	1.269	1,977,128.89
313385D86	6499	1	AFD	FHLB	6,000,000.00	08/31/2017	08/30 - At Maturity	5,924,773.33		1.240	08/30/2018	1.269	5,931,180.00
313385LH7	6503	1	AFD	FHDN	25,000,000.00	09/01/2017	09/05 - At Maturity	24,997,361.11		0.950	09/05/2017	0.963	0.00
313313LL0	6505	1	AFD	FCDN	10,000,000.00	09/07/2017	09/08 - At Maturity	9,999,736.11		0.950	09/08/2017	0.963	0.00
313385LL8	6504	1	AFD	FHDN	10,000,000.00	09/07/2017	09/08 - At Maturity	9,999,736.11		0.950	09/08/2017	0.963	0.00
313313LP1	6506	1	AFD	FCDN	25,000,000.00	09/08/2017	09/11 - At Maturity	24,997,979.17		0.970	09/11/2017	0.984	0.00
313313LQ9	6507	1	AFD	FCDN	25,000,000.00	09/11/2017	09/12 - At Maturity	24,999,326.39		0.970	09/12/2017	0.983	0.00
313313LR7	6509	1	AFD	FCDN	10,000,000.00	09/12/2017	09/13 - At Maturity	9,999,727.78		0.980	09/13/2017	0.994	0.00
3133EHYJ6	6508	1	FAC	FFCB	5,000,000.00	09/12/2017	03/12 - 09/12	4,998,000.00		1.375	09/12/2019	1.395	4,998,052.78
313385LR5	6510	1	AFD	FHLB	15,000,000.00	09/12/2017	09/13 - At Maturity	14,999,591.67		0.980	09/13/2017	0.994	0.00
313313LS5	6511	1	AFD	FCDN	10,000,000.00	09/13/2017	09/14 - At Maturity	9,999,727.78		0.980	09/14/2017	0.994	0.00
313385LS3	6512	1	AFD	FHDN	15,000,000.00	09/13/2017	09/14 - At Maturity	14,999,591.67		0.980	09/14/2017	0.994	0.00

**Monthly  
Purchases Report  
July 1, 2017 - September 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>													
313313LT3	6514	1	AFD	FCDN	10,000,000.00	09/14/2017	09/15 - At Maturity	9,999,727.78		0.980	09/15/2017	0.994	0.00
313385LT1	6513	1	AFD	FHLB	15,000,000.00	09/14/2017	09/15 - At Maturity	14,999,591.67		0.980	09/15/2017	0.994	0.00
313313LW6	6515	1	AFD	FCDN	10,000,000.00	09/15/2017	09/18 - At Maturity	9,999,166.67		1.000	09/18/2017	1.014	0.00
313385LW4	6516	1	AFD	FHLB	15,000,000.00	09/15/2017	09/18 - At Maturity	14,998,750.00		1.000	09/18/2017	1.014	0.00
313313LX4	6519	1	AFD	FCDN	10,000,000.00	09/18/2017	09/19 - At Maturity	9,999,727.78		0.980	09/19/2017	0.994	0.00
3133EHVX8	6517	1	FAC	FFCB	5,000,000.00	09/18/2017	02/24 - 08/24	4,989,900.00	5,000.00	1.500	08/24/2020	1.571	4,990,024.34
313385LX2	6520	1	AFD	FHDN	15,000,000.00	09/18/2017	09/19 - At Maturity	14,999,591.67		0.980	09/19/2017	0.994	0.00
3130ABUN4	6518	1	FAC	FHLB	5,000,000.00	09/18/2017	02/28 - 08/28	5,000,000.00	4,222.22	1.520	02/28/2020	1.520	5,000,000.00
313313LY2	6521	1	AFD	FCDN	10,000,000.00	09/19/2017	09/20 - At Maturity	9,999,722.22		1.000	09/20/2017	1.014	0.00
313385LY0	6522	1	AFD	FHDN	15,000,000.00	09/19/2017	09/20 - At Maturity	14,999,583.33		1.000	09/20/2017	1.014	0.00
3133EHZA4	6523	1	FAC	FFCB	5,000,000.00	09/20/2017	03/20 - 09/20	4,984,000.00		1.660	09/20/2021	1.743	4,984,122.22
313385LZ7	6524	1	AFD	FHLB	25,000,000.00	09/20/2017	09/21 - At Maturity	24,999,305.56		1.000	09/21/2017	1.014	0.00
313313MA3	6527	1	AFD	FCDN	10,000,000.00	09/21/2017	09/22 - At Maturity	9,999,722.22		1.000	09/22/2017	1.014	0.00
313385MA1	6528	1	AFD	FHDN	15,000,000.00	09/21/2017	09/22 - At Maturity	14,999,583.33		1.000	09/22/2017	1.014	0.00
313385UN4	6529	1	AFD	FHDN	5,000,000.00	09/21/2017	03/21 - At Maturity	4,970,838.89		1.160	03/21/2018	1.183	4,972,450.00
3130A6JG3	6525	1	MC1	FHLB	5,000,000.00	09/21/2017	10/14 - 04/14	4,998,750.00	37,069.44	1.700	04/14/2020	1.710	4,998,763.54
3130A66T9	6526	1	FAC	FHLB	5,000,000.00	09/21/2017	03/11 - 09/11	5,000,000.00	2,256.94	1.625	09/11/2020	1.625	5,000,000.00
313313MD7	6535	1	AFD	FFCBND	15,000,000.00	09/22/2017	09/25 - At Maturity	14,998,750.00		1.000	09/25/2017	1.014	0.00
313385MD5	6539	1	AFD	FHDN	10,000,000.00	09/22/2017	09/25 - At Maturity	9,999,166.67		1.000	09/25/2017	1.014	0.00
313385NR3	6540	1	AFD	FHDN	5,000,000.00	09/22/2017	10/31 - At Maturity	4,994,583.33		1.000	10/31/2017	1.015	4,995,833.33
313380FB8	6533	1	FAC	FHLB	5,000,000.00	09/22/2017	03/13 - 09/13	4,988,000.00	1,718.75	1.375	09/13/2019	1.499	4,988,151.90
912796NU9	6530	1	ATD	US	5,000,000.00	09/22/2017	03/08 - At Maturity	4,974,022.22		1.120	03/08/2018	1.141	4,975,422.22
912796NN5	6531	1	ATD	US	5,000,000.00	09/22/2017	01/18 - At Maturity	4,983,938.89		0.980	01/18/2018	0.997	4,985,163.89
912796NX3	6532	1	ATD	US	5,000,000.00	09/22/2017	03/22 - At Maturity	4,971,090.28		1.150	03/22/2018	1.173	4,972,527.78
313313ME5	6541	1	AFD	FCDN	10,000,000.00	09/25/2017	09/26 - At Maturity	9,999,722.22		1.000	09/26/2017	1.014	0.00
313385ME3	6542	1	AFD	FHDN	15,000,000.00	09/25/2017	09/26 - At Maturity	14,999,583.33		1.000	09/26/2017	1.014	0.00
313313MF2	6543	1	AFD	FFCBND	10,000,000.00	09/26/2017	09/27 - At Maturity	9,999,722.22		1.000	09/27/2017	1.014	0.00
313385MF0	6544	1	AFD	FHDN	15,000,000.00	09/26/2017	09/27 - At Maturity	14,999,583.33		1.000	09/27/2017	1.014	0.00
313313MG0	6546	1	AFD	FCDN	5,000,000.00	09/27/2017	09/28 - At Maturity	4,999,861.11		1.000	09/28/2017	1.014	0.00
313385MG8	6545	1	AFD	FHLB	20,000,000.00	09/27/2017	09/28 - At Maturity	19,999,444.44		1.000	09/28/2017	1.014	0.00
3130ACGC2	6548	1	MC1	FHLB	5,000,000.00	09/27/2017	03/27 - 09/27	4,997,000.00		1.500	09/27/2019	1.531	4,997,016.67
3130ACGC2	6549	1	MC1	FHLB	5,000,000.00	09/27/2017	03/27 - 09/27	5,000,000.00		1.500	09/27/2019	1.500	5,000,000.00
3134GBM33	6547	1	MC1	FHLMC	5,000,000.00	09/27/2017	03/27 - 09/27	4,997,000.00		1.500	09/27/2019	1.531	4,997,016.67
3134GBL83	6550	1	MC1	FHLMC	5,000,000.00	09/27/2017	03/27 - 09/27	5,000,000.00		1.600	03/27/2020	1.600	5,000,000.00
912796MF3	6551	1	ATD	US	5,000,000.00	09/27/2017	06/21 - At Maturity	4,956,797.92		1.165	06/21/2018	1.189	4,957,445.14
912796NQ8	6552	1	ATD	US	5,000,000.00	09/27/2017	08/16 - At Maturity	4,943,923.61		1.250	08/16/2018	1.278	4,944,618.05

**Monthly  
Purchases Report  
July 1, 2017 - September 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>													
912796LN7	6553	1	ATD	US	5,000,000.00	09/27/2017	03/01 - At Maturity	4,976,211.81		1.105	03/01/2018	1.126	4,976,825.70
912796MK2	6554	1	ATD	US	5,000,000.00	09/27/2017	07/19 - At Maturity	4,950,423.61		1.210	07/19/2018	1.236	4,951,095.83
912796MB2	6555	1	ATD	US	5,000,000.00	09/27/2017	05/24 - At Maturity	4,961,494.44		1.160	05/24/2018	1.184	4,962,138.88
313385MH6	6558	1	AFD	FHDN	25,000,000.00	09/28/2017	09/29 - At Maturity	24,999,319.44		0.980	09/29/2017	0.994	0.00
3134GBN32	6556	1	MC1	FHLMC	4,100,000.00	09/28/2017	03/28 - 09/28	4,097,950.00		1.700	09/28/2020	1.717	4,097,955.69
3134GBF64	6557	1	MC1	FHLMC	5,000,000.00	09/28/2017	03/28 - 09/28	5,000,000.00		1.600	09/28/2020	1.600	5,000,000.00
3130ACDU5	6563	1	MC1	FHLB	1,960,000.00	09/29/2017	03/29 - 09/29	1,955,884.00		1.800	06/29/2021	1.859	1,955,890.10
3134GBN40	6562	1	MC1	FHLMC	5,000,000.00	09/29/2017	12/29 - 06/29	5,000,000.00		1.625	06/29/2020	1.625	5,000,000.00
3134GBH21	6564	1	MC1	FHLMC	5,000,000.00	09/29/2017	03/29 - 09/29	4,989,000.00		1.700	09/29/2020	1.776	4,989,020.37
912828U99	6559	1	TRC	USTR	5,000,000.00	09/29/2017	12/31 - 06/30	4,992,382.81	15,455.16	1.250	12/31/2018	1.373	4,992,416.07
912828W30	6560	1	TRC	USTR	10,000,000.00	09/29/2017	02/28 - 08/31	9,965,234.38	9,012.43	1.125	02/28/2019	1.373	9,965,368.87
912828S43	6561	1	TRC	USTR	5,000,000.00	09/29/2017	01/15 - 07/15	4,940,625.00	7,744.57	0.750	07/15/2019	1.423	4,940,806.57
			<b>Subtotal</b>		<b>1,265,060,000.00</b>			<b>1,264,293,822.31</b>	<b>103,406.59</b>				<b>324,397,875.99</b>
<b>Total Purchases</b>					<b>1,265,060,000.00</b>			<b>1,264,293,822.31</b>	<b>103,406.59</b>				<b>324,397,875.99</b>



**Monthly  
Sales/Call Report  
Sorted by Maturity Date - Fund  
July 1, 2017 - September 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>03/27/2019</b>												
3134GANJ9	6147	1	FHLMC MC1	09/27/2016	09/27/2017 03/27/2019	5,000,000.00	0.750 V	5,000,000.00	5,000,000.00	18,750.00	5,018,750.00 Call	18,750.00
					<b>Subtotal</b>	<b>5,000,000.00</b>		<b>5,000,000.00</b>	<b>5,000,000.00</b>	<b>18,750.00</b>	<b>5,018,750.00</b>	<b>18,750.00</b>
<b>08/22/2019</b>												
3134G94C8	6140	1	FHLMC MC1	08/22/2016	08/22/2017 08/22/2019	5,000,000.00	0.800 V	5,000,000.00	5,000,000.00	20,000.00	5,020,000.00 Call	20,000.00
					<b>Subtotal</b>	<b>5,000,000.00</b>		<b>5,000,000.00</b>	<b>5,000,000.00</b>	<b>20,000.00</b>	<b>5,020,000.00</b>	<b>20,000.00</b>
<b>04/28/2020</b>												
3134GBHF2	6358	1	FHLMC MC1	04/28/2017	07/28/2017 04/28/2020	5,000,000.00	1.800	5,000,000.00	5,000,000.00	22,500.00	5,022,500.00 Call	22,500.00
					<b>Subtotal</b>	<b>5,000,000.00</b>		<b>5,000,000.00</b>	<b>5,000,000.00</b>	<b>22,500.00</b>	<b>5,022,500.00</b>	<b>22,500.00</b>
<b>08/10/2021</b>												
3134GBJL7	6393	1	FHLMC MC1	05/24/2017	08/10/2017 08/10/2021	5,000,000.00	2.000	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>01/31/2022</b>												
3136G4LC5	6241	1	FNMA MC1	01/31/2017	07/31/2017 01/31/2022	5,000,000.00	2.300	5,000,000.00	5,000,000.00	57,500.00	5,057,500.00 Call	57,500.00
					<b>Subtotal</b>	<b>5,000,000.00</b>		<b>5,000,000.00</b>	<b>5,000,000.00</b>	<b>57,500.00</b>	<b>5,057,500.00</b>	<b>57,500.00</b>
<b>02/14/2022</b>												
3136G4LE1	6246	1	FNMA MC1	02/14/2017	08/14/2017 02/14/2022	5,000,000.00	2.250	5,000,000.00	5,000,000.00	56,250.00	5,056,250.00 Call	56,250.00
					<b>Subtotal</b>	<b>5,000,000.00</b>		<b>5,000,000.00</b>	<b>5,000,000.00</b>	<b>56,250.00</b>	<b>5,056,250.00</b>	<b>56,250.00</b>
<b>02/28/2022</b>												
3134GA4V3	6249	1	FHLMC MC1	02/28/2017	08/28/2017 02/28/2022	5,000,000.00	1.750 V	5,000,000.00	5,000,000.00	43,750.00	5,043,750.00 Call	43,750.00
					<b>Subtotal</b>	<b>5,000,000.00</b>		<b>5,000,000.00</b>	<b>5,000,000.00</b>	<b>43,750.00</b>	<b>5,043,750.00</b>	<b>43,750.00</b>
					<b>Total Sales</b>	<b>35,000,000.00</b>		<b>35,000,000.00</b>	<b>35,000,000.00</b>	<b>243,750.00</b>	<b>35,243,750.00</b>	<b>243,750.00</b>

V - Security with variable rate change.

Monthly  
Sales/Call Report  
July 1, 2017 - September 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
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