



T R E A S U R E R - T A X C O L L E C T O R

HENRY C. LEVY  
TREASURER - TAX COLLECTOR

August 28, 2017

Board of Supervisors  
County of Alameda  
1221 Oak Street, 5<sup>th</sup> Floor  
Oakland, CA 94612

Dear Board Members:

**RE: Investment Report – July 2017**

In accordance with the Treasurer’s investment policy, submitted herewith is a report of the cash pool investments for the month of July 2017. Enclosed with this report is a detailed composition of all outstanding investments by securities category as of July 31, 2017 <sup>(1)</sup>. This report reflects the cost of purchase. All investments in the Treasurer’s investment portfolio conform to the statutory requirements of Government Code Section 53601 et. seq., authorities delegated by the County Board of Supervisors and the Treasurer’s investment policy.

As Of July 31, 2017

Treasurer’s Cash and Pool Investments – Book Value <sup>(2)</sup>	\$ 4,755,594,372
Average Daily Balance during the month	5,199,787,818
Total interest received during the month	5,860,146
Average Maturity of the portfolio	404 days
Annualized cash basis rate of return for the month	1.327%

Total Securities Purchased During the Month

• In 12-month maturity	\$ 17,250,000	
• In over 12-month maturity	29,970,600	
Total purchased		47,220,600

Total Activity during the Month

Securities matured	477,104,323
Securities called by issuers	65,000,000
Net money market mutual funds redeemed	128,000,000

Liquidity Summary of the Portfolio as Of July 31, 2017 <sup>(3)</sup>

Maturity	Amount	Percentage Held
1 to 90 days*	\$ 1,262,314,445	26.54%
91 to 180 days	806,525,696	16.96%
181 to 365 days	595,292,476	12.52%
2 years	1,017,307,622	21.39%
3 years	889,439,445	18.70%
4 years	103,911,607	2.19%
5 years	80,803,080	1.70%
<b>Total</b>	<b>\$ 4,755,594,372</b>	<b>100.00%</b>

\*Of the total cash and investment holdings listed above \$1,262,314,445 or 26.54% consisted of cash and investments maturing within 90 days of this report.

Significant Market Activity in July 2017

Non-farm payroll increased by 222K and the unemployment rate stayed unchanged at 4.4% for the previous month, as reported in July. Members of the FOMC maintained their target on the Fed Funds rate in the range of 1.00 – 1.25% as the outlook on the economy remained positive given the household spending and business fixed - investments continued to expand. Oil traded at \$50.26 per barrel and the 10-year US Treasury bond closed at 2.30% at the end of July.

Conclusion

Based on investment activity during the month of July 2017, the Treasurer expects to meet all operating cash needs for the pool participants within the next six months from the portfolio's most liquid assets and current revenues. For your review, a copy of the Investment Status Report for the month of July 2017 is on file with the Office of the Clerk of the Board of Supervisors.

Very truly yours,



Henry C Levy  
Treasurer – Tax Collector

- Attachment 1
- Attachment 2
- Attachment 3

cc: Susan Muranishi, County Administrator  
Steve Manning, Auditor-Controller  
School District and Special District Participants  
Members of the Treasury Oversight Committee

ALAMEDA COUNTY

Attachment I

COMPOSITION OF TREASURER'S CASH POOL  
July 31, 2017

The following summarizes the profile of the investment portfolio by category as of July 31, 2017

Securities	Book Value*	Percentage Held	Percentage Allowed by Section 53601 - Investment Policy
Certificate of Deposit	\$ 102,250,000.00	2.15%	no limit
LAIIF	50,000,000.00	1.05%	N.A.
Joint Powers Authority	140,000,000.00	2.94%	N.A.
Money Market Funds	147,000,000.00	3.09%	20%
Collateralized Money Market Bank A/C	68,000,000.00	1.43%	no limit
Negotiable CD	350,000,000.00	7.36%	30%
Medium Term Notes	186,381,909.04	3.92%	30%
Washington Supranational Obligation	94,642,450.00	1.99%	30%
Commercial Paper	248,372,986.11	5.22%	25%
Federal Agency Notes & Bonds	2,779,175,307.14	58.44%	no limit
Federal Agency Discount Notes	249,279,958.17	5.24%	no limit
Treasury Notes & Bonds	149,861,328.14	3.15%	no limit
Treasury Securities Discount	149,401,800.00	3.14%	no limit
Municipal Bonds	19,600,000.00	0.41%	no limit
<b>Total Investments</b>	<b>4,733,965,738.60</b>	<b>99.55%</b>	
Cash in Bank and on Hand	21,628,633.67	0.45%	
<b>Total Treasurer's Pool</b>	<b>4,755,594,372.27</b>	<b>100.00%</b>	

\*The Book Value is obtained from the Union Bank Custodial Report

**Alameda County Inv Pool  
Portfolio Management  
Investment Status Report - Investments  
July 31, 2017**

CUSIP	Investment #	Issuer	Par Value	Stated Rate	Maturity Date	Purchase Date	YTM 360	YTM 365	Payment Dates	Accrued Interest At Purchase	Current Principal	Book Value
<b>Non-Negotiable CDs</b>												
SYS11304	11304	BCB	5,000,000.00	0.550	01/18/2018	07/18/2017	0.550	0.558	08/18 - Monthly	0.00	5,000,000.00	5,000,000.00
SYS11081	11081	CBB	5,000,000.00	0.400	09/08/2017	09/09/2016	0.400	0.406	10/08 - Monthly	0.00	5,000,000.00	5,000,000.00
SYS11291	11291	FREMT	35,000,000.00	0.300	09/04/2017	06/05/2017	0.300	0.304	07/04 - Monthly	0.00	35,000,000.00	35,000,000.00
SYS11237	11237	TORREY	40,000,000.00	0.750	10/02/2017	04/02/2017	0.750	0.760	05/02 - Monthly	0.00	40,000,000.00	40,000,000.00
SYS11307	11307	TRIVLY	12,250,000.00	0.400	01/16/2018	07/19/2017	0.400	0.406	08/19 - Monthly	0.00	12,250,000.00	12,250,000.00
SYS11251	11251	UB-LOC	5,000,000.00	0.200	04/19/2018	04/19/2017	0.200	0.203	05/19 - Monthly	0.00	5,000,000.00	5,000,000.00
<b>Non-Negotiable CDs Totals</b>			<b>102,250,000.00</b>				<b>0.500</b>	<b>0.507</b>		<b>0.00</b>	<b>102,250,000.00</b>	<b>102,250,000.00</b>
<b>Local Agency Investment Funds</b>												
SYS10285	10285	LAIF	50,000,000.00	0.000			0.000	0.000	07/01 - Quarterly	0.00	50,000,000.00	50,000,000.00
<b>Local Agency Investment Funds Totals</b>			<b>50,000,000.00</b>				<b>0.000</b>	<b>0.000</b>		<b>0.00</b>	<b>50,000,000.00</b>	<b>50,000,000.00</b>
<b>Joint Powers Authority</b>												
SYS10470	10470	CAMP	100,000,000.00	0.000		06/28/2012	0.000	0.000	06/30 - Quarterly	0.00	100,000,000.00	100,000,000.00
SYS10472	10472	CTRSTF	40,000,000.00	0.000		07/01/2013	0.000	0.000	04/30 - Quarterly	0.00	40,000,000.00	40,000,000.00
<b>Joint Powers Authority Totals</b>			<b>140,000,000.00</b>				<b>0.000</b>	<b>0.000</b>		<b>0.00</b>	<b>140,000,000.00</b>	<b>140,000,000.00</b>
<b>Money Market Mutual Funds</b>												
60934N203	10557	FED10	0.00	0.000		12/10/2014	0.000	0.000	12/31 - Monthly	0.00	0.00	0.00
608919718	11093	FED117	5,000,000.00	0.000		09/30/2016	0.000	0.000	10/31 - Monthly	0.00	5,000,000.00	5,000,000.00
60934N104	11091	FED5	24,000,000.00	0.000		09/30/2016	0.000	0.000	10/31 - Monthly	0.00	24,000,000.00	24,000,000.00
608919775	10515	FEDPRI	0.00	0.000		09/23/2014	0.000	0.000	09/30 - Monthly	0.00	0.00	0.00
316175405	10273	FID1	0.00	0.000		06/28/2013	0.000	0.000	06/30 - Monthly	0.00	0.00	0.00
316175504	10274	FID2	5,000,000.00	0.000		06/28/2012	0.000	0.000	06/30 - Monthly	0.00	5,000,000.00	5,000,000.00
31607A208	10492	FID3	0.00	0.000		07/14/2014	0.000	0.000	07/31 - Monthly	0.00	0.00	0.00
316175108	11090	FID4	1,000,000.00	0.000		09/30/2016	0.000	0.000	10/31 - Monthly	0.00	1,000,000.00	1,000,000.00
61747C715	10279	MS1	0.00	0.000		06/28/2013	0.000	0.000	06/30 - Monthly	0.00	0.00	0.00
61747C707	10280	MS2	4,000,000.00	0.000		06/28/2013	0.000	0.000	06/30 - Monthly	0.00	4,000,000.00	4,000,000.00
61747C582	11089	MS4	75,000,000.00	0.000		09/30/2016	0.000	0.000	10/31 - Monthly	0.00	75,000,000.00	75,000,000.00
665278701	10621	NTC	10,000,000.00	0.000		04/07/2015	0.000	0.000	04/30 - Monthly	0.00	10,000,000.00	10,000,000.00
52470G791	10318	WA2	22,000,000.00	0.000		08/15/2013	0.000	0.000	08/31 - Monthly	0.00	22,000,000.00	22,000,000.00
52470G882	10809	WA3	0.00	0.000		10/28/2015	0.000	0.000	10/31 - Monthly	0.00	0.00	0.00
52470G841	11092	WA4	1,000,000.00	0.000		09/30/2016	0.000	0.000	10/31 - Monthly	0.00	1,000,000.00	1,000,000.00

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CUSIP	Investment #	Issuer	Par Value	Stated Rate	Maturity Date	Purchase Date	YTM 360	YTM 365	Payment Dates	Accrued Interest At Purchase	Current Principal	Book Value
<b>Money Market Bank Accounts</b>			<b>147,000,000.00</b>				<b>0.000</b>	<b>0.000</b>		<b>0.00</b>	<b>147,000,000.00</b>	<b>147,000,000.00</b>
SYS10286	10286	CALBT	50,000,000.00		06/28/2013		0.000	0.000	06/30 - Monthly		50,000,000.00	50,000,000.00
SYS10288	10288	EWEST	15,000,000.00		12/30/2015		0.000	0.000	12/31 - Monthly		15,000,000.00	15,000,000.00
SYS10289	10289	TORREY	0.00		06/28/2013		0.000	0.000	06/30 - Monthly		0.00	0.00
SYS10290	10290	UBOC1	2,000,000.00		06/28/2013		0.000	0.000	06/30 - Monthly		2,000,000.00	2,000,000.00
SYS10291	10291	UBCC2	1,000,000.00		06/28/2013		0.000	0.000	06/30 - Monthly		1,000,000.00	1,000,000.00
<b>Money Market Bank Accounts Totals</b>			<b>68,000,000.00</b>				<b>0.000</b>	<b>0.000</b>		<b>0.00</b>	<b>68,000,000.00</b>	<b>68,000,000.00</b>
<b>Negotiable CDs</b>							<b>1.198</b>	<b>1.214</b>		<b>0.00</b>	<b>350,000,000.00</b>	<b>350,000,000.00</b>
06427KSB4	11214	BMG	50,000,000.00	1.120	09/20/2017	02/27/2017	1.105	1.120	08/27 - 09/20		50,000,000.00	50,000,000.00
06538N4R5	11295	BTMUF	50,000,000.00	1.360	12/27/2017	06/26/2017	1.361	1.380	12/26 - 12/27		50,000,000.00	50,000,000.00
65590AGG5	11277	NDAFNY	50,000,000.00	1.145	10/18/2017	05/11/2017	1.129	1.145	10/18 - Final Pmt.		50,000,000.00	50,000,000.00
65590AGR1	11283	NDAFNY	50,000,000.00	1.225	11/29/2017	05/23/2017	1.208	1.225	11/23 - 11/29		50,000,000.00	50,000,000.00
87019JXN4	11213	SWEDBK	50,000,000.00	1.110	08/24/2017	02/23/2017	1.095	1.110	08/23 - 08/24		50,000,000.00	50,000,000.00
89113WU38	11278	TD	50,000,000.00	1.260	11/01/2017	05/11/2017	1.243	1.260	11/01 - Final Pmt.		50,000,000.00	50,000,000.00
89113WZ58	11288	TD	50,000,000.00	1.260	12/13/2017	05/31/2017	1.243	1.260	11/30 - 12/13		50,000,000.00	50,000,000.00
<b>Negotiable CDs Totals</b>			<b>350,000,000.00</b>				<b>1.198</b>	<b>1.214</b>		<b>0.00</b>	<b>350,000,000.00</b>	<b>350,000,000.00</b>
<b>Corporate Notes</b>										<b>Received</b>		
037833BD1	10648	AAPL	5,000,000.00	2.000	05/06/2020	05/13/2015	2.005	2.033	11/13 - 05/13		4,992,250.00	4,992,250.00
037833CC2	11060	AAPL	5,000,000.00	1.550	08/04/2021	08/04/2016	1.557	1.579	02/04 - 08/04		4,993,050.00	4,993,050.00
037833CB4	11061	AAPL	5,000,000.00	1.100	08/02/2019	08/04/2016	1.119	1.134	02/04 - 08/04		4,995,000.00	4,995,000.00
037833CK4	11207	AAPL	10,000,000.00	1.900	02/07/2020	02/09/2017	1.891	1.917	08/07 - 02/07		9,995,100.00	9,995,100.00
0258MDEE5	11225	AMEX	2,500,000.00	2.200	03/03/2020	03/03/2017	2.205	2.236	09/03 - 03/03		2,497,400.00	2,497,400.00
0258MDEK1	11274	AMEX	2,000,000.00	1.875	05/03/2019	05/03/2017	1.870	1.896	11/03 - 05/03		1,999,180.00	1,999,180.00
166764AA8	10533	CVX	10,000,000.00	1.104	12/05/2017	11/07/2014	1.203	1.220	12/05 - 06/05	Received	9,965,000.00	9,965,000.00
25468PDL7	11044	DISNEY	1,000,000.00	0.875	07/12/2019	07/12/2016	0.975	0.989	01/12 - 07/12		996,640.00	996,640.00
25468PDU7	11292	DISNEY	5,000,000.00	1.800	06/05/2020	06/06/2017	1.815	1.840	12/05 - 06/05		4,994,200.00	4,994,200.00
25468PDU7	11293	DISNEY	13,000,000.00	1.800	06/05/2020	06/06/2017	1.815	1.840	12/05 - 06/05		12,984,920.00	12,984,920.00
459200JE2	10916	IBM	8,000,000.00	1.800	05/17/2019	02/19/2016	1.774	1.799	11/17 - 05/17		8,000,000.00	8,000,000.00
478160BL7	10543	JNJ	1,000,000.00	1.125	11/21/2017	11/21/2014	1.136	1.152	05/21 - 11/21		999,210.00	999,210.00
478160BS2	10927	JNJ	2,000,000.00	1.650	03/01/2021	03/01/2016	1.627	1.650	09/01 - 03/01		2,000,000.00	2,000,000.00
478160BR4	10928	JNJ	1,500,000.00	1.125	03/01/2019	03/01/2016	1.114	1.129	09/01 - 03/01		1,499,820.00	1,499,820.00

Portfolio POOL  
RC  
PM (PRF\_PMS) 7.3.0

**Alameda County Inv Pool  
Portfolio Management  
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July 31, 2017**

CUSIP	Investment #	Issuer	Par Value	Stated Rate	Maturity Date	Purchase Date	YTM 360	YTM 365	Payment Dates	Accrued Interest At Purchase	Current Principal	Book Value
<b>Corporate Notes</b>												
478160CD4	11226	JNJ	11,000,000.00	2.250	03/03/2022	03/03/2017	2.276	2.308	09/03 - 03/03		10,970,080.00	10,970,080.00
191216BV1	11005	KO	19,000,000.00	1.375	05/30/2019	05/31/2016	1.380	1.399	11/30 - 05/30		18,986,700.00	18,986,700.00
86579YAP6	11258	MMM	15,000,000.00	1.375	08/07/2018	04/27/2017	1.271	1.289	08/07 - 02/07	45,833.33	15,016,200.00	15,062,033.33
594918BG8	10819	MSFT	2,000,000.00	2.000	11/03/2020	11/03/2015	1.989	2.017	05/03 - 11/03		1,998,400.00	1,998,400.00
594918BF0	10820	MSFT	2,000,000.00	1.300	11/03/2018	11/03/2015	1.316	1.334	05/03 - 11/03		1,998,000.00	1,998,000.00
594918BN3	11062	MSFT	4,000,000.00	1.100	08/08/2019	08/08/2016	1.119	1.135	02/08 - 08/08		3,995,880.00	3,995,880.00
594918BP8	11063	MSFT	2,000,000.00	1.550	08/08/2021	08/08/2016	1.550	1.572	02/08 - 08/08		1,997,900.00	1,997,900.00
594918BN3	11064	MSFT	5,000,000.00	1.100	08/08/2019	08/08/2016	1.119	1.135	02/08 - 08/08		4,994,850.00	4,994,850.00
594918BP8	11065	MSFT	7,000,000.00	1.550	08/08/2021	08/08/2016	1.550	1.572	02/08 - 08/08		6,992,650.00	6,992,650.00
68389XAN5	10526	ORCL	4,500,000.00	1.200	10/15/2017	10/24/2014	1.253	1.270	10/25 - 04/25	Received	4,516,290.00	4,502,585.71
717081EB5	11142	PFIZER	9,000,000.00	1.700	12/15/2019	11/21/2016	1.700	1.724	06/15 - 12/15		8,993,520.00	8,993,520.00
742718EQ8	11126	PG	5,000,000.00	1.700	11/03/2021	11/03/2016	1.719	1.743	05/03 - 11/03		4,989,750.00	4,989,750.00
747525AG8	10664	QCOM	5,000,000.00	1.400	05/18/2018	05/20/2015	1.426	1.446	11/20 - 05/20		4,993,300.00	4,993,300.00
89238TCU7	10917	TOYOTA	8,000,000.00	1.700	02/19/2019	02/19/2016	1.681	1.704	08/19 - 02/19		7,999,040.00	7,999,040.00
89236TCX1	10955	TOYOTA	10,000,000.00	1.200	04/06/2018	04/08/2016	1.196	1.212	10/06 - 04/06		9,997,600.00	9,997,600.00
89236TDM4	11183	TOYOTA	2,000,000.00	1.700	01/09/2019	01/09/2017	1.694	1.718	07/09 - 01/09		1,999,300.00	1,999,300.00
94988JA1	10904	WELLS	5,000,000.00	1.665	01/22/2018	01/29/2016	1.657	1.680	07/29 - 01/29		4,998,550.00	4,998,550.00
<b>Corporate Notes Totals</b>							<b>186,500,000.00</b>	<b>1.567</b>	<b>1.588</b>	<b>45,833.33</b>	<b>186,349,780.00</b>	<b>186,381,909.04</b>
<b>Washington Supranational Obligation</b>												
4581X0BZ0	11163	IADB	15,000,000.00	0.875	03/15/2018	12/13/2016	1.174	1.190	03/15 - 09/15	Received	14,941,200.00	14,941,200.00
45905UVC5	10820	IBRD	10,000,000.00	1.350	02/26/2019	02/26/2016	1.332	1.350	08/26 - 02/26		10,000,000.00	10,000,000.00
45905UVC5	10943	IBRD	10,000,000.00	1.350	02/26/2019	03/29/2016	1.371	1.390	08/26 - 02/26	Received	9,988,500.00	9,988,500.00
45905UZJ6	11135	IBRD	10,000,000.00	1.300	10/25/2019	11/16/2016	1.371	1.390	04/25 - 10/25	Received	9,974,100.00	9,974,100.00
459058EM1	11153	IBRD	15,000,000.00	1.000	11/15/2017	12/01/2016	1.009	1.023	05/15 - 11/15	Received	14,996,700.00	14,996,700.00
459058FS77	11159	IBRD	15,000,000.00	1.125	11/27/2019	12/12/2016	1.516	1.537	05/27 - 11/27	Received	14,821,950.00	14,821,950.00
459058EM1	11188	IBRD	10,000,000.00	1.000	11/15/2017	01/13/2017	0.986	1.000	05/15 - 11/15	Received	10,000,000.00	10,000,000.00
45905UZJ6	11227	IBRD	10,000,000.00	1.300	10/25/2019	03/03/2017	1.588	1.610	04/25 - 10/25	Received	9,920,000.00	9,920,000.00
<b>Washington Supranational Obligation Totals</b>							<b>95,000,000.00</b>	<b>1.283</b>	<b>1.301</b>	<b>0.00</b>	<b>94,642,450.00</b>	<b>94,642,450.00</b>
<b>Commercial Paper Disc. -Amortizing</b>												
25214P6J7	11245	DEXCLN	50,000,000.00	1.390	11/15/2017	04/12/2017	1.423	1.443	11/15 - At Maturity		49,581,069.44	49,581,069.44
19121AZD6	11302	KO	50,000,000.00	1.199	12/23/2017	06/27/2017	1.206	1.223	12/23 - At Maturity		49,701,902.78	49,701,902.78
7426M3AA7	11303	PEFCO	50,000,000.00	1.300	01/10/2018	06/01/2017	1.330	1.349	01/10 - At Maturity		49,597,361.11	49,597,361.11

Portfolio POOL  
RC  
PM (PRF\_PMS)7.3.0

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Portfolio Management  
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<b>Commercial Paper Disc. -Amortizing</b>												
892333GWN2	11244	TOYOTA	50,000,000.00	1.150	09/22/2017	04/12/2017	1.156	1.172	09/22 - At Maturity		49,739,652.78	49,739,652.78
892333GX43	11272	TOYOTA	50,000,000.00	1.140	10/04/2017	05/01/2017	1.146	1.162	10/04 - At Maturity		49,753,000.00	49,753,000.00
<b>Commercial Paper Disc. -Amortizing Totals</b>			<b>250,000,000.00</b>				<b>1.152</b>	<b>1.169</b>		<b>0.00</b>	<b>248,372,986.11</b>	<b>248,372,986.11</b>
<b>Agency Bullets (Aaa/AA+)</b>												
3133EC7A6	10825	FFCB	10,000,000.00	0.820	12/12/2017	11/10/2015	0.987	1.000	12/12 - 06/12	Received	9,962,800.00	9,962,800.00
3133EHAP8	11220	FFCB	10,000,000.00	1.250	02/27/2019	02/28/2017	1.242	1.259	08/27 - 02/27	347.22	9,998,200.00	9,998,547.22
3133EHAP8	11221	FFCB	10,000,000.00	1.250	02/27/2019	02/28/2017	1.263	1.281	08/27 - 02/27	347.22	9,993,900.00	9,994,247.22
3133EHFK4	11248	FFCB	15,000,000.00	1.320	04/17/2019	04/17/2017	1.314	1.332	10/17 - 04/17		14,996,400.00	14,996,400.00
3133EHHB2	11265	FFCB	5,000,000.00	1.450	04/27/2020	04/27/2017	1.521	1.542	10/27 - 04/27		4,986,500.00	4,986,500.00
3130A6LZ8	10777	FHLB	10,000,000.00	0.625	10/26/2017	10/09/2015	0.722	0.732	10/26 - 04/09		9,978,300.00	9,978,300.00
3130A6LZ8	10778	FHLB	8,000,000.00	0.625	10/26/2017	10/09/2015	0.722	0.732	10/26 - 04/09		7,982,640.00	7,982,640.00
3130A6LZ8	10779	FHLB	10,000,000.00	0.625	10/26/2017	10/09/2015	0.722	0.732	10/26 - 04/09		9,978,300.00	9,978,300.00
3130A6SW8	10834	FHLB	10,000,000.00	1.000	12/19/2017	11/20/2015	0.986	1.000	12/19 - 06/19		10,000,000.00	10,000,000.00
3130A6SW8	10835	FHLB	15,000,000.00	1.000	12/19/2017	11/20/2015	0.986	1.000	12/19 - 06/19		15,000,000.00	15,000,000.00
3130A6SW8	10836	FHLB	10,000,000.00	1.000	12/19/2017	11/20/2015	0.986	1.000	12/19 - 06/19		10,000,000.00	10,000,000.00
3130A6SW8	10837	FHLB	10,000,000.00	1.000	12/19/2017	11/20/2015	0.986	1.000	12/19 - 06/19		10,000,000.00	10,000,000.00
3130A7CV5	10911	FHLB	5,000,000.00	1.375	02/18/2021	02/18/2016	1.439	1.459	08/18 - 02/18		4,979,800.00	4,979,800.00
3130A7CV5	10912	FHLB	15,000,000.00	1.375	02/18/2021	02/18/2016	1.439	1.459	08/18 - 02/18		14,939,400.00	14,939,400.00
3130A7CX1	10913	FHLB	16,000,000.00	0.875	03/19/2018	02/18/2016	0.878	0.890	03/19 - 09/19		15,995,040.00	15,995,040.00
3130A7CX1	10914	FHLB	10,000,000.00	0.875	03/19/2018	02/18/2016	0.878	0.890	03/19 - 09/19		9,996,900.00	9,996,900.00
3130A7CX1	10915	FHLB	10,000,000.00	0.875	03/19/2018	02/18/2016	0.878	0.890	03/19 - 09/19		9,975,900.00	9,975,900.00
3130A8BD4	11002	FHLB	10,000,000.00	0.875	06/29/2018	05/27/2016	0.978	0.992	06/29 - 12/29		9,975,900.00	9,975,900.00
3130A8BD4	11003	FHLB	10,000,000.00	0.875	06/29/2018	05/27/2016	0.978	0.992	06/29 - 12/29		9,983,700.00	9,983,700.00
3130A8BD4	11004	FHLB	10,000,000.00	0.875	06/29/2018	05/27/2016	0.978	0.992	06/29 - 12/29		9,976,800.00	9,976,800.00
3130AAMQ8	11194	FHLB	10,000,000.00	1.250	01/18/2019	01/20/2017	1.315	1.333	07/18 - 01/18	Received	9,975,900.00	9,975,900.00
3130AAXX1	11228	FHLB	10,000,000.00	1.375	03/18/2019	03/10/2017	1.471	1.492	09/18 - 03/18		9,976,800.00	9,976,800.00
3130AAXX1	11229	FHLB	10,000,000.00	1.375	03/18/2019	03/10/2017	1.471	1.492	09/18 - 03/18		9,976,800.00	9,976,800.00
3130AAXX1	11230	FHLB	10,000,000.00	1.375	03/18/2019	03/10/2017	1.471	1.492	09/18 - 03/18		9,976,800.00	9,976,800.00
3137EADP1	10408	FHLMC	10,000,000.00	0.875	03/07/2018	02/28/2014	1.165	1.181	03/07 - 09/07	Received	9,880,000.00	9,880,000.00
3137EADN6	10826	FHLMC	20,000,000.00	0.750	01/12/2018	11/12/2015	0.986	1.000	01/12 - 07/12	Received	19,893,000.00	19,893,000.00
3137EAEA3	10951	FHLMC	15,000,000.00	0.750	04/09/2018	04/07/2016	0.818	0.829	10/09 - 04/09		14,976,450.00	14,976,450.00
3137EAEA3	10952	FHLMC	10,000,000.00	0.750	04/09/2018	04/07/2016	0.818	0.829	10/09 - 04/09		9,984,300.00	9,984,300.00
3137EAEA3	10953	FHLMC	10,000,000.00	0.750	04/09/2018	04/07/2016	0.818	0.829	10/09 - 04/09		9,984,300.00	9,984,300.00

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<b>Agency Bullets (Aaa/AA+)</b>												
3137EAEA3	10989	FHLMC	20,000,000.00	0.750	04/09/2018	05/18/2016	0.889	0.901	10/09 - 04/09	Received	19,943,400.00	19,943,400.00
3137EADP1	11232	FHLMC	50,000,000.00	0.875	03/07/2018	03/31/2017	1.079	1.093	09/07 - 03/07	29,166.67	49,898,758.50	49,927,925.17
3135G0WJ8	10026	FNMA	5,000,000.00	0.875	05/21/2018	06/05/2013	1.213	1.230	11/21 - 05/21	Received	4,919,100.00	4,919,100.00
3135G0WJ8	10061	FNMA	10,000,000.00	0.875	05/21/2018	05/22/2013	0.998	1.012	11/21 - 05/21	Received	9,942,100.00	9,942,100.00
3135G0WJ8	10062	FNMA	10,000,000.00	0.875	05/21/2018	05/22/2013	1.034	1.048	11/21 - 05/21	Received	9,924,690.89	9,924,690.89
3135G0T29	11218	FNMA	10,000,000.00	1.125	02/28/2020	02/28/2017	1.131	1.147	08/28 - 02/28	Received	9,993,600.00	9,993,600.00
3135G0T29	11219	FNMA	10,000,000.00	1.125	02/28/2020	02/28/2017	1.131	1.147	08/28 - 02/28	Received	9,993,600.00	9,993,600.00
<b>Agency Bullets (Aaa/AA+) Totals</b>			<b>429,000,000.00</b>				<b>1.060</b>	<b>1.074</b>		<b>29,861.11</b>	<b>427,960,179.39</b>	<b>427,990,040.50</b>
<b>Federal Agency Disc. -Amortizing</b>												
313385KE5	11223	FHLBDN	50,000,000.00	0.640	08/09/2017	02/28/2017	0.651	0.660	08/09 - At Maturity		49,856,000.00	49,856,000.00
313385LJ3	11279	FHLBDN	50,000,000.00	0.960	09/06/2017	05/11/2017	0.976	0.990	09/06 - At Maturity		49,842,666.50	49,842,666.50
313385LJ3	11300	FHLBDN	50,000,000.00	0.990	09/06/2017	06/30/2017	1.006	1.020	09/06 - At Maturity		49,906,500.00	49,906,500.00
459515KU5	11276	IFCDN	50,000,000.00	0.970	08/23/2017	05/10/2017	0.986	1.000	08/23 - At Maturity		49,858,541.67	49,858,541.67
459515MN9	11286	IFCDN	50,000,000.00	1.050	10/04/2017	05/31/2017	1.069	1.083	10/04 - At Maturity		49,816,250.00	49,816,250.00
<b>Federal Agency Disc. -Amortizing Totals</b>			<b>250,000,000.00</b>				<b>0.938</b>	<b>0.951</b>		<b>0.00</b>	<b>249,279,958.17</b>	<b>249,279,958.17</b>
<b>Treasury Notes and Bonds</b>												
912828UA6	11140	UST	50,000,000.00	0.625	11/30/2017	11/16/2016	0.799	0.810	11/30 - 05/31	Received	49,904,296.88	49,904,296.89
912828UJ7	11177	UST	50,000,000.00	0.875	01/31/2018	12/30/2016	0.920	0.933	01/31 - 07/31	Received	49,968,750.00	49,968,750.00
912828H37	11179	UST	50,000,000.00	0.875	01/15/2018	12/30/2016	0.885	0.898	01/15 - 07/15	Received	49,988,281.25	49,988,281.25
<b>Treasury Notes and Bonds Totals</b>			<b>150,000,000.00</b>				<b>0.868</b>	<b>0.880</b>		<b>0.00</b>	<b>149,861,328.13</b>	<b>149,861,328.14</b>
<b>Treasury Discounts -Amortizing</b>												
912796LQ0	11222	TBILL	50,000,000.00	0.660	08/24/2017	02/28/2017	0.671	0.681	08/24 - At Maturity		49,837,750.00	49,837,750.00
912796LZ0	11284	TBILL	50,000,000.00	0.981	10/26/2017	05/25/2017	0.999	1.013	10/26 - At Maturity		49,790,175.00	49,790,175.00
912796KX6	11287	TBILL	50,000,000.00	1.005	11/09/2017	05/31/2017	1.024	1.038	11/09 - At Maturity		49,773,875.00	49,773,875.00
<b>Treasury Discounts -Amortizing Totals</b>			<b>150,000,000.00</b>				<b>0.898</b>	<b>0.910</b>		<b>0.00</b>	<b>149,401,800.00</b>	<b>149,401,800.00</b>
<b>Agency Callables (Aaa/AA+)</b>												
3133EE3X6	10714	FFCB	10,000,000.00	0.870	10/16/2017	07/16/2015	0.858	0.870	10/16 - 04/16		10,000,000.00	10,000,000.00
3133EE3X6	10715	FFCB	10,000,000.00	0.870	10/16/2017	07/16/2015	0.858	0.870	10/16 - 04/16		10,000,000.00	10,000,000.00
3133EFEU7	10754	FFCB	10,000,000.00	0.780	08/28/2017	09/28/2015	0.769	0.780	02/28 - 08/28		10,000,000.00	10,000,000.00

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<b>Agency Callables (Aaa/AA+)</b>												
3133EFEU7	10755	FFCB	10,000,000.00	0.780	08/28/2017	09/28/2015	0.769	0.780	02/28 - 08/28		10,000,000.00	10,000,000.00
3133EFHQ3	10773	FFCB	10,000,000.00	1.200	01/08/2019	10/08/2015	1.184	1.200	01/08 - 07/08		10,000,000.00	10,000,000.00
3133EFJN8	10774	FFCB	10,000,000.00	1.030	07/13/2018	10/13/2015	1.016	1.030	01/13 - 07/13		10,000,000.00	10,000,000.00
3133EFJN8	10775	FFCB	10,000,000.00	1.030	07/13/2018	10/13/2015	1.016	1.030	01/13 - 07/13		10,000,000.00	10,000,000.00
3133EFJN8	10776	FFCB	10,000,000.00	0.930	04/13/2018	10/13/2015	0.917	0.930	04/13 - 10/13		10,000,000.00	10,000,000.00
3133EFJN8	10776	FFCB	10,000,000.00	0.930	04/13/2018	10/13/2015	0.917	0.930	04/13 - 10/13	Received	9,997,500.00	10,000,000.00
3133EFJN8	10782	FFCB	15,000,000.00	0.930	04/13/2018	10/14/2015	0.937	0.950	04/13 - 10/13	Received	14,992,500.00	14,992,500.00
3133EFJN8	10783	FFCB	10,000,000.00	1.070	10/19/2018	10/19/2015	1.055	1.070	04/19 - 10/19		10,000,000.00	10,000,000.00
3133EFJL2	10784	FFCB	10,000,000.00	0.730	10/13/2017	10/20/2015	0.740	0.750	04/13 - 10/13	Received	9,996,000.00	10,000,000.00
3133EFKLO	10790	FFCB	5,000,000.00	0.840	01/22/2018	10/22/2015	0.829	0.840	01/22 - 07/22		5,000,000.00	5,000,000.00
3133EFKW6	10798	FFCB	10,000,000.00	1.010	10/26/2018	10/26/2015	0.996	1.010	04/26 - 10/26		10,000,000.00	10,000,000.00
3133EFMD6	10811	FFCB	9,000,000.00	1.340	07/29/2019	10/29/2015	1.322	1.340	01/29 - 07/29		9,000,000.00	9,000,000.00
3133EFHY6	10812	FFCB	15,000,000.00	0.650	10/13/2017	10/29/2015	0.690	0.700	04/13 - 10/13	Received	14,985,450.00	14,985,450.00
3133EFMV6	10817	FFCB	10,000,000.00	1.020	08/02/2018	11/02/2015	1.001	1.015	02/02 - 08/02		10,000,000.00	10,000,000.00
3133EFMU8	10818	FFCB	10,000,000.00	0.950	05/02/2018	11/02/2015	0.933	0.947	05/02 - 11/02		9,984,000.00	9,984,000.00
3133EFUE5	10884	FFCB	10,000,000.00	1.420	12/28/2018	01/06/2016	1.423	1.442	06/28 - 12/28		9,993,500.00	10,000,000.00
3133EFVC8	10894	FFCB	15,000,000.00	1.000	01/19/2018	01/19/2016	0.990	1.004	07/19 - 01/19	Received	14,998,800.00	14,998,800.00
3133EFD20	10918	FFCB	10,000,000.00	1.250	05/23/2019	02/23/2016	1.233	1.250	05/23 - 11/23		10,000,000.00	10,000,000.00
3133EFV38	10941	FFCB	10,000,000.00	1.250	03/29/2019	03/29/2016	1.233	1.250	09/29 - 03/29		10,000,000.00	10,000,000.00
3133EFV38	10944	FFCB	25,000,000.00	1.250	03/29/2019	03/29/2016	1.233	1.250	09/29 - 03/29		25,000,000.00	25,000,000.00
3133EFZ26	10954	FFCB	15,000,000.00	1.400	04/07/2020	04/07/2016	1.381	1.400	10/07 - 04/07		15,000,000.00	15,000,000.00
3133EFZ26	10956	FFCB	10,000,000.00	1.400	04/13/2020	04/13/2016	1.381	1.400	10/13 - 04/13		10,000,000.00	10,000,000.00
3133EFZ26	10957	FFCB	15,000,000.00	1.400	04/13/2020	04/15/2016	1.381	1.400	10/13 - 04/13		15,000,000.00	15,000,000.00
3133EF3N5	10960	FFCB	13,000,000.00	1.000	07/18/2018	04/19/2016	1.013	1.027	07/18 - 01/18	Received	12,992,200.00	12,992,200.00
3133EF2L0	10961	FFCB	15,000,000.00	1.400	04/13/2020	04/19/2016	1.381	1.400	10/13 - 04/13	Received	15,000,000.00	15,000,000.00
3133EFV38	10963	FFCB	10,000,000.00	1.250	03/29/2019	04/20/2016	1.233	1.250	09/29 - 03/29	Received	10,000,000.00	10,000,000.00
3133EF5Y9	10977	FFCB	9,700,000.00	1.470	05/04/2020	05/04/2016	1.450	1.470	11/04 - 05/04		9,700,000.00	9,700,000.00
3133EGAS4	10980	FFCB	15,000,000.00	0.750	02/16/2018	05/16/2016	0.760	0.770	08/16 - 02/16		14,994,750.00	14,994,750.00
3133EGAS4	10981	FFCB	15,000,000.00	0.750	02/16/2018	05/16/2016	0.765	0.776	08/16 - 02/16		14,993,250.00	14,993,250.00
3133EGAS4	10983	FFCB	20,000,000.00	0.750	02/16/2018	05/16/2016	0.799	0.810	08/16 - 02/16		19,979,220.00	19,979,220.00
3133EGBE4	10986	FFCB	10,000,000.00	1.060	11/19/2018	05/19/2016	1.086	1.101	11/19 - 05/19		9,990,000.00	9,990,000.00
3133EGBE4	10987	FFCB	10,000,000.00	1.060	11/19/2018	05/19/2016	1.045	1.060	11/19 - 05/19		10,000,000.00	10,000,000.00
3133EGBG9	10993	FFCB	10,000,000.00	1.000	08/23/2018	05/23/2016	0.986	1.000	08/23 - 02/23		10,000,000.00	10,000,000.00
3133EGDW2	11008	FFCB	10,000,000.00	1.520	06/08/2020	06/08/2016	1.499	1.520	12/08 - 06/08		10,000,000.00	10,000,000.00



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<b>Agency Callables (Aaa/AA+)</b>												
3133EGDW2	11009	FFCB	10,000,000.00	1.520	06/08/2020	06/08/2016	1.499	1.520	12/08 - 06/08		10,000,000.00	10,000,000.00
3133EGFY6	11014	FFCB	15,000,000.00	1.400	03/16/2020	06/16/2016	1.381	1.400	09/16 - 03/16		15,000,000.00	15,000,000.00
3133EGFX8	11015	FFCB	15,000,000.00	1.010	09/20/2018	06/20/2016	0.996	1.010	09/20 - 03/20		15,000,000.00	15,000,000.00
3133EGGS8	11017	FFCB	15,000,000.00	1.200	06/27/2019	06/27/2016	1.184	1.200	12/27 - 06/27		15,000,000.00	15,000,000.00
3133EGHP3	11022	FFCB	10,000,000.00	1.420	06/29/2020	06/29/2016	1.401	1.420	12/29 - 06/29		10,000,000.00	10,000,000.00
3133EGHQ1	11027	FFCB	20,000,000.00	1.470	06/29/2020	06/29/2016	1.450	1.470	12/29 - 06/29		20,000,000.00	20,000,000.00
3133EGJW6	11037	FFCB	15,000,000.00	1.030	04/05/2019	07/05/2016	1.016	1.030	10/05 - 04/05		15,000,000.00	15,000,000.00
3133EGJZ9	11038	FFCB	10,000,000.00	1.000	01/07/2019	07/07/2016	1.006	1.020	01/07 - 07/07		9,995,000.00	9,995,000.00
3133EGQR8	11067	FFCB	12,000,000.00	1.250	02/10/2020	08/18/2016	1.233	1.250	02/10 - 08/10	Received	12,000,000.00	12,000,000.00
3133EGVJ1	11085	FFCB	10,000,000.00	1.160	09/26/2019	09/26/2016	1.144	1.160	03/26 - 09/26		10,000,000.00	10,000,000.00
3133EGUW3	11086	FFCB	10,000,000.00	0.880	03/20/2018	09/26/2016	0.868	0.880	03/20 - 09/20		10,000,000.00	10,000,000.00
3133EGXK6	11098	FFCB	10,000,000.00	1.120	10/11/2018	10/11/2016	1.105	1.120	04/11 - 10/11	Received	10,000,000.00	10,000,000.00
3133EGYD1	11099	FFCB	10,000,000.00	1.000	10/12/2018	10/12/2016	0.986	1.000	04/12 - 10/12		10,000,000.00	10,000,000.00
3133EGYD1	11100	FFCB	10,000,000.00	1.000	10/12/2018	10/12/2016	0.986	1.000	04/12 - 10/12		10,000,000.00	10,000,000.00
3133EGZEB	11108	FFCB	15,000,000.00	1.210	10/24/2019	10/24/2016	1.193	1.210	04/24 - 10/24		15,000,000.00	15,000,000.00
3133EGZE8	11109	FFCB	10,000,000.00	1.210	10/24/2019	10/24/2016	1.193	1.210	04/24 - 10/24		10,000,000.00	10,000,000.00
3133EGZT7	11124	FFCB	10,000,000.00	1.120	05/03/2019	11/03/2016	1.105	1.120	05/03 - 11/03		10,000,000.00	10,000,000.00
3133EGD77	11125	FFCB	10,000,000.00	1.120	05/03/2019	11/03/2016	1.105	1.120	05/03 - 11/03		10,000,000.00	10,000,000.00
3133EGU52	11160	FFCB	15,000,000.00	1.490	09/13/2019	12/13/2016	1.470	1.490	03/13 - 09/13		15,000,000.00	15,000,000.00
3133EGU52	11161	FFCB	7,000,000.00	1.490	09/13/2019	12/13/2016	1.470	1.490	03/13 - 09/13		7,000,000.00	7,000,000.00
3133EGU60	11164	FFCB	5,000,000.00	1.820	09/14/2020	12/14/2016	1.816	1.841	03/14 - 09/14		4,996,250.00	4,996,250.00
3133EGU60	11165	FFCB	15,000,000.00	1.820	09/14/2020	12/14/2016	1.795	1.820	03/14 - 09/14		15,000,000.00	15,000,000.00
3133EGG66	11169	FFCB	9,000,000.00	1.130	11/15/2019	12/15/2016	1.479	1.499	05/15 - 11/15	Received	8,905,500.00	8,905,500.00
3133EGW92	11171	FFCB	20,000,000.00	1.550	12/19/2019	12/19/2016	1.479	1.500	06/19 - 12/19		20,000,000.00	20,000,000.00
3133EG3J2	11186	FFCB	10,000,000.00	1.550	11/10/2020	01/10/2017	1.529	1.550	07/10 - 01/10		10,000,000.00	10,000,000.00
3133EG7D1	11209	FFCB	10,000,000.00	1.550	11/15/2019	02/15/2017	1.529	1.550	05/15 - 11/15		10,000,000.00	10,000,000.00
3133EFC70	11210	FFCB	5,000,000.00	1.120	02/22/2019	02/15/2017	1.229	1.246	02/22 - 08/22	Received	4,987,500.00	4,987,500.00
3133EGXK6	11211	FFCB	5,000,000.00	1.120	10/11/2019	02/15/2017	1.412	1.432	04/11 - 10/11	Received	4,959,500.00	4,959,500.00
3133EGZS3	11212	FFCB	15,000,000.00	1.280	10/03/2019	02/16/2017	1.276	1.294	07/03 - 01/03	Received	14,996,054.70	14,996,054.70
3133EHC49	11231	FFCB	5,000,000.00	1.760	03/13/2020	03/31/2017	1.736	1.760	09/13 - 03/13	4,400.00	5,000,000.00	5,000,000.00
3133EHFP3	11247	FFCB	10,000,000.00	1.390	04/17/2019	04/17/2017	1.371	1.390	10/17 - 04/17		10,000,000.00	10,000,000.00
3133EHFP3	11249	FFCB	15,000,000.00	1.390	04/17/2019	04/17/2017	1.371	1.390	10/17 - 04/17		15,000,000.00	15,000,000.00
3133EHQ7	10034	FHLB	5,000,000.00	1.200	06/27/2018	06/27/2013	1.188	1.204	12/27 - 06/27		4,999,000.00	4,999,000.00
3133812R5	10173	FHLB	10,000,000.00	0.650	11/13/2017	11/13/2012	0.694	0.703	02/13 - 08/13		10,000,000.00	10,000,000.00

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<b>Agency Callables (Aaa/AA+)</b>												
3130A5W54	10713	FHLB	10,000,000.00	0.800	11/28/2017	07/15/2015	0.868	0.870	11/28 - 05/28	Received	9,983,600.00	9,983,600.00
31338DEC7	10742	FHLB	25,000,000.00	0.750	09/08/2017	09/08/2015	0.821	0.833	03/08 - 09/08		24,959,000.00	24,959,000.00
3130A6KH9	10791	FHLB	8,000,000.00	1.190	10/14/2019	10/22/2015	1.174	1.190	01/14 - 07/14	Received	8,000,000.00	8,000,000.00
3130A6MH7	10805	FHLB	5,000,000.00	1.720	10/28/2020	10/28/2015	1.696	1.720	04/28 - 10/28		5,000,000.00	5,000,000.00
3130A6SA6	10830	FHLB	10,000,000.00	0.940	11/17/2017	11/17/2015	0.935	0.948	05/17 - 11/17		9,998,400.00	9,998,400.00
3130A6Y43	10877	FHLB	10,000,000.00	2.000	12/30/2020	12/30/2015	1.973	2.000	06/30 - 12/30		10,000,000.00	10,000,000.00
3130A83R2	10992	FHLB	15,000,000.00	0.875	02/23/2018	05/23/2016	0.863	0.875	11/23 - 05/23		15,000,000.00	15,000,000.00
3130A8DB6	11006	FHLB	10,000,000.00	1.125	06/21/2019	06/03/2016	1.123	1.139	06/21 - 12/21		9,995,800.00	9,995,800.00
3130A8DB6	11007	FHLB	10,000,000.00	1.125	06/21/2019	06/03/2016	1.123	1.139	06/21 - 12/21		9,995,800.00	9,995,800.00
3130A8PK3	11039	FHLB	6,000,000.00	0.625	08/07/2018	07/08/2016	0.716	0.726	01/08 - 07/08		5,987,520.00	5,987,520.00
3130A8PK3	11040	FHLB	10,000,000.00	0.625	08/07/2018	07/08/2016	0.716	0.726	01/08 - 07/08		9,979,200.00	9,979,200.00
3130A8PK3	11041	FHLB	10,000,000.00	0.625	08/07/2018	07/08/2016	0.716	0.726	01/08 - 07/08		9,979,200.00	9,979,200.00
3130A8PK3	11042	FHLB	10,000,000.00	0.625	08/07/2018	07/08/2016	0.716	0.726	01/08 - 07/08		9,979,200.00	9,979,200.00
3130A8RP0	11054	FHLB	10,000,000.00	1.050	10/26/2018	07/27/2016	1.069	1.084	10/26 - 04/26	Received	9,992,500.00	9,992,500.00
3130A8Z44	11068	FHLB	22,200,000.00	1.230	05/22/2020	08/22/2016	1.213	1.230	11/22 - 05/22		22,200,000.00	22,200,000.00
3130A9AE1	11070	FHLB	7,000,000.00	0.875	10/01/2018	08/26/2016	0.895	0.908	10/01 - 04/01		6,995,240.00	6,995,240.00
3130A9AE1	11071	FHLB	10,000,000.00	0.875	10/01/2018	08/26/2016	0.895	0.908	10/01 - 04/01		9,993,200.00	9,993,200.00
3130A9AE1	11072	FHLB	10,000,000.00	0.875	10/01/2018	08/26/2016	0.895	0.908	10/01 - 04/01		9,993,200.00	9,993,200.00
3130A9A92	11074	FHLB	10,000,000.00	1.000	08/28/2018	08/31/2016	0.988	1.001	02/28 - 08/28		10,000,000.00	10,000,000.00
3130A9PB1	11111	FHLB	10,000,000.00	1.200	10/11/2019	10/25/2016	1.187	1.203	04/25 - 10/25		9,999,000.00	9,999,000.00
3130A9NJ6	11117	FHLB	20,000,000.00	0.750	11/16/2017	11/16/2016	0.798	0.809	04/11 - 10/11	Received	19,988,500.00	19,988,500.00
3130AA3K2	11134	FHLB	10,000,000.00	1.375	11/15/2019	11/17/2016	1.364	1.383	05/15 - 11/15		9,997,700.00	9,997,700.00
3130AA3R7	11141	FHLB	5,000,000.00	1.875	11/29/2021	11/30/2016	1.932	1.959	05/29 - 11/29		4,980,100.00	4,980,100.00
3130AABG2	11148	FHLB	5,000,000.00	1.875	11/29/2021	11/30/2016	1.932	1.959	05/29 - 11/29		4,980,100.00	4,980,100.00
3130AABG2	11149	FHLB	5,000,000.00	1.875	11/29/2021	11/30/2016	1.932	1.959	05/29 - 11/29		4,980,100.00	4,980,100.00
3130AAE46	11150	FHLB	10,000,000.00	1.250	01/16/2019	12/08/2016	1.235	1.252	01/16 - 07/16		9,999,600.00	9,999,600.00
3130AAE46	11154	FHLB	10,000,000.00	1.250	01/16/2019	12/08/2016	1.235	1.252	01/16 - 07/16		9,999,600.00	9,999,600.00
3130AAE46	11156	FHLB	10,000,000.00	1.250	01/16/2019	12/08/2016	1.235	1.252	01/16 - 07/16		9,999,600.00	9,999,600.00
3130AAE46	11157	FHLB	10,000,000.00	1.250	01/16/2019	12/08/2016	1.235	1.252	01/16 - 07/16		9,999,600.00	9,999,600.00
3130AAE46	11158	FHLB	10,000,000.00	1.200	07/26/2019	01/05/2017	1.380	1.400	01/26 - 07/26		9,950,000.00	9,950,000.00
3130A8RQ8	11181	FHLB	10,000,000.00	1.000	04/27/2018	01/27/2017	0.987	1.000	07/27 - 01/27	Received	10,000,000.00	10,000,000.00
3130AAQ84	11204	FHLB	10,000,000.00	1.000	04/27/2018	01/27/2017	0.987	1.000	07/27 - 01/27		10,000,000.00	10,000,000.00
3130AAQ84	11205	FHLB	10,000,000.00	1.000	04/27/2018	01/27/2017	0.987	1.000	07/27 - 01/27		10,000,000.00	10,000,000.00
3130AAQ84	11206	FHLB	6,000,000.00	2.000	10/26/2021	02/08/2017	1.984	2.011	07/26 - 01/26	Received	5,997,000.00	5,997,000.00

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<b>Agency Callables (Aaa/AA+)</b>												
3130ADB6	11215	FHLB	15,000,000.00	1.125	06/21/2019	02/27/2017	1.298	1.316	06/21 - 12/21	Received	14,934,750.00	14,934,750.00
3130AB3Q7	11239	FHLB	10,000,000.00	1.400	07/15/2019	04/06/2017	1.400	1.419	07/15 - 01/15		9,995,800.00	9,995,800.00
3130AB3F1	11246	FHLB	15,000,000.00	1.600	04/13/2020	04/13/2017	1.578	1.600	10/13 - 04/13		15,000,000.00	15,000,000.00
3130A8MM2	11297	FHLB	9,000,000.00	1.125	07/11/2019	06/28/2017	1.381	1.400	07/11 - 01/11	Received	8,950,500.00	8,950,500.00
3130ABB21	11298	FHLB	10,000,000.00	1.375	07/26/2019	06/29/2017	1.434	1.454	07/26 - 01/26	Received	9,984,000.00	9,984,000.00
3134G3M31	10044	FHLMC	5,000,000.00	1.000	09/27/2017	06/14/2013	1.152	1.168	09/27 - 03/27	Received	4,965,000.00	4,965,000.00
3134G5AP0	10486	FHLMC	10,000,000.00	1.200	12/26/2017	06/26/2014	1.184	1.200	12/26 - 06/26		10,000,000.00	10,000,000.00
3134G6QZ9	10618	FHLMC	5,000,000.00	1.000	11/20/2017	05/20/2015	0.988	0.900	06/29 - 12/29		5,000,000.00	5,000,000.00
3134G6YT4	10661	FHLMC	10,000,000.00	0.900	11/20/2017	05/20/2015	0.888	0.900	11/20 - 05/20		10,000,000.00	10,000,000.00
3134G6S20	10689	FHLMC	10,000,000.00	1.000	12/15/2017	06/15/2015	1.000	1.014	12/15 - 06/15		9,996,500.00	9,996,500.00
3134G7C33	10760	FHLMC	10,000,000.00	1.000	03/30/2018	09/30/2015	0.986	1.000	03/30 - 09/30		10,000,000.00	10,000,000.00
3134G7L33	10764	FHLMC	10,000,000.00	1.050	06/29/2018	09/29/2015	1.036	1.050	12/29 - 06/29		10,000,000.00	10,000,000.00
3134G7U25	10799	FHLMC	10,000,000.00	0.800	10/27/2017	10/27/2015	0.789	0.800	04/27 - 10/27		10,000,000.00	10,000,000.00
3134G73Q2	10800	FHLMC	10,000,000.00	1.000	07/27/2018	10/27/2015	0.986	1.000	01/27 - 07/27		10,000,000.00	10,000,000.00
3134G73Q2	10801	FHLMC	10,000,000.00	1.000	07/27/2018	10/27/2015	0.986	1.000	01/27 - 07/27		10,000,000.00	10,000,000.00
3134G73Q2	10803	FHLMC	10,000,000.00	1.000	07/27/2018	10/27/2015	0.986	1.000	01/27 - 07/27		10,000,000.00	10,000,000.00
3134G73Q2	10804	FHLMC	10,000,000.00	1.000	07/27/2018	10/27/2015	0.986	1.000	01/27 - 07/27		10,000,000.00	10,000,000.00
3134G73Q2	10816	FHLMC	15,000,000.00	1.000	07/27/2018	10/30/2015	0.986	1.000	01/27 - 07/27		10,000,000.00	10,000,000.00
3134G76G1	10829	FHLMC	10,000,000.00	1.000	07/27/2018	10/27/2015	0.986	1.000	01/27 - 07/27	Received	15,000,000.00	15,000,000.00
3134G74S7	10843	FHLMC	20,000,000.00	1.000	08/27/2018	11/17/2015	1.036	1.050	05/17 - 11/17		10,000,000.00	10,000,000.00
3137EADX4	10853	FHLMC	10,000,000.00	1.000	12/15/2017	12/11/2015	1.037	1.052	02/27 - 08/27		20,000,000.00	20,000,000.00
3137EADX4	10854	FHLMC	10,000,000.00	1.000	12/15/2017	12/11/2015	1.037	1.052	06/15 - 12/15		9,989,700.00	9,989,700.00
3134G8MM8	10921	FHLMC	25,000,000.00	1.200	02/26/2019	02/26/2016	1.184	1.200	06/15 - 12/15		9,989,700.00	9,989,700.00
3134G8M71	10922	FHLMC	10,000,000.00	1.050	02/26/2018	02/26/2016	1.041	1.065	08/26 - 02/26		25,000,000.00	25,000,000.00
3134G9DF1	10975	FHLMC	15,000,000.00	1.410	02/04/2020	05/04/2016	1.391	1.410	08/04 - 02/04		9,999,000.00	9,999,000.00
3134G9HJ9	10982	FHLMC	10,000,000.00	1.000	08/10/2018	05/16/2016	0.993	1.007	08/10 - 02/10	Received	15,000,000.00	15,000,000.00
3134G9HJ9	10985	FHLMC	15,000,000.00	1.000	08/10/2018	05/17/2016	0.986	1.000	08/10 - 02/10	Received	9,998,500.00	9,998,500.00
3134G9LS4	10994	FHLMC	15,000,000.00	1.050	05/25/2018	05/25/2016	1.044	1.058	11/25 - 05/25		15,000,000.00	15,000,000.00
3134G9HC4	10995	FHLMC	15,000,000.00	1.000	05/25/2018	05/25/2016	0.986	1.000	11/25 - 05/25		15,000,000.00	15,000,000.00
3134G9B97	11023	FHLMC	20,000,000.00	1.000	03/29/2019	06/29/2016	0.986	1.000	09/29 - 03/29		14,982,750.00	14,982,750.00
3134G9UY1	11024	FHLMC	15,000,000.00	1.000	06/29/2018	06/29/2016	0.986	1.000	12/29 - 06/29		20,000,000.00	20,000,000.00
3134G9B97	11025	FHLMC	15,000,000.00	1.000	03/29/2019	06/29/2016	0.986	1.000	12/29 - 06/29		15,000,000.00	15,000,000.00
3134G9B97	11026	FHLMC	10,000,000.00	1.000	03/29/2019	06/29/2016	0.986	1.000	09/29 - 03/29		15,000,000.00	15,000,000.00
3134G9F93	11029	FHLMC	10,000,000.00	1.000	06/28/2019	06/30/2016	0.986	1.000	09/29 - 03/29		10,000,000.00	10,000,000.00
3134G9F93	11029	FHLMC	10,000,000.00	1.000	06/28/2019	06/30/2016	0.986	1.000	12/28 - 06/28		10,000,000.00	10,000,000.00

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3134G9F85	11030	FHLMC	25,000,000.00	1.320	09/30/2020	06/30/2016	1.302	1.320	09/30 - 12/31		25,000,000.00	25,000,000.00
3137EAE81	11051	FHLMC	10,000,000.00	0.875	07/19/2019	07/20/2016	0.944	0.957	01/19 - 07/19		9,975,800.00	9,975,800.00
3134G9Q75	11052	FHLMC	18,000,000.00	1.250	07/26/2019	07/26/2016	1.233	1.250	01/26 - 07/26		18,000,000.00	18,000,000.00
3134G9Q75	11053	FHLMC	10,000,000.00	1.250	07/26/2019	07/26/2016	1.241	1.259	01/26 - 07/26		9,997,500.00	9,997,500.00
3137EAE09	11066	FHLMC	10,000,000.00	1.125	08/12/2021	08/12/2016	1.213	1.230	02/12 - 08/12		9,949,200.00	9,949,200.00
3134GAHA5	11073	FHLMC	10,000,000.00	1.000	11/28/2018	08/30/2016	0.998	1.011	11/28 - 05/28		9,997,500.00	9,997,500.00
3134GAGF5	11082	FHLMC	10,000,000.00	1.100	09/13/2018	09/13/2016	1.085	1.100	03/13 - 09/13		10,000,000.00	10,000,000.00
3137EAE07	11083	FHLMC	10,000,000.00	0.875	10/12/2018	09/16/2016	0.884	0.896	04/12 - 10/12		9,995,700.00	9,995,700.00
3137EAE07	11084	FHLMC	10,000,000.00	0.875	10/12/2018	09/16/2016	0.884	0.896	04/12 - 10/12		9,995,700.00	9,995,700.00
3134GAUL6	11106	FHLMC	15,000,000.00	1.200	10/25/2019	10/25/2016	1.184	1.200	04/25 - 10/25		15,000,000.00	15,000,000.00
3134GAUZ5	11118	FHLMC	15,000,000.00	1.000	10/30/2018	10/31/2016	0.986	1.000	04/30 - 10/30		15,000,000.00	15,000,000.00
3134G9Q75	11136	FHLMC	10,000,000.00	1.250	07/26/2019	11/16/2016	1.336	1.354	01/26 - 07/26	Received	9,972,450.00	9,972,450.00
3134G9Q75	11137	FHLMC	10,000,000.00	1.250	07/26/2019	11/16/2016	1.336	1.354	01/26 - 07/26	Received	9,972,450.00	9,972,450.00
3134GAYE8	11143	FHLMC	15,000,000.00	1.125	11/28/2018	11/28/2016	1.110	1.125	05/28 - 11/28		15,000,000.00	15,000,000.00
3134GAZA5	11162	FHLMC	5,000,000.00	2.000	12/13/2021	12/13/2016	1.973	2.000	06/13 - 12/13		5,000,000.00	5,000,000.00
3134G9Q75	11173	FHLMC	10,000,000.00	1.250	07/26/2019	12/21/2016	1.550	1.571	01/26 - 07/26	Received	9,918,500.00	9,918,500.00
3134GAYE82	11180	FHLMC	10,000,000.00	1.125	11/28/2018	12/30/2016	1.263	1.281	05/31 - 11/30		9,970,000.00	9,970,000.00
3137EAE05	11190	FHLMC	10,000,000.00	1.500	01/17/2020	01/17/2017	1.516	1.537	07/17 - 01/17	Received	9,989,200.00	9,989,200.00
3137EAE05	11191	FHLMC	10,000,000.00	1.500	01/17/2020	01/17/2017	1.516	1.537	07/17 - 01/17	Received	9,989,200.00	9,989,200.00
3134GAK78	11195	FHLMC	10,000,000.00	1.350	01/25/2019	01/25/2017	1.360	1.379	07/25 - 01/25		9,994,300.00	9,994,300.00
3134GASE5	11197	FHLMC	10,000,000.00	1.350	01/25/2019	01/25/2017	1.332	1.350	07/25 - 01/25		10,000,000.00	10,000,000.00
3134GASE5	11216	FHLMC	10,000,000.00	1.050	10/26/2018	02/28/2017	1.162	1.178	04/26 - 10/26		9,979,000.00	9,979,000.00
3134GA7A6	11243	FHLMC	15,000,000.00	1.500	09/09/2019	04/07/2017	1.492	1.513	09/09 - 03/09		14,995,500.00	15,013,000.00
3137EAEF2	11252	FHLMC	10,000,000.00	1.375	04/20/2020	04/20/2017	1.472	1.492	10/20 - 04/20	Received	9,965,800.00	9,965,800.00
3137EAEF2	11253	FHLMC	10,000,000.00	1.375	04/20/2020	04/20/2017	1.472	1.492	10/20 - 04/20		9,965,800.00	9,965,800.00
3137EAEF2	11254	FHLMC	10,000,000.00	1.375	04/20/2020	04/20/2017	1.472	1.492	10/20 - 04/20		9,965,800.00	9,965,800.00
3134GBHY13	11256	FHLMC	15,000,000.00	1.500	10/25/2019	04/25/2017	1.479	1.500	10/25 - 04/25		15,000,000.00	15,000,000.00
3134GBHQ8	11260	FHLMC	20,000,000.00	1.700	07/27/2020	04/27/2017	1.677	1.700	07/27 - 04/27		20,000,000.00	20,000,000.00
3134GBEE8	11261	FHLMC	15,000,000.00	1.750	07/27/2020	04/27/2017	1.726	1.750	07/27 - 04/27		15,000,000.00	15,000,000.00
3134GBHC9	11268	FHLMC	5,000,000.00	1.850	10/27/2020	04/28/2017	1.825	1.850	10/27 - 04/27	256.94	5,000,000.00	5,000,256.94
3134GBLCA	11282	FHLMC	5,000,000.00	1.800	11/18/2020	05/18/2017	1.790	1.815	11/18 - 05/18		4,997,500.00	4,997,500.00
3134GA7A6	11285	FHLMC	10,000,000.00	1.500	09/09/2019	05/31/2017	1.479	1.500	09/09 - 03/09	34,166.67	10,000,000.00	10,034,166.67
3134GBRD6	11294	FHLMC	10,000,000.00	1.700	06/15/2020	06/15/2017	1.677	1.700	12/15 - 06/15		10,000,000.00	10,000,000.00
3134GBXG2	11299	FHLMC	10,000,000.00	1.550	12/27/2019	06/30/2017	1.529	1.550	12/27 - 06/27		10,000,000.00	10,000,000.00

Portfolio POOL  
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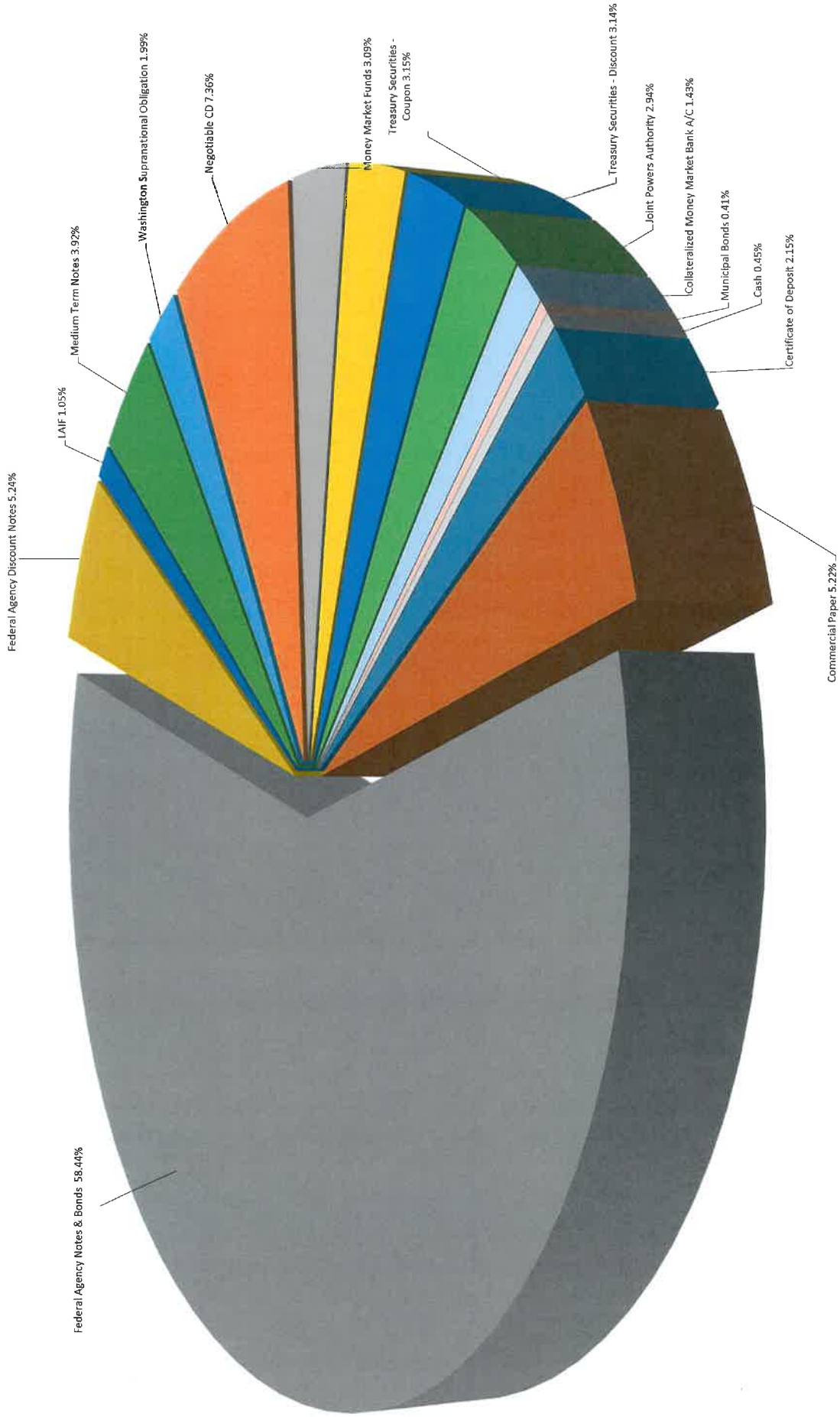
CUSIP	Investment #	Issuer	Par Value	Stated Rate	Maturity Date	Purchase Date	YTM 360	YTM 365	Payment Dates	Accrued Interest At Purchase	Current Principal	Book Value
<b>Agency Callables (Aaa/AA+)</b>												
317EAEH8	11305	FHLMC	10,000,000.00	1.375	08/15/2019	07/19/2017	1.428	1.447	01/19 - 07/19		9,985,300.00	9,985,300.00
317EAEH8	11306	FHLMC	10,000,000.00	1.375	08/15/2019	07/19/2017	1.428	1.447	01/19 - 07/19		9,985,300.00	9,985,300.00
3134GBYF3	11308	FHLMC	10,000,000.00	1.800	01/27/2021	07/27/2017	1.775	1.800	01/27 - 07/27		10,000,000.00	10,000,000.00
3135G0MZ3	10405	FNMA	20,000,000.00	0.875	08/28/2017	02/25/2014	0.952	0.965	02/28 - 08/28	Received	19,938,000.00	19,938,000.00
3135G0E33	10696	FNMA	10,000,000.00	1.125	07/20/2018	06/08/2015	1.169	1.185	07/20 - 01/20		9,981,700.00	9,981,700.00
3136G2PF8	10813	FNMA	10,000,000.00	1.125	10/29/2018	10/29/2015	1.110	1.125	04/29 - 10/29		10,000,000.00	10,000,000.00
3136G2R74	10822	FNMA	15,000,000.00	1.400	11/05/2019	11/05/2015	1.381	1.400	05/05 - 11/05		15,000,000.00	15,000,000.00
3136G2PF8	10823	FNMA	10,000,000.00	1.125	10/29/2018	11/05/2015	1.231	1.248	04/29 - 10/29		9,964,000.00	9,964,000.00
3135G0H63	10891	FNMA	10,000,000.00	1.375	01/28/2019	01/08/2016	1.377	1.396	07/08 - 01/08	Received	9,993,800.00	9,993,800.00
3135G0K28	10968	FNMA	15,000,000.00	1.250	04/26/2019	04/26/2016	1.253	1.270	10/26 - 04/26		14,991,000.00	14,991,000.00
3135G0N33	11056	FNMA	15,000,000.00	0.875	08/02/2019	08/02/2016	0.919	0.932	02/02 - 08/02		14,974,800.00	14,974,800.00
3135G0N33	11057	FNMA	10,000,000.00	1.125	07/26/2019	08/31/2016	1.110	1.125	01/26 - 07/26	Received	9,983,200.00	9,983,200.00
3135G0M91	11075	FNMA	5,000,000.00	1.000	12/24/2019	09/01/2016	1.085	1.100	02/24 - 08/24		10,000,000.00	10,000,000.00
3136G34J1	11076	FNMA	10,000,000.00	1.000	08/28/2019	09/02/2016	1.039	1.053	02/28 - 08/28	Received	4,983,750.00	4,983,750.00
3135G0P49	11078	FNMA	10,000,000.00	1.000	08/28/2019	09/02/2016	1.039	1.053	02/28 - 08/28		9,984,400.00	9,984,400.00
3135G0P49	11079	FNMA	10,000,000.00	1.125	09/09/2019	09/28/2016	1.110	1.125	03/09 - 09/09	Received	9,984,400.00	9,984,400.00
3136G34K8	11087	FNMA	10,000,000.00	0.750	07/27/2018	10/06/2016	0.929	0.942	01/27 - 07/27	Received	10,000,000.00	10,000,000.00
3135G0L68	11087	FNMA	13,000,000.00	1.150	08/23/2019	10/18/2016	1.154	1.170	02/23 - 08/23	Received	9,965,700.00	9,965,700.00
3136G3W76	11101	FNMA	15,000,000.00	1.200	12/30/2019	10/19/2016	1.184	1.200	12/30 - 06/30	Received	12,992,850.00	12,992,850.00
3136G4DA8	11102	FNMA	10,000,000.00	1.250	01/07/2020	10/19/2016	1.241	1.258	01/07 - 07/07	Received	15,000,000.00	15,000,000.00
3136G4B05	11104	FNMA	10,000,000.00	1.180	09/27/2019	10/24/2016	1.164	1.180	03/27 - 09/27	Received	9,997,500.00	9,997,500.00
3135G0Q30	11110	FNMA	10,000,000.00	1.100	10/17/2019	10/26/2016	1.127	1.143	04/17 - 10/17	Received	10,000,000.00	10,000,000.00
3136G4DR1	11114	FNMA	10,000,000.00	1.250	10/28/2019	10/28/2016	1.233	1.250	04/28 - 10/28	Received	9,987,500.00	9,987,500.00
3135G0Q71	11116	FNMA	10,000,000.00	1.375	03/30/2020	11/10/2016	1.356	1.375	03/30 - 09/30	Received	10,000,000.00	10,000,000.00
3135G0P72	11129	FNMA	15,000,000.00	1.250	07/26/2019	11/15/2016	1.251	1.269	01/26 - 07/26	Received	10,000,000.00	10,000,000.00
3136G3D51	11133	FNMA	10,000,000.00	1.400	11/25/2019	11/29/2016	1.432	1.451	05/25 - 11/25	Received	14,992,500.00	14,992,500.00
3136G4GU1	11146	FNMA	10,000,000.00	1.500	02/26/2020	11/30/2016	1.480	1.500	02/26 - 08/26	Received	9,985,000.00	9,985,000.00
3136G4HH9	11151	FNMA	15,000,000.00	1.260	08/02/2019	12/14/2016	1.396	1.415	02/02 - 08/02	Received	10,000,000.00	10,000,000.00
3136G3K38	11166	FNMA	15,000,000.00	1.400	11/25/2019	12/19/2016	1.637	1.660	05/25 - 11/25	Received	14,940,000.00	14,940,000.00
3136G4GU1	11172	FNMA	15,000,000.00	2.000	01/05/2022	01/09/2017	2.010	2.038	07/05 - 01/05	Received	14,888,700.00	14,888,700.00
3135G0S38	11184	FNMA	9,000,000.00	1.400	11/25/2019	04/07/2017	1.515	1.536	05/25 - 11/25	Received	14,973,150.00	14,973,150.00
3136G4GU1	11242	FNMA	15,000,000.00	1.260	08/02/2019	04/21/2017	1.331	1.349	08/02 - 02/02	Received	8,968,500.00	8,968,500.00
3136G3K46	11255	FNMA	15,000,000.00	1.250	08/23/2019	04/27/2017	1.397	1.417	08/23 - 02/23	Received	14,970,000.00	15,011,475.00
3135G0P23	11263	FNMA	15,000,000.00	1.250	08/23/2019	04/27/2017	1.397	1.417	08/23 - 02/23	Received	14,943,000.00	14,976,333.33

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CUSIP	Investment #	Issuer	Par Value	Stated Rate	Maturity Date	Purchase Date	YTM 360	YTM 365	Payment Dates	Accrued Interest At Purchase	Current Principal	Book Value
<b>Agency Callables (Aaa/AA+) Totals</b>			<b>2,352,900,000.00</b>				<b>1.191</b>	<b>1.207</b>		<b>131,131.94</b>	<b>2,351,054,134.70</b>	<b>2,351,185,266.64</b>
<b>Municipal Bonds</b>												
13063DAA6	11259	CAS	9,625,000.00	1.248	04/01/2018	04/27/2017	1.231	1.248	10/27 - 04/01		9,625,000.00	9,625,000.00
91412GSS63	11280	UNVHGR	7,475,000.00	1.250	05/15/2018	05/18/2017	1.233	1.250	11/18 - 05/15		7,475,000.00	7,475,000.00
91412GS71	11281	UNVHGR	2,500,000.00	1.610	05/15/2019	05/18/2017	1.588	1.610	11/18 - 05/18		2,500,000.00	2,500,000.00
<b>Municipal Bonds Totals</b>			<b>19,600,000.00</b>				<b>1.277</b>	<b>1.295</b>		<b>0.00</b>	<b>19,600,000.00</b>	<b>19,600,000.00</b>
<b>Investment Totals</b>			<b>4,740,250,000.00</b>				<b>1.050</b>	<b>1.065</b>		<b>206,826.38</b>	<b>4,733,772,616.50</b>	<b>4,733,965,738.60</b>



# Summary of Treasurer's Investment Pool By Major Categories July 31, 2017



# Summary of Treasurer's Invesments by Maturity JULY 31, 2017

Attachment 3

