THE BOARD OF SUPERVISORS OF THE COUNTY OF STANISLAUS BOARD ACTION SUMMARY

DEPT: Treasurer Tax Collector BOARD AGENDA #: *B-4

AGENDA DATE: January 31, 2017

SUBJECT:

Acceptance of the Stanislaus County Treasury Pool's December 2016 Monthly Investment Report

BOARD ACTION AS FOLLOWS:

No. 2017-45

On motion of Supervisor _Withrow_ and approved by the following vote,	, Seconded by Supervisor <u>_DeMartini</u>
Ayes: Supervisors: Withrow, Monteith, DeMartini, and C	hairman Chiesa
Noes: Supervisors: None	
Excused or Absent: Supervisors: Olsen	
Al datation Operation None	
1) X Approved as recommended	
2) Denied	
3) Approved as amended	
4) Other:	
MOTION:	

ATTEST:

EL

A. KING, Clerk of the Board of Supervisors

THE BOARD OF SUPERVISORS OF THE COUNTY OF STANISLAUS AGENDA ITEM

DEPT: Tre	asurer Tax (Collector		BOARD AGENDA #	t : * B-4	
Urg	jent 🖸	Routine	0	AGENDA DATE:	January 31,	2017
		Δ	S.B:7.			
CEO CONC	URRENCE:	(Que		4/5 Vote Required:	Yes 🛛	No 🖸
		0-				

SUBJECT:

Acceptance of the Stanislaus County Treasury Pool's December 2016 Monthly Investment Report

STAFF RECOMMENDATIONS:

- Accept the Stanislaus County Treasury Pool's December 2016 Monthly Investment Report. The report was prepared by the Stanislaus County Treasurer-Tax Collector's Office and reviewed for conformity with the Stanislaus County Treasury Pool Investment Policy by the Treasurer-Tax Collector and has been distributed to the Stanislaus County Treasury Pool Oversight Committee.
- 2. Authorize the Chairman of the Board of Supervisors to sign on behalf of the Board that the report has been reviewed and accepted.

DISCUSSION:

On April 16, 1996, the Board of Supervisors passed Ordinance sections 2.30.01 to 2.30.04. This provided for a comprehensive policy of investment delegation and oversight, including delegation of day-to-day investment to the County Treasurer-Tax Collector, qualifications for the Office of County Treasurer-Tax Collector, and the establishment of a Treasury Pool Oversight Committee. On March 22, 2016, the Board of Supervisors reviewed and adopted the Investment Policy, effective April 1, 2016. This Policy was prepared by the Stanislaus County Treasurer-Tax Collector and reviewed for conformity with California State law by the Treasury Oversight Committee members (comprised of the County Auditor-Controller, the County Superintendent of Schools' designee, and a member of the public familiar with investments).

The Investment Policy includes language that mandates the preparation of the monthly report and provides guidelines on its contents. Each monthly report contains a summary along with sufficient detail to show investment activity and compliance with legal and policy directives. The report was prepared by the Stanislaus County Treasurer-Tax Collector's Office and reviewed for conformity with the Stanislaus County Treasury Pool Investment Policy by the Treasurer-Tax Collector and has been distributed to the Treasury Pool Oversight Committee.

Upon acceptance and signature of the Chairman, the report can be viewed on the Stanislaus County Treasurer-Tax Collector's Office website.

Acceptance of the Stanislaus County Treasury Pool's December 2016 Monthly Investment Report

POLICY ISSUE:

Section 2.30.04 of the Stanislaus County Code establishes the Treasury Oversight Committee. Section 27133(e) of the Government Code requires that the Treasurer of any county having an Oversight Committee prepare an investment report for said Committee. In addition, the local Investment Policy mandates preparation, review, and acceptance of the investment report.

FISCAL IMPACT:

As part of the administration of the Pool, costs associated with the report (estimated at approximately \$800 per month) are deducted from interest earnings before distribution is made to the participating agencies' funds.

Cost of recommended action:		\$	800
Source(s) of Funding:			
Treasury Pool Interest Earnings	\$ 80	00	
Funding Total:		\$	800
Net Cost to County General Fund		\$	-
Fiscal Year:	2016/201	7	
Budget Adjustment/Appropriations needed:	No		
Fund Balance as of	N/A	****	

BOARD OF SUPERVISORS' PRIORITY:

Acceptance of this report supports the Board's priority of Efficient Delivery of Public Services by providing transparency and adherence to the law through the issuance of monthly investment reports.

STAFFING IMPACT:

There is no staffing impact associated with acceptance of the Treasury Pool's December 2016 Monthly Investment Report. Existing Department staff prepare the monthly report.

CONTACT PERSON:

Gordon B. Ford, Treasurer-Tax Collector

Telephone: (209) 525-4463

ATTACHMENT(S):

1. December 2016 Monthly Investment Report

ATTACHMENT 1

December 2016 Monthly Investment Report

OFFICE OF TREASURER/TAX COLLECTOR

Gordon B. Ford Treasurer/Tax Collector

PO Box 3052, Modesto, CA 95353-3052 Phone: 209.525.6524 Fax: 209.525.4333



County of Stanislaus Treasury Pool Monthly Investment Report December 2016

The Stanislaus County Treasury Pool yield to maturity for December 2016 was 1.10%. The Average-Days-to-Maturity at the end of December was 456 days.

With our current cash flow and investment schedule, we will have sufficient cash to meet our historical cash needs for the next six months, through the end of June 2017.

The portfolio has been reviewed by both the Treasurer and the Chief Deputy Treasurer for compliance with the investment policy. The Union Bank custodial statement has been reviewed by both the Treasurer and the Chief Deputy Treasurer for accuracy and completeness. The custodial statement is the source of market valuation for securities held by our custodial agent. All other securities are valued at cost.

The Treasury Monthly Investment Report for December 2016 has been forwarded to the Treasury Oversight Committee members.

Chief Deputy Treasurer Dolores Sarenana,

Gordon B. Ford, Treasurer Tax Collector

<u>1/13/17</u> Date

The County of Stanislaus Board of Supervisors has reviewed and accepted the December 2016 Treasurer's Monthly Investment Report.

Chairman, Board of Supervisors

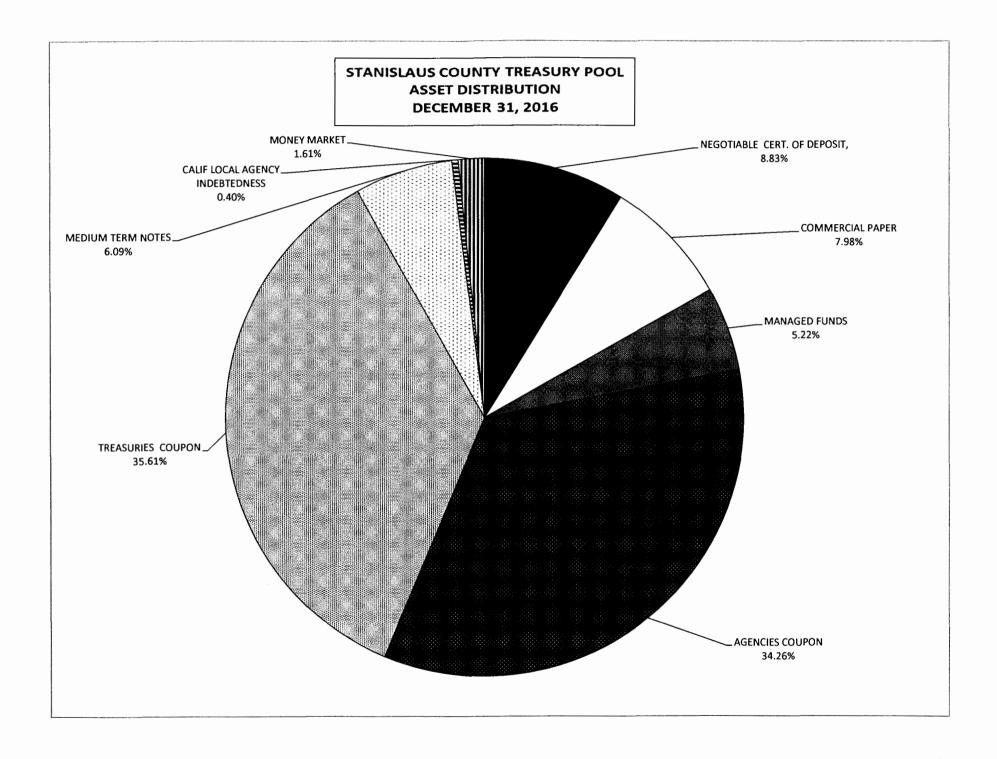
<u>//3//17</u> Date

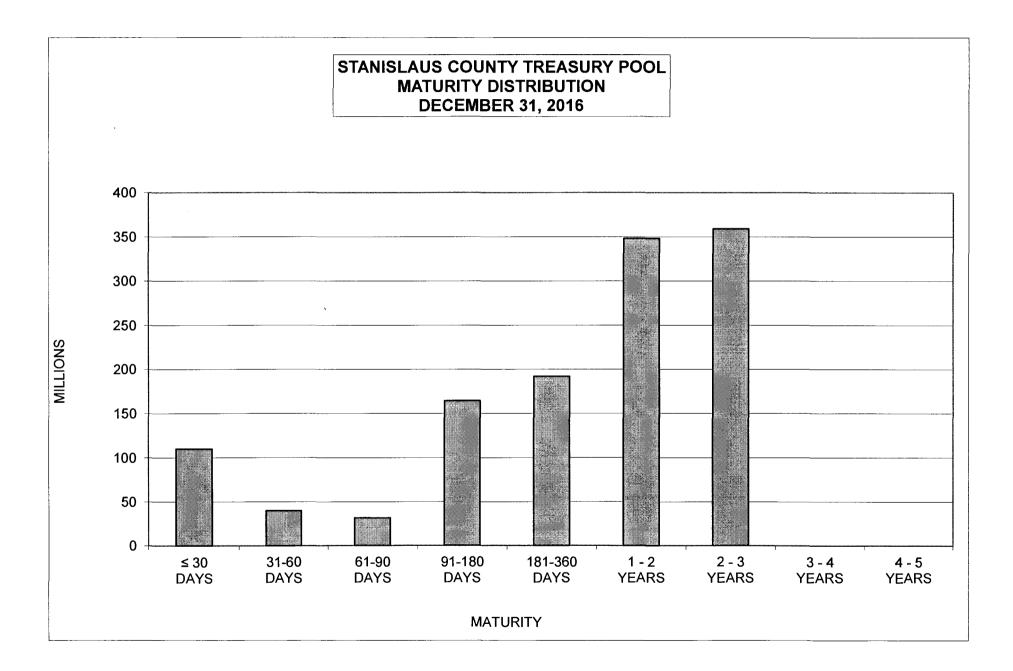
STANISLAUS COUNTY SHORT-TERM INVESTMENT POOL SUMMARY DECMBER 31, 2016

CASHFLOW:	DECEMBER 2016	YTD FY 2016/2017	DECEMBER 2015	YTD FY 2015/2016
BEG. CASH BALANCE	1,140,071,573.53	1,208,181,012.16	1,007,250,633.63	1,102,077,374.79
RECEIPTS	388,589,438.85	1,413,306,168.64	423,792,392.05	1,347,511,441.73
DISBURSEMENTS	(217,656,389.01)	(1,310,482,557.43)	(215,825,513.34)	(1,234,371,304.18)
ENDING CASH BALANCE	1,311,004,623.37	1,311,004,623.37	1,215,217,512.34	1,215,217,512.34

	DECEMBER 2016	YTD FY 2016/2017	DECEMBER 2015	YTD FY 2015/2016
INTEREST RECEIVED	767,227.06	5,918,265.29	838,611.71	4,719,825.87
TREASURY EXPENSE	(64,177.58)	(385,065.50)	(40,220.34)	(355,788.00)
NET DISTRIBUTION	703,049.48	5,533,199.79	798,391.37	4,364,037.87

	DOLLAR	MARKET	MAX INVEST.	INVESTMENTS	MAX DAYS	AVG DAYS	ΥTΜ
BALANCE - 12/31/2016	COST	VALUE	AS % OF TOTAL	AS % OF TOTAL	TO MATURE	TO MATURE	360 EQUIV.
NEGOTIABLE CERT. OF DEPOSIT	110,000,000.00	110,061,300.00	30.00%	8.83%	1,825	195	1.04%
COMMERCIAL PAPER	99,453,950.00	99,509,400.00	15.00%	7.98%	180	147	1.12%
MANAGED FUNDS	65,000,000.00	64,962,548.50		5.22%	1	1	0.73%
AGENCIES - COUPON	426,770,108.24	425,900,334.40		34.26%	1,825	517	1.05%
TREASURIES - COUPON	443,619,968.74	443,499,200.00		35.61%	1,825	596	1.09%
MEDIUM TERM NOTES	75,814,853.52	75,989,830.12	30.00%	6.09%	1,825	608	1.96%
CALIF LOCAL AGENCY INDEBTEDNESS	4,990,000.00	4,990,000.00		0.40%	1,825	212	1.48%
MONEY MARKET	20,000,000.00	20,000,000.00		1.61%	1	1	0.40%
TOTAL INVESTMENTS	1,245,648,880.50	1,244,912,613.02		100.00%		456	1.10%
CASH/BANK BALANCES	65,355,742.87	65,355,742.87					
TOTAL	1,311,004,623.37	1,310,268,355.89					





STANISLAUS COUNTY INTEREST ON INVESTMENTS MONTH DECEMBER 2016

	90110/11	90115	90125	90130/31	90132/33	90140	90163	90165			
DATE	CERTIFICATE OF DEPOSIT	COMMERCIAL PAPER	MANAGED FUNDS	AGENCIES COUP./DISC.	TREASURIES COUP./DISC.	MED. TERM NOTES	CAL LOCAL AGENCY DEBT	MONEY MARKET	SYMPRO TOTAL	ORACLE	VARIANCE
1				110,000.00					110,000.00	110,000.00	0.00
2				,					0.00	0.00	0.00
3							ļ		0.00	0.00	0.00
4									0.00	0.00	0,00
5									0.00	0.00	0.00
6									0.00	0.00	0.00
7									0.00	0.00	0.00
8	47,733.45								47,733.45	47,733.45	0.00
9		(l l	2,622.99	2,622.99	2,622.99	0.00
10									0.00	0.00	0.00
11									0.00	0.00	0.00
12								[0.00	0.00	0.00
13									0.00	0.00	0.00
14		1		58,500.00					58,500.00	58,500.00	0.00
15					13,387.98	459,375.00			472,762.98	472,762.98	0.00
16									0.00	0.00	0.00
17									0.00	0.00	0.00
18									0.00	0.00	0.00
19	16,438.36								16,438.36	16,438.36	0.00
20							1		0.00	0.00	0.00
21									0.00	0.00	0.00
22									0.00	0.00	0.00
23									0.00	0.00	0.00
24									0.00	0.00	0.00
25									0.00	0.00	0.00
26									0.00	0.00	0.00
27									0.00	0.00	0.00
28									0.00	0.00	0.00
29									0.00	0.00	0.00
30]]		(845.47)	50,361.46	9,653.29			59,169.28	59,169.28	0.00
31 TOTAL	64,171.81	0.00	0.00	167,654.53	63,749.44	469,028.29	0.00	2,622.99	0.00	0.00	0.00



Stanislaus County Pool 2016/17 **Portfolio Management Portfolio Summary** December 31, 2016

Investments	Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Maturity	YTM 360 Equiv.	YTM 365 Equiv.
Negotiable CDs	110,000,000.00	110,061,300.00	110,000,000.00	8.83	547	195	1.044	1.058
Commercial Paper DiscAmortizing	100,000,000.00	99,509,400.00	99,541,466.66	7.99	176	147	1.120	1.136
Managed Pool Account	65,000,000.00	64,962,548.50	65,000,000.00	5.22	1	1	0.730	0.740
Federal Agency Coupon Securities	426,675,000.00	425,900,334.40	426,770,108.24	34.26	1,166	517	1.054	1.068
Treasury Coupon Securities	445,000,000.00	443,499,200.00	443,619,968.74	35.61	1,072	596	1.093	1. 1 08
Medium Term Notes	75,970,000.00	75,989,830.12	75,814,853.52	6.09	1,376	608	1.959	1.987
Calif Local Agency Indebtedness	4,990,000.00	4,990,000.00	4,990,000.00	0.40	1,461	212	1.479	1.500
Money Market Account	20,000,000.00	20,000,000.00	20,000,000.00	1.61	1	1	0.395	0.400
Investments	1,247,635,000.00	1,244,912,613.02	1,245,736,397.16	100.00%	933	456	1.101	1.117
Total Earnings	December 31 Month Ending	Fiscal Year To Dat	te					
Current Year	1,034,905.81	5,919,655.2	3					
Average Daily Balance	1,148,832,602.80	1,067,902,398.6	i4					

1.10%

*Cooperative Centrale Raiffeisen-Boerenleenbank B.A. is the full name for the issuer doing business as Rabobank in the United States.

1.06%

Reporting period 12/01/2016-12/31/2016

Run Date: 01/13/2017 - 11:21

Effective Rate of Return

Portfolio POOL AC PM (PRF_PM1) 7.2.5 Report Ver. 7.3.2

CUSIP	Investment	# Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	ҮТМ 360		Days to Maturity	Maturity Date
Negotiable CDs												
90267RK32	3368	UBS Ag Stamford Ct		04/08/2015	10,000,000.00	10,001,700.00	10,000,000.00	0.890	0.890	0.902	24 01	1/25/2017
62478TLX5	3384	MUFG UNION BANK	(NA	12/08/2015	10,000,000.00	10,001,100.00	10,000,000.00	0.850	0.838	0.850	31 02	2/01/2017
94988EQB7	3400	Wells Fargo Bank		02/03/2016	10,000,000.00	10,003,900.00	10,000,000.00	1.040	1.040	1.054	32 02	2/02/2017
9497482Y2	3391	Wells Fargo Bank		12/17/2015	20,000,000.00	20,016,600.00	20,000,000.00	1.000	0.986	1.000	169 0€	6/19/2017
06426GJN8	3383	Bank of the West		11/25/2015	10,000,000.00	10,009,900.00	10,000,000.00	0.950	0.950	0.963	205 07	7/25/2017
62478TLS6	3382	MUFG UNION BANK	(NA	11/25/2015	10,000,000.00	10,009,900.00	10,000,000.00	0.950	0.938	0.951	205 07	7/25/2017
06426GJS7	3385	Bank of the West		12/08/2015	10,000,000.00	10,011,500.00	10,000,000.00	1.050	1.050	1.065	262 09	9/20/2017
06426GMM6	3432	Bank of the West		12/29/2016	10,000,000.00	10,001,600.00	10,000,000.00	1.250	1.250	1.267	267 09	9/25/2017
06426GKJ5	3408	Bank of the West		03/30/2016	10,000,000.00	10,003,200.00	10,000,000.00	1.250	1.250	1.267	361 12	2/28/2017
06426GKK2	3409	Bank of the West		03/30/2016	10,000,000.00	10,001,900.00	10,000,000.00	1.300	1,300	1.318	423 02	2/28/2018
	Su	ubtotal and Average	100,967,741.94	-	110,000,000.00	110,061,300.00	110,000,000.00	-	1.044	1.058	195	
Commercial Pa	per DiscAmor	tizing										
46640PRQ8	3417	JP Morgan Securities	s LLC	10/26/2016	20,000,000.00	19,932,800.00	19,937,222.22	1.000	1.005	1.019	113 04	4/24/2017
89233GSP2	3424	Toyota Motor Credit		12/08/2016	20,000,000.00	19,908,200.00	19,914,800.00	1.080	1.085	1.100		5/23/2017
06538BT78	3427	Bank Tokyo-MIT UFC	•	12/12/2016	20,000,000.00	19,891,600.00	19,902,311.11	1.120	1.126	1.142		6/07/2017
46640PT78	3426	JP Morgan Securities		12/09/2016	20,000,000.00	19,891,600.00	19,900,566.67	1.140	1.147	1.162		6/07/2017
06538BTG8	3429	Bank Tokyo-MIT UF		12/19/2016	20,000,000.00	19,885,200.00	19,886,566.66	1.230	1.238	1.255	166 06	6/16/2017
	Su	ubtotal and Average	71,275,420.07	-	100,000,000.00	99,509,400.00	99,541,466.66	-	1.120	1.136	147	
Managed Pool A	Account											
SYS61	61	Local Agency Investr	nent Fund		65,000,000.00	64,962,548.50	65,000,000.00	0.740	0.730	0.740	1	
	Si	ubtotal and Average	65,000,000.00	-	65,000,000.00	64,962,548.50	65,000,000.00	-	0.730	0.740	1	
Federal Agency	Coupon Securi	ities										
3133782N0	3355	Federal Home Loan	Bank	12/17/2014	10,000,000.00	10,003,700.00	10,002,062.27	0.875	0.756	0.766	68 03	3/10/2017
3133782N0	3356	Federal Home Loan	Bank	12/17/2014	6,750,000.00	6,752,497.50	6,751,345.63	0.875	0.759	0.770	68 03	3/10/2017
313379BG3	3222	Federal Home Loan	Bank	04/27/2012	20,000,000.00	20,023,800.00	20,000,000.00	1.070	1.055	1.070	116 04	4/27/2017
3130A3NB6	3354	Federal Home Loan	Bank	12/15/2014	15,000,000.00	15,002,100.00	14,999,722.76	0.800	0.794	0.805	134 05	5/15/2017
3130A1NN4	3357	Federal Home Loan	Bank	12/17/2014	10,000,000.00	10,005,100.00	10,003,179.59	0.875	0.783	0.794	143 05	5/24/2017
3130A3P40	3353	Federal Home Loan	Bank	12/11/2014	12,850,000.00	12,859,380.50	12,846,669.51	0.875	0.914	0.927	183 07	7/03/2017
3130A4Q62	3363	Federal Home Loan	Bank	03/30/2015	17,130,000.00	17,137,708.50	17,137,950.56	0.900	0.814	0.825	228 08	8/17/2017
313380EC7	3237	Federal Home Loan	Bank	09/19/2012	20,000,000.00	19,990,200.00	19,985,226.94	0.750	0.942	0.955	250 09	9/08/2017
3133EDD66	3321	Federal Farm Credit	Bank	01/06/2014	10,000,000.00	10,023,500.00	10,000,000.00	1.240	1.223	1.240	278 10	0/06/2017
	3245	Federal Farm Credit	Bank	10/30/2012	9,700,000.00	9,695,732.00	9,700,000.00	0.875	0.863	0.875	302 10	0/30/2017
3133EA6J2	5245	r cuciai r ann orcuit	Dank	10/30/2012	9,700,000.00	5,055,752.00	3,700,000.00	0.070	0.000	0.075	002 10	

Portfolio POOL

AC

Run Date: 01/13/2017 - 11:21

PM (PRF_PM2) 7.2.5

Federal Agency Coupon Securities 93362644 4428 Federal Farm Credit Bank 12/14/2016 9,000,000.00 9,493,160.00 9,496,813.03 1.000 1.034 1.046 4/29 0.036/2012 31332CKDS 2269 Federal Farm Credit Bank 04/23/2015 20.000,000.00 19,944,800.00 20,000,000.00 19,944,800.00 20,000,000.00 19,944,800.00 20,000,000.00 19,944,800.00 20,000,000.00 19,944,800.00 20,000,000.00 19,944,800.00 20,000,000.00 19,944,800.00 20,000,000.00 19,944,800.00 20,000,000.00 11,94 11,01 11,00 10,000,000.00 9,944,400.00 5,997,036.33 11,107 11,41 11,91 520,601/2013 20,000,000.00 10,944,800.00 5,937,900.00 10,947,837,24 20,00 1,946,914,41 11,99 64,601/2016 20,000,000.00 10,944,837,24 20,00 1,946,914,14 1,946,914,14 1,946,914,14 1,946,914,14 1,946,914,14 1,946,914,14 1,946,914,14 1,946,914,14 1,946,914,14 1,946,914,14 1,946,914,14 1,946,914,14 1,946,914,14 1,946,914,14	CUSIP	Investment	# Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	ҮТМ 360		Days to Maturity	
3133ECD3 3289 Federal Ham Credi Bank 042/2015 10,00,0000 9,97,980.00 9,96,563.41 0.90 1,961 1,965 4,77 04232215 3130A5L54 3359 Federal Ham Credit Bank 06(01/2015 20,000,000.00 19,984,800.00 20,000,000.00 1,100 1,055 1,05 1,06 06/01/2015 3133EEP541 3388 Federal Home Lana Bank 02/20215 8,555,000.00 8,984,040.00 9,997,08.33 1,17 1,174 1,191 527 06/04 06/20216 3133FEF14 337 Federal Home Lana Bank 09/202013 10,000,000.00 13,457,216.00 13,456,216.01 13,457,216.00 1,462 1,828 6,86 0.967 06/202016 3133FEF14 337 Federal Home Lana Bank 10/22/2016 10,000,000.00 19,933,200.00 1,000,000.00 1,933,500.00 1,000,000.00 1,933,500.00 1,013 1,014 1,156 0,011/2016 3130FE713 3141 Federal Home Lana Bank 04/07/2016 10,000,000.00 9,944,573.33 1,000 1,010 1,010 1,010 1,010 1,010 1,010	Federal Agency C	oupon Secur	ities										
31305414 3399 Federal Home Lona Bank 04/23215 22000,000.00 19,984,878.62 0.900 0.96 0.95	3133EGS48	3428	Federal Farm Credit E	ank	12/14/2016	9,500,000.00	9,493,160.00	9,496,813.03	1.000	1.034	1.048	429	03/06/2018
3132EPS 3372 Federal Fam Credit Bank 6601/2015 20000000 19.84,800.00 9.997,083.3 1.100 11.05 1.90 51.6 6601/2015 3133EPSH1 3388 Federal Fam Credit Bank 12/14/2015 10.000.000.00 9.896,408.00 9.997,083.3 1.707 1.174 1.191 529 0611/2015 3133FX44 3291 Federal Home Loan Bank 09/20/2013 10.000.000 10.134,510.00 10.047,837.24 2.000 1.886 661 09/20/2018 3133FX44 3291 Federal Fam Credit Bank 10/22/2013 10.000.000 19.333,500.00 10.000,000.00 1.930 0.897 0.896 670 09/20/2018 3133EFX13 3411 Federal Fam Credit Bank 04/07/2016 10.000,000.00 9.944,573.33 1.000 1.131 1.05 1.000 1.001 1.021 1.031 1.027 780 10/07/2018 3133EFX13 3411 Federal Fam Credit Bank 04/07/2016 10,000,000.00 1.943,130.00 1.060,000.00 1.000,000.00 1.000,000.00 1.000,000.00 1.000,000.00 1.000,000.00 1.000,000.00 1.000,000.00	3133ECKD5	3289	Federal Farm Credit E	ank	08/26/2013	10,000,000.00	9,979,900.00	9,906,568.34	0.900	1.662	1.685	451	03/28/2018
3132EFSH1 3338 Federal Fam Credit Bank 121/2015 10.000.000 9.970.033.33 1.770 1.174 1.917 6.001/202016 3130A5PX1 3373 Federal Home Loan Bank 00/2/2015 8.555.000.00 8.546.958.30 8.562.378.25 1.500 1.047.837.24 1.808 6.010/210216 313375K48 3241 Federal Home Loan Bank 00/3/2016 13.305.721.60 11.04.00.000.00 0.901.33.500.00 10.047.837.24 0.000.000 0.903 0.917 0.900 0.917 0.900 0.917 0.900 0.917 0.900 0.917 0.900 0.917 0.900 0.917 0.910 0.917 0.910 0.917 0.920 0.917 0.920 0.917 0.930 0.917 0.920 0.917 0.930 0.917 0.920 0.917 0.930 0.917 0.1203 1.010 0.000 0.941.4018 0.920.000.000 1.933.200.00 1.900.0000 9.945.733 1.010 1.010 1.020 1.020 1.020 1.020 1.020 1.020 1.020 1.020 1.020 1.020 1.020 1.020 1.020	3130A55J4	3369	Federal Home Loan B	ank	04/23/2015	20,000,000.00	19,921,200.00	19,984,878.52	0.900	0.946	0.959	477	04/23/2018
3130A5PX1 373 Federal Home Loan Bank 06/26/2015 8,556,000.00 8,546,958.30 9,562,379.25 1,250 1,181 1,197 604 08/20/2015 313376K4 3291 Federal Home Loan Bank 09/20/2013 10,000,000.00 10,136,100.00 10,047,337.24 2,000 1.42 1.88 621 09/47/2015 31337FE1 3376 Federal Home Loan Bank 10/27/2015 10,000,000.00 9,933,500.00 10,000,000.00 0.930 0.917 0.930 666 10/22/2016 3130FEX1 3316 Federal Home Loan Bank 01/22/2016 10,000,000.00 9,941,300.00 9,944,300.00 9,944,500.000 1.006,000.00 9,941,300.00 9,944,500.000 1.003 1.016 1.030 1.016 1.030 1.016 1.030 1.016 1.030 1.016 1.030 1.016 1.030 1.016 1.030 1.016 1.030 1.016 1.030 1.016 1.030 1.016 1.030 1.016 1.030 1.016 1.030 1.016 1.030 1.016 1.030 1.016 1.030 1.016 1.030 1.016	3133EEP95	3372	Federal Farm Credit E	ank	06/01/2015	20,000,000.00	19,984,800.00	20,000,000.00	1.100	1.085	1.100	516	06/01/2018
313378/46 3291 Federal Home Loan Bank 00/20/2013 10/000,000.00 10/136,100.00 10,04,787,24 200 1.442 1.865 621 0/14/2016 313378/PE3 3410 Federal Home Loan Bank 0/3/31/2016 13,367,000.00 13,365,721.60 13,465,514.14 1.330 0.986 0.909 627 626 61/2/2016 31304RC1 3376 Federal Home Loan Bank 11/04/2015 20,000,000.00 19,933,300.00 10,000,000.00 1.913,410.00 9.994,673.31 1.000 1.001 1.001 1.002 70.000,000 1.913,410.00 9.994,673.31 1.001 1.001 1.002 70.000,000,00 9.994,600.00 1.000 1.001 1.001 1.002 72.012/22019 31337274 3401 Federal Home Loan Bank 0/4/30/2015 20,000,000.00 20,094,400.00 1.003 1.008 1.100 60.306/2019 3136/22019 3136/22019 3136/22019 3136/22019 3136/22019 3136/22019 3136/22019 1.002 40/20/2019 3136/22019 3136/22019 3136/22019 3136/22019 3136/22019 3136/22019 3136/22019 3136/22019 3130/2019<	3133EFSH1	3388	Federal Farm Credit E	ank	12/14/2015	10,000,000.00	9,980,400.00	9,997,036.33	1.170	1.174	1.191	529	06/14/2018
313376PE3 3410 Federal Home Loan Bank 10/31/2016 13/370.000.00 13/365,714.0 13/365,514.14 13/30 0.866 0.909 627 09/20/2018 3133EFLV1 3376 Federal Fam Credit Bank 10/29/2015 10/00,000.00 5,933,500.00 10/00,000.00 0.930 0.937 0.930 666 10/29/2018 3132EFX51 3411 Federal Fam Credit Bank 04/07/2016 10/00,000.00 5,941,300.00 5,944,573.33 1.000 1.013 1.027 756 01/07/2018 3133EFX07 3401 Federal Fam Credit Bank 04/2/2016 16,350,000.00 10.984,670.00 1.030 1.030 1.061 1.030 720 01/07/2018 3133EFX07 3407 Federal Home Loan Bank 04/30/2015 2.000,000.00 2.0,664,400.00 1.032,402.05 1.263 1.263 1.263 1.263 1.264	3130A5PX1	3373	Federal Home Loan B	ank	06/26/2015	8,555,000.00	8,546,958.30	8,562,379.25	1.250	1.181	1.197	604	08/28/2018
3133EFLY1 3376 Federal Famr Credit Bank 10/29/2015 10,000,000,00 9,933 200,0 0,930 0.937 0.930 666 10/29/2016 3130AFC3 3378 Federal Home Loan Bank 11/04/2015 20,000,000,00 19,933,200,0 20,000,000,01 11.91 1.150 670 11/02/2016 3133EFX1 3411 Federal Famr Credit Bank 01/22/2016 10,000,000,00 9,948,600,00 10,006,037.78 1.200 1.203 1.220 750 01/22/2019 3133EFX1 3407 Federal Home Loan Bank 04/32/2016 20,000,000,00 10,003,000,000 10,003,000,000 1.000 <t< td=""><td>313375K48</td><td>3291</td><td>Federal Home Loan B</td><td>ank</td><td>09/20/2013</td><td>10,000,000.00</td><td>10,136,100.00</td><td>10,047,837.24</td><td>2.000</td><td>1.842</td><td>1.868</td><td>621</td><td>09/14/2018</td></t<>	313375K48	3291	Federal Home Loan B	ank	09/20/2013	10,000,000.00	10,136,100.00	10,047,837.24	2.000	1.842	1.868	621	09/14/2018
3130A6RC3 3378 Federal Home Loan Bank 11/04/2015 20,000,000.00 19,933,200.00 20,000,000.00 1,150 1,134 1,150 670 11/02/2019 3133EFX51 3411 Federal Fam Credit Bank 04/07/2016 10,000,000.00 9,941,300.00 9,949,670.333 1.000 1.013 1.027 736 01/07/2019 3133EFX70 3401 Federal Fam Credit Bank 02/12/2016 10,000,000.00 2,0950,400.00 1.038 1.016 1.030 7.72 02/12/2019 3133EFX70 3401 Federal Home Loan Bank 04/30/2015 20,000,000.00 1.003,2400.56 1.250 1.281 1.108 630 03/05/2019 3133EFX70 3415 Federal Home Loan Bank 03/29/2016 30,000.00 1.9,670,200.00 2,000,000.00 1.008 0.690/30/2019 1.008 0.690/30/2019 1.008 0.69/30/2019 1.008 0.69/30/2019 1.008 0.69/30/2019 1.008 0.69/30/2019 1.008 0.69/30/2019 1.008 0.69/30/2019 1.008 0.69/30/2019 1.008 0.69/30/2019 1.008 0.69/30/2019 1.008 0.69/30/2019 <	313379PE3	3410	Federal Home Loan B	ank	03/31/2016	13,370,000.00	13,365,721.60	13,465,514.14	1.330	0.896	0.909	627	09/20/2018
3133EFX51 3411 Federal Farm Credit Bank 04/07/2016 10,000,000.00 9,941,300.00 9,944,573.33 1.000 1.013 1.027 7.36 01/07/2016 3133EFXQ7 3336 Federal Farm Credit Bank 01/22/2016 16,360,000.00 10,006,037.78 1.260 1.203 1.202 7.51 01/22/2019 3133EFXQ7 3370 Federal Farm Credit Bank 02/12/2016 10,000,000.00 20,060,400.00 20,093,442.07 1.500 1.853 1.280 7.66 03/07/2016 313AEFX1 3415 Federal Home Loan Bank 03/29/2016 20,000,000.00 19,972,600.00 20,000,000.00 1.000 0.086 1.000 1.000 1.000 1.000 0.080 03/05/2019 3130E+Y10 3415 Federal Farm Credit Bank 05/03/2016 20,000,000.00 19,972,600.00 30,000,000.00 1.000 1.008 1.008 1.008 0.06 0.075 1.007 0.766 7.60 03/05/2019 3130EABEP2 3418 Federal Farm Credit Bank 05/03/2016 20,000,000.00 1.000 1.000 1.000 1.000 1.007 1.068 50	3133EFLY1	3376	Federal Farm Credit E	ank	10/29/2015	10,000,000.00	9,933,500.00	10,000,000.00	0.930	0.917	0.930	666	10/29/2018
3133EFVQ7 3398 Federal Farm Credit Bank 01/22/2016 10,000,000.00 9,998,600.00 10,006,037.78 1.250 1.200 1.200 771 01/22/2019 3133EFXN0 3401 Federal Home Loan Bank 02/12/2016 16,350,000.00 10,032,400.56 1.500 1.500 1.500 1.500 1.506	3130A6RC3	3378	Federal Home Loan B	ank	11/04/2015	20,000,000.00	19,933,200.00	20,000,000.00	1.150	1.134	1.150	670	11/02/2018
3133EFZN0 3401 Federal Farm Credit Bank 02/12/2016 16,350,000.00 16,249,120.50 16,350,000.00 1.030 1.016 1.030 772 02/12/2019 31337EMZ 3370 Federal Home Loan Bank 04/30/2016 10,000,000.00 20,060,400.00 10.032,400.65 1.250 1.085 1.100 830,475,2019 3130A/L37 3407 Federal Farm Credit Bank 04/26/2016 20,000,000.00 19,870,200.00 20,000,000.00 1.000 0.098 1.000 852 05/03/2019 3133EF5X1 3416 Federal Farm Credit Bank 05/03/2016 30,000,000.00 19,870,200.00 30,000,000.00 1.092 1.092 1.007 998 09/26/2019 3130AF5X1 3416 Federal Home Loan Bank 01/28/2016 20,000,000.00 19,761,600.00 19,969,279.69 1.000 1.092 1.092 1.007 998 09/26/2019 3130AF1X7 3405 U S Treasury Securities 12/09/2014 15,000,000.00 15,002,100.00 15,000,256.35 0.750 0.695 0.757 58 02/28/2017 912828763 3360 U S Treasury Securities	3133EFX51	3411	Federal Farm Credit E	ank	04/07/2016	10,000,000.00	9,941,300.00	9,994,573.33	1.000	1.013	1.027	736	01/07/2019
3133782M2 3370 Federal Home Loan Bank 04/30/2015 20,000,000.00 20,093,442.07 1.500 1.263 1.280 796 03/08/2019 31307L37 3407 Federal Home Loan Bank 03/29/2016 10.000,000.00 9,990,000.00 10.032,400.56 1.250 1.100 803 03/15/2019 3133EF5X1 3416 Federal Farm Credit Bank 05/03/2016 30,000,000.00 19,772,600.00 30,000,000.00 1.100 1.085 1.100 852 05/03/2019 3130A9EP2 3418 Federal Home Loan Bank 10/28/2016 20,000,000.00 19,761,600.00 19,969,279.69 1.000 1.064 1.06 852 05/03/2019 3130A9EP2 3418 Federal Home Loan Bank 10/28/2014 15,000,000.00 15,002,100.00 15,002,100.00 1.064 1.06 80/22/2019 9128283L0 3307 U S Treasury Securities 12/09/2014 15,000,000.00 15,002,100.00 19,000,256.35 0.756 0.675 0.605 0.755 80/22/2017 9128283L0 3307 U S Treasury Securities 12/09/2014 20,000,000.00 20,012,020.00 <t< td=""><td>3133EFVQ7</td><td>3398</td><td>Federal Farm Credit E</td><td>ank</td><td>01/22/2016</td><td>10,000,000.00</td><td>9,998,600.00</td><td>10,006,037.78</td><td>1.250</td><td>1.203</td><td>1.220</td><td>751</td><td>01/22/2019</td></t<>	3133EFVQ7	3398	Federal Farm Credit E	ank	01/22/2016	10,000,000.00	9,998,600.00	10,006,037.78	1.250	1.203	1.220	751	01/22/2019
3130A7L37 3407 Federal Home Loan Bank 03/29/2016 10,000,000.00 9,990,000.00 10,032,400.56 1.250 1.085 1.100 803 03/15/2019 3133EF4Y0 3415 Federal Farm Credit Bank 04/22/2016 20,000,000.00 29,772,600.00 30,000,000.00 1.000 1.085 1.100 655 05/03/2019 3130A9EP2 3418 Federal Home Loan Bank 10/28/2016 20,000,000.00 19,772,600.00 19,989,278.69 1.004 1.085 1.100 652 05/03/2019 3130A9EP2 3418 Federal Home Loan Bank 10/28/2016 20,000,000.00 19,761,600.00 19,989,278.69 1.064 1.068 617 Treasury Coupon Securities 12/09/2014 15,000,000.00 20,013,400.00 20,002,783.20 0.875 0.755 1.06 06/30/2017 912828A91 3350 U S Treasury Securities 12/09/2014 15,000,000.00 20,013,400.00 20,002,783.20 0.875 0.755 0.755 1.06 06/30/2017 912828TB6 3344 U S Treasury Securities 12/09/2014 15,000,000.00 20,012,200.00 19	3133EFZN0	3401	Federal Farm Credit E	ank	02/12/2016	16,350,000.00	16,249,120.50	16,350,000.00	1.030	1.016	1.030	772	02/12/2019
3133EF4Y0 3415 Federal Farm Credit Bank 04/26/2016 20,000,000 0 29,772,600.00 30,000,000.00 1.000 0.986 1.000 852 05/03/2019 3130EF5X1 3416 Federal Home Loan Bank 10/28/2016 30,000,000.00 19,761,600.00 19,969,279.69 1.000 1.002 1.107 998 09/26/2019 3130EF5X1 3416 Federal Home Loan Bank 10/28/2016 20,000,000.00 19,761,600.00 19,969,279.69 1.000 1.002 1.107 998 09/26/2019 3130A9EP2 3418 Federal Home Loan Bank 10/28/2016 20,000,000.00 15,002,100.00 15,002,278.30 0.875 0.695 1.40 1/15/2017 9128282901 3307 U S Treasury Securities 12/09/2014 20,000,000.00 20,013,400.00 20,002,783.20 0.875 0.776 0.787 58 02/28/2017 912828705 3364 U S Treasury Securities 12/31/2013 10,000,000.00 9.997,600.00 19.976,836.94 0.500 0.683 0.702 211 07/31/2017 912828705 3364 U S Treasury Securities 12/31/2013<	3133782M2	3370	Federal Home Loan B	ank	04/30/2015	20,000,000.00	20,060,400.00	20,093,442.07	1.500	1.263	1.280	796	03/08/2019
3133EF5X1 3416 Federal Farm Credit Bank 05/03/2016 30,000,000.00 29,772,600.00 30,000,000.01 1.00 1.00 852 05/03/2019 3130A9EP2 3418 Federal Home Loan Bank 10/28/2016 20,000,000.00 19,761,600.00 19,969,279.69 1.000 1.008 1.008 51.00 998 09/26/2019 Subtotal and Average 422,788,013.64 426,676,000.00 425,900,334.40 426,770,108.24 1.00 850 0.705 1.4 0.1/15/2019 Treasury Coupon Securities 912828A91 3350 U S Treasury Securities 12/09/2014 15,000,000.00 20,001,400.00 20,002,763.20 0.875 0.766 0.787 58 02/28/2017 912828TB6 3348 U S Treasury Securities 12/03/2014 20,000,000.00 20,010,200.00 19,976,636.94 0.500 0.693 0.702 211 07/31/2017 912828TM2 3320 U S Treasury Securities 12/31/2013 10,000,000.00 9,994,2010 9,962,690.755 1.101 1.208 303 1.129 242 08/31/2017 912828176 3.348	3130A7L37	3407	Federal Home Loan B	ank	03/29/2016	10,000,000.00	9,990,000.00	10,032,400.56	1.250	1.085	1.100	803	03/15/2019
3130A9EP2 3418 Federal Home Loan Bank 10/28/2016 20,000,000.00 19,761,600.00 19,969,279.69 1.000 1.002 1.177 998 09/26/2019 Subtotal and Average 422,788,013.64 426,675,000.00 426,970,108.24 1.064 1.068 517 Treasury Coupon Securities 12/09/2014 15,000,000.00 15,002,100.00 15,000,256.35 0.750 0.695 0.705 14 0/1/15/2017 9128287b6 3348 U S Treasury Securities 12/03/2014 20,000,000.00 20,013,400.00 20,002,783.20 0.875 0.760 0.787 58 02/28/2017 9128287b6 3348 U S Treasury Securities 12/03/2014 20,000,000.00 19,976,836.94 0.500 0.693 0.702 211 07/31/2017 9128287b0 3319 U S Treasury Securities 12/21/2013 10,000,000.00 9,992,200.00 9.967,778.6 0.693 0.702 211 07/31/2017 9128287b0 3319 U S Treasury Securities 12/21/2013 10,000,000.00	3133EF4Y0	3415	Federal Farm Credit E	ank	04/26/2016	20,000,000.00	19,870,200.00	20,000,000.00	1.000	0.986	1.000	845	04/26/2019
Subtotal and Average 422,788,013.64 426,675,000.00 425,900,334.40 426,770,108.24 1.064 1.068 517 Treasury Coupon Securities 3350 U S Treasury Securities 12/09/2014 15,000,000.00 15,002,100.00 15,000,256.35 0.750 0.695 0.705 14 01/15/2017 9128285.J0 3307 U S Treasury Securities 12/16/2013 20,000,000.00 20,013,400.00 20,002,783.20 0.875 0.695 0.765 18 02/28/2017 912828T65 3364 U S Treasury Securities 12/03/2014 20,000,000.00 19,979,600.00 19,976,836.94 0.500 0.695 0.702 211 07/31/2017 912828T05 3364 U S Treasury Securities 12/31/2013 10,000,000.00 9,992,200.00 9,967,677.85 0.625 1.113 1.129 242 08/31/2017 912828TW0 3319 U S Treasury Securities 12/31/2013 10,000,000.00 9,995,300.00 9,947,217.34 0.750 1.277 1.295 364 12/31/2017 912828UT7 3298	3133EF5X1	3416	Federal Farm Credit E	ank	05/03/2016	30,000,000.00	29,772,600.00	30,000,000.00	1.100	1.085	1.100	852	05/03/2019
Treasury Coupon Securities 912828A91 3350 U S Treasury Securities 12/09/2014 15,000,000.00 15,002,100.00 15,000,256.35 0.750 0.695 0.705 14 01/15/2017 912828J.0 3307 U S Treasury Securities 12/16/2013 20,000,000.00 20,013,400.00 20,002,783.20 0.875 0.776 0.787 58 02/2017 912828T66 3348 U S Treasury Securities 12/03/2014 20,000,000.00 20,010,200.00 19,994,015.96 0.750 0.800 0.811 180 06/30/2017 912828T65 3364 U S Treasury Securities 12/31/2013 10,000,000.00 9,992,200.00 9,967,677.85 0.625 1.113 1.129 242 08/31/2017 912828TW0 3319 U S Treasury Securities 12/31/2013 10,000,000.00 9,992,200.00 9,967,677.85 0.625 1.113 1.129 242 08/31/2017 912828TW0 3319 U S Treasury Securities 12/31/2013 10,000,000.00 9,9983,600.00 9,947,217.34 0.750 </td <td>3130A9EP2</td> <td>3418</td> <td>Federal Home Loan B</td> <td>ank</td> <td>10/28/2016</td> <td>20,000,000.00</td> <td>19,761,600.00</td> <td>19,969,279.69</td> <td>1.000</td> <td>1.092</td> <td>1.107</td> <td>998</td> <td>09/26/2019</td>	3130A9EP2	3418	Federal Home Loan B	ank	10/28/2016	20,000,000.00	19,761,600.00	19,969,279.69	1.000	1.092	1.107	998	09/26/2019
12828-13350U S Treasury Securities12/09/201415,000,000.0015,002,100.0015,002,268.350.7500.6950.7051401/15/2017912828SJ03307U S Treasury Securities12/16/201320,000,000.0020,013,400.0020,002,783.200.8750.7760.7875802/28/2017912828TB63348U S Treasury Securities12/03/201420,000,000.0020,010,200.0019,994,015.960.7500.8000.81118006/30/2017912828TM23320U S Treasury Securities12/31/201310,000,000.009,992,200.009,967,677.850.6251.1131.12924208/31/2017912828TW03319U S Treasury Securities12/31/201310,000,000.009,991,000.009,962,929.690.7501.1911.20830310/31/2017912828UE83317U S Treasury Securities12/31/201310,000,000.009,995,300.0010,001,786.390.8750.8460.85737901/15/2018912828UJ73298U S Treasury Securities03/23/201610,000,000.009,995,300.0019,966,799.330.8751.0461.06039501/31/2018912828UJ73298U S Treasury Securities03/27/201520,000,000.0020,007,000.0020,012,739.701.0000.9270.94041002/15/2018912828UJ73298U S Treasury Securities03/27/201520,000,000.0020,007,000.0020,012,739.701.0000.9270.940410 <t< th=""><th></th><th>S</th><th>ubtotal and Average</th><th>422,788,013.64</th><th>-</th><th>426,675,000.00</th><th>425,900,334.40</th><th>426,770,108.24</th><th>-</th><th>1.054</th><th>1.068</th><th>517</th><th></th></t<>		S	ubtotal and Average	422,788,013.64	-	426,675,000.00	425,900,334.40	426,770,108.24	-	1.054	1.068	517	
912828SJ03307U S Treasury Securities12/16/201320,000,000.020,013,400.0020,002,783.200.8750.7760.7875802/28/2017912828TB63348U S Treasury Securities12/03/201420,000,000.0020,010,200.0019,994,015.960.7500.6000.81118006/30/2017912828TG53364U S Treasury Securities03/30/201520,000,000.0019,979,600.0019,976,836.940.5000.6930.70221107/31/2017912828TM23320U S Treasury Securities12/31/201310,000,000.009,992,200.009,967,677.850.6251.1131.12924208/31/2017912828TW03319U S Treasury Securities12/31/201310,000,000.009,991,000.009,947,217.340.7501.2771.29536412/31/2017912828UE83317U S Treasury Securities03/23/201610,000,000.009,995,300.0010,001,786.390.8750.8660.85737901/15/2018912828UJ73298U S Treasury Securities03/27/201520,000,000.0019,965,200.0010,001,786.390.8750.8660.85737901/15/2018912828U433361U S Treasury Securities03/27/201520,000,000.0020,007,000.0020,012,739.701.0000.9270.94041002/15/2018912828U433371U S Treasury Securities05/20/201510,000,000.0010,004,700.0010,005,315.531.0000.9420.955438 <td>Treasury Coupon</td> <td>Securities</td> <td></td>	Treasury Coupon	Securities											
912828SJ03307U S Treasury Securities12/16/201320,000,000.020,013,400.0020,002,783.200.8750.7760.7875802/28/2017912828TB63348U S Treasury Securities12/03/201420,000,000.0020,010,200.0019,994,015.960.7500.6000.81118006/30/2017912828TG53364U S Treasury Securities03/30/201520,000,000.0019,979,600.0019,976,836.940.5000.6930.70221107/31/2017912828TM23320U S Treasury Securities12/31/201310,000,000.009,992,200.009,967,677.850.6251.1131.12924208/31/2017912828TW03319U S Treasury Securities12/31/201310,000,000.009,991,000.009,947,217.340.7501.2771.29536412/31/2017912828UE83317U S Treasury Securities03/23/201610,000,000.009,995,300.0010,001,786.390.8750.8660.85737901/15/2018912828UJ73298U S Treasury Securities03/27/201520,000,000.0019,965,200.0010,001,786.390.8750.8660.85737901/15/2018912828U433361U S Treasury Securities03/27/201520,000,000.0020,007,000.0020,012,739.701.0000.9270.94041002/15/2018912828U433371U S Treasury Securities05/20/201510,000,000.0010,004,700.0010,005,315.531.0000.9420.955438 <td>912828A91</td> <td>3350</td> <td>U S Treasury Securitie</td> <td>S</td> <td>12/09/2014</td> <td>15.000.000.00</td> <td>15.002.100.00</td> <td>15.000.256.35</td> <td>0.750</td> <td>0.695</td> <td>0.705</td> <td>14 (</td> <td>01/15/2017</td>	912828A91	3350	U S Treasury Securitie	S	12/09/2014	15.000.000.00	15.002.100.00	15.000.256.35	0.750	0.695	0.705	14 (01/15/2017
912828TB63348U S Treasury Securities12/03/201420,000,000.0020,010,200.0019,994,015.960.7500.8000.81118006/30/2017912828TG53364U S Treasury Securities03/30/201520,000,000.0019,979,600.0019,976,836.940.5000.6930.70221107/31/2017912828TM23320U S Treasury Securities12/31/201310,000,000.009,992,200.009,967,677.850.6251.1131.12924208/31/2017912828TW03319U S Treasury Securities12/31/201310,000,000.009,991,000.009,962,929.690.7501.1911.20830310/31/2017912828UE83317U S Treasury Securities03/23/201610,000,000.009,983,600.009,947,217.340.7501.2771.29536412/31/2018912828UJ73298U S Treasury Securities03/23/201610,000,000.0019,985,200.0019,967,979.330.8750.8460.85737901/15/2018912828UJ73298U S Treasury Securities03/27/201520,000,000.0020,007,000.0020,012,739.701.0000.9270.94041002/15/2018912828U683371U S Treasury Securities05/20/201510,000,000.009,996,100.009,993,832.781.0000.9270.94041002/15/2018912828VE73271U S Treasury Securities05/31/201310,000,000.009,996,000.009,998,077.610.8750.9410.954560 <t< td=""><td></td><td></td><td>-</td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td></t<>			-										
912828TG53364U S Treasury Securities03/30/201520,000,000.0019,979,600.0019,976,836.940.5000.6930.70221107/31/2017912828TM23320U S Treasury Securities12/31/201310,000,000.009,992,200.009,967,677.850.6251.1131.12924208/31/2017912828TW03319U S Treasury Securities12/31/201310,000,000.009,991,000.009,962,929.690.7501.1911.20830310/31/2017912828UE83317U S Treasury Securities12/31/201310,000,000.009,983,600.009,947,217.340.7501.2771.29536412/31/2018912828UE83317U S Treasury Securities03/23/201610,000,000.009,995,300.0010,001,786.390.8750.8460.85737901/15/2018912828UJ73298U S Treasury Securities03/27/201520,000,000.0020,007,000.0020,012,739.701.0000.9270.94041002/15/2018912828U573271U S Treasury Securities05/31/201310,000,000.009,996,100.009,993,832.781.0001.0311.04551505/31/2018912828VC73271U S Treasury Securities03/23/201610,000,000.009,996,100.009,998,077.610.8750.9410.95456007/15/2018912828VC73271U S Treasury Securities03/23/201610,000,000.009,996,100.009,998,007.610.8750.9410.9545600			•										
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912828TW03319U S Treasury Securities12/31/201310,000,000.009,991,000.009,962,929.690.7501.1911.20830310/31/2017912828UE83317U S Treasury Securities12/31/201310,000,000.009,983,600.009,947,217.340.7501.2771.29536412/31/2017912828H373403U S Treasury Securities03/23/201610,000,000.009,995,300.0010,001,786.390.8750.8460.85737901/15/2018912828UJ73298U S Treasury Securities11/26/201320,000,000.0019,985,200.0019,960,799.330.8751.0461.06039501/31/2018912828H943362U S Treasury Securities03/27/201520,000,000.0020,007,000.0020,012,739.701.0000.9270.94041002/15/2018912828VE73271U S Treasury Securities05/20/201510,000,000.009,996,100.009,993,832.781.0001.0311.04551505/31/2018912828K13404U S Treasury Securities03/23/201610,000,000.009,968,007.610.8750.9410.95456007/15/2018912828VQ03375U S Treasury Securities03/23/201610,000,000.009,968,000.009,988,077.610.8750.9410.95456007/15/2018912828VQ03375U S Treasury Securities09/29/201520,000,000.0020,089,000.0020,138,453.421.3750.9170.93057607/31/2018<			•										
912828UE83317U S Treasury Securities12/31/201310,000,000.009,983,600.009,947,217.340.7501.2771.29536412/31/2017912828H373403U S Treasury Securities03/23/201610,000,000.009,995,300.0010,001,786.390.8750.8460.85737901/15/2018912828UJ73298U S Treasury Securities11/26/201320,000,000.0019,985,200.0019,960,799.330.8751.0461.06039501/31/2018912828UJ73362U S Treasury Securities03/27/201520,000,000.0020,007,000.0020,012,739.701.0000.9270.94041002/15/2018912828J683371U S Treasury Securities05/20/201510,000,000.0010,004,700.0010,005,315.531.0000.9420.95543803/15/2018912828VE73271U S Treasury Securities05/31/201310,000,000.009,996,100.009,993,832.781.0001.0311.04551505/31/2018912828K13404U S Treasury Securities03/23/201610,000,000.009,968,007.610.8750.9410.95456007/15/2018912828VQ03375U S Treasury Securities03/23/201610,000,000.009,968,000.009,988,077.610.8750.9410.95456007/15/2018912828VQ03375U S Treasury Securities09/29/201520,000,000.0020,089,000.0020,138,453.421.3750.9170.93057607/31/2018 <td></td> <td></td> <td>•</td> <td></td> <td>12/31/2013</td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td>			•		12/31/2013								
912828H373403U S Treasury Securities03/23/201610,000,000.009,995,300.0010,001,786.390.8750.8460.85737901/15/2018912828UJ73298U S Treasury Securities11/26/201320,000,000.0019,985,200.0019,960,799.330.8751.0461.06039501/31/2018912828H943362U S Treasury Securities03/27/201520,000,000.0020,007,000.0020,012,739.701.0000.9270.94041002/15/2018912828J683371U S Treasury Securities05/20/201510,000,000.0010,004,700.0010,005,315.531.0000.9420.95543803/15/2018912828VE73271U S Treasury Securities05/31/201310,000,000.009,996,100.009,993,832.781.0001.0311.04551505/31/2018912828K13404U S Treasury Securities03/23/201610,000,000.009,968,000.009,988,077.610.8750.9410.95460007/15/2018912828VQ03375U S Treasury Securities09/29/201520,000,000.0020,089,000.0020,138,453.421.3750.9170.93057607/31/2018	912828UE8	3317	U S Treasury Securitie	es	12/31/2013	10,000,000.00	9,983,600.00	9,947,217.34	0.750	1.277	1.295	364	12/31/2017
912828H943362U S Treasury Securities03/27/201520,000,000.0020,007,000.0020,012,739.701.0000.9270.94041002/15/2018912828J683371U S Treasury Securities05/20/201510,000,000.0010,004,700.0010,005,315.531.0000.9420.95543803/15/2018912828VE73271U S Treasury Securities05/31/201310,000,000.009.996,100.009.993,832.781.0001.0311.04551505/31/2018912828XK13404U S Treasury Securities03/23/201610,000,000.009.968,000.009.988,077.610.8750.9410.95456007/15/2018912828VQ03375U S Treasury Securities09/29/201520,000,000.0020,089,000.0020,138,453.421.3750.9170.93057607/31/2018		3403	U S Treasury Securitie	es	03/23/2016	10,000,000.00	9,995,300.00	10,001,786.39	0.875	0.846	0.857	379	01/15/2018
912828J683371U S Treasury Securities05/20/201510,000,000.0010,004,700.0010,005,315.531.000.9420.95543803/15/2018912828VE73271U S Treasury Securities05/31/201310,000,000.009,996,100.009,993,832.781.0001.0311.04551505/31/2018912828XK13404U S Treasury Securities03/23/201610,000,000.009,968,000.009,988,077.610.8750.9410.95456007/15/2018912828VQ03375U S Treasury Securities09/29/201520,000,000.0020,089,000.0020,138,453.421.3750.9170.93057607/31/2018	912828UJ7	3298	U S Treasury Securitie	es	11/26/2013	20,000,000.00	19,985,200.00	19,960,799.33	0.875	1.046	1.060	395	01/31/2018
912828VE7 3271 U S Treasury Securities 05/31/2013 10,000,000.00 9,996,100.00 9,993,832.78 1.00 1.031 1.045 515 05/31/2018 912828VE7 3404 U S Treasury Securities 03/23/2016 10,000,000.00 9,968,000.00 9,988,077.61 0.875 0.941 0.954 560 07/15/2018 912828VQ0 3375 U S Treasury Securities 09/29/2015 20,000,000.00 20,089,000.00 20,138,453.42 1.375 0.917 0.930 576 07/31/2018	912828H94	3362	U S Treasury Securitie	es	03/27/2015	20,000,000.00	20,007,000.00	20,012,739.70	1.000	0.927	0.940	410	02/15/2018
912828VE73271U S Treasury Securities05/31/201310,000,000.009,996,100.009,993,832.781.0001.0311.04551505/31/2018912828XK13404U S Treasury Securities03/23/201610,000,000.009,968,000.009,988,077.610.8750.9410.95456007/15/2018912828VQ03375U S Treasury Securities09/29/201520,000,000.0020,089,000.0020,138,453.421.3750.9170.93057607/31/2018		3371	•		05/20/2015	10,000,000.00	10,004,700.00	10,005,315.53	1.000	0.942	0.955		
912828XK1 3404 U S Treasury Securities 03/23/2016 10,000,000.00 9,968,000.00 9,988,077.61 0.875 0.941 0.954 560 07/15/2018 912828VQ0 3375 U S Treasury Securities 09/29/2015 20,000,000.00 20,089,000.00 20,138,453.42 1.375 0.917 0.930 576 07/31/2018		3271	U S Treasury Securitie	S	05/31/2013	10,000,000.00	9,996,100.00		1.000	1.031	1.045	515 (05/31/2018
912828VQ0 3375 U S Treasury Securities 09/29/2015 20,000,000 20,089,000.00 20,138,453.42 1.375 0.917 0.930 576 07/31/2018		3404	•		03/23/2016	10,000,000.00	9,968,000.00	9,988,077.61	0.875	0.941	0.954		
		3375			09/29/2015	20,000,000.00	20,089,000.00	20,138,453.42	1.375	0.917	0.930	576	07/31/2018
		3380	•		11/20/2015				1.000				

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CUSIP	Investment	t# Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	YTM 360		Days to Maturity	
Treasury Coupo	on Securities											
912828RH5	3381	U S Treasury Securities		11/24/2015	10,000,000.00	10,037,500.00	10,030,117.53	1.375	1.182	1.199	637	09/30/2018
912828L81	3399	U S Treasury Securities		01/29/2016	20,000,000.00	19,903,200.00	19,957,729.25	0.875	0.981	0.995	652	10/15/2018
912828WD8	3374	U S Treasury Securities		06/26/2015	10,000,000.00	10,016,000.00	10,007,697.00	1.250	1.190	1.206	668	10/31/2018
912828M64	3393	U S Treasury Securities		12/18/2015	10,000,000.00	10,015,200.00	9,989,960.61	1.250	1.287	1.305	683	11/15/2018
912828RY8	3392	U S Treasury Securities		12/18/2015	20,000,000.00	20,064,800.00	20,016,947.28	1.375	1.313	1.331	729	12/31/2018
912828N63	3406	U S Treasury Securities		03/28/2016	10,000,000.00	9,980,900.00	10,021,590.91	1.125	1.003	1.017	744	01/15/201
912828P53	3405	U S Treasury Securities		03/28/2016	20,000,000.00	19,800,800.00	19,882,812.50	0.750	1.016	1.030	775	02/15/201
912828R85	3419	U S Treasury Securities		11/17/2016	20,000,000.00	19,790,600.00	19,845,279.26	0.875	1.180	1.196	895	06/15/201
912828S43	3420	U S Treasury Securities		11/29/2016	20,000,000.00	19,709,400.00	19,784,280.54	0.750	1.278	1.296	925	07/15/201
9128282B5	3423	U S Treasury Securities		12/02/2016	20,000,000.00	19,692,200.00	19,735,377.63	0.750	1.334	1.352	956	08/15/201
912828T59	3422	U S Treasury Securities		11/30/2016	20,000,000.00	19,786,000.00	19,834,405.45	1.000	1.332	1.350	1,017	10/15/201
912828U32	3430	U S Treasury Securities		12/19/2016	20,000,000.00	19,759,400.00	19,710,113.46	1.000	1.531	1.552	1,048	11/15/201
912828U73	3431	U S Treasury Securities		12/28/2016	20,000,000.00	19,952,400.00	19,900,850.77	1.375	1.543	1.564	1,078	12/15/201
	5	Subtotal and Average	414,216,430.16		445,000,000.00	443,499,200.00	443,619,968.74		1.093	1.108	596	
Medium Term N	lotes											
24422ERN1	3209	John Deere		03/15/2012	5,000,000.00	5,004,950.00	5,000,395.16	1.400	1.341	1.360	73	03/15/201
24422ERN1	3210	John Deere		03/15/2012	9,930,000.00	9,939,830.70	9,930,783.81	1.400	1.341	1.360	73	03/15/201
46625HJL5	3281	JP Morgan Chase Bank		07/23/2013	12,000,000.00	11,984,640.00	11,895,301.66	1.625	2.269	2.300	499	05/15/201
46625HJL5	3282	JP Morgan Chase Bank		07/23/2013	5,000,000.00	4,993,600.00	4,957,644.92	1.625	2.249	2.280	499	05/15/201
21688AAA0	3323	Rabobank		01/14/2014	10,000,000.00	10,053,500.00	9,972,903.43	2.250	2.359	2.392	743	01/14/201
94974BFU9	3434	Wells Fargo Bank, NA		12/30/2016	9,019,000.00	9,048,221.56	9,070,244.89	2.125	2.022	2.050	841	04/22/201
94974BFU9	3435	Wells Fargo Bank, NA		12/30/2016	8,047,000.00	8,073,072.28	8,092,722.10	2.125	2.022	2.050	841	04/22/201
94988J5D5	3433	Wells Fargo Bank, NA		12/30/2016	16,974,000.00	16,892,015.58	16,894,857.55	1.750	1.904	1.930	873	05/24/201
	5	Subtotal and Average	59,756,287.32	_	75,970,000.00	75,989,830.12	75,814,853.52		1.959	1.987	608	
Calif Local Age	ncy Indebtedne)SS										
SYS3287	3287	Stanislaus County		08/01/2013	4,990,000.00	4,990,000.00	4,990,000.00	1.500	1.479	1.500	212	08/01/201
	5	Subtotal and Average	4,990,000.00	_	4,990,000.00	4,990,000.00	4,990,000.00		1.479	1.500	212	
Money Market A	Account	······································										
SYS3211	3211	Bank of the West		_	20,000,000.00	20,000,000.00	20,000,000.00	0.400	0.395	0.400	1	
	S	oubtotal and Average	9,838,709.68		20,000,000.00	20,000,000.00	20,000,000.00		0.395	0.400	1	

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	YTM 360	YTM D 365 M	Days to laturity
	Tota	and Average	1,148,832,602.80		1,247,635,000.00	1,244,912,613.02	1,245,736,397.16		1.101	1.117	456

YTM Days to Purchase YTM Average Stated CUSIP Investment # Date 360 365 Maturity Issuer Balance Par Value Market Value **Book Value** Rate Average Balance 0.00 0 1,244,912,613.02 1,148,832,602.80 1,247,635,000.00 1,245,736,397.16 Total Cash and Investments 1.101 1.117 456

Stanislaus County Pool 2016/17 Portfolio Management Activity By Type December 1, 2016 through December 31, 2016

Negotiable CDS D64/26/GM/M6 3432 Bank of the West 1.250 12/29/2016 10,000,000.00 0.00 Subtotal 10,000,000.00 0.00 Commercial Paper DiscAmortizar Commercial Paper DiscAmortizar 10,000,000.00 0.00 06538817/8 34/27 Bank Tokyo-MIT UFG NY 1.210 12/12/2016 19,869,866.67 0.00 0.000 66640PTR 342/2 Bank Tokyo-MIT UFG NY 1.210 12/12/2016 19,869,866.67 0.00 66640PTR 3424 Toryota Motor Credit Corp 1.210/2016 19,869,060.00 0.000 58,600,000.00 66,000,000.00 66,000,000.00 58,600,000.00 66,000,000.00 66,000,000.00 12,0216 9,494,490.00 0.000 46,000 0.000 58,600,000 0.000 <th colsp<="" th=""><th>CUSIP</th><th>Investment #</th><th>lssuer</th><th>Stated Rate</th><th>Transaction Date</th><th>Purchases or Deposits</th><th>Redemptions or Withdrawals</th><th>Balance</th><th></th></th>	<th>CUSIP</th> <th>Investment #</th> <th>lssuer</th> <th>Stated Rate</th> <th>Transaction Date</th> <th>Purchases or Deposits</th> <th>Redemptions or Withdrawals</th> <th>Balance</th> <th></th>	CUSIP	Investment #	lssuer	Stated Rate	Transaction Date	Purchases or Deposits	Redemptions or Withdrawals	Balance	
Subtotal 10,000,00.00 0.00 110,000,00.00 Commercial Paper DiscAmortizing 065388176 3427 Bank Tokyo-MIT UFG NY 1.120 12/12/2016 19,889,866.67 0.00 065388176 3426 J.P. Morgan Securities LLC 1.140 12/09/2016 19,887,863.33 0.00 68640PT76 3426 J.P. Morgan Securities LLC 1.140 12/09/2016 19,880,800.00 0.00 8823365r2 3424 Toyota Mater Credit Corp 1.000 12/08/2016 19,880,800.00 0.00 8823365r2 3424 Toyota Mater Credit Corp 1.000 12/08/2016 19,890,400.00 0.00 8823365r2 3424 Toyota Mater Credit Corp 1.000 12/08/2016 19,890,826.00 0.00 Subtotal 1000 12/14/2016 9,494,490.00 0.00 12/22/2016 19,681,250.00 0.00 12/22/2016 19,681,250.00 0.00 12/22/2016 19,681,250.00 0.00 12/22/2016 19,681,250.00 0.00 12/22/2016 19,681,250.00 0.00 12/22/2016 <td>Negotiable CDs</td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td>	Negotiable CDs									
Commercial Paper DiscAmortizing 06538BT78 3427 Bank Tokyo-MIT UFG NY 1.120 12/12/2016 19,889,966.67 0.00 06538BT08 3429 Bank Tokyo-MIT UFG NY 1.230 12/19/2016 19,986,000.00 0.00 98258DT08 3424 JP Morgan Securities LLC 1.140 12/09/2016 19,986,000.00 0.00 88233GSP2 3424 Toyota Moto Credit Corp 1.080 12/09/2016 19,986,000.00 0.00 Subtotal 79,553,950.00 0.00 99,541,466.55 Managed Pool Account (Monthly Summary) 5 Subtotal 9,494,490.00 0.00 Federal Farm Credit Bank 1.000 12/14/2015 9,494,490.00 0.00 Subtotal 0 Treasury Socurities 0.750 12/02/2016 19,881,250.00 0.00 Subtotal 0 Treasury Socurities 0.750 12/02/2016 19,881,250.00 0.00 <td col<="" td=""><td>06426GMM6</td><td>3432</td><td>Bank of the West</td><td>1.250</td><td>12/29/2016</td><td>10,000,000.00</td><td>0.00</td><td></td><td></td></td>	<td>06426GMM6</td> <td>3432</td> <td>Bank of the West</td> <td>1.250</td> <td>12/29/2016</td> <td>10,000,000.00</td> <td>0.00</td> <td></td> <td></td>	06426GMM6	3432	Bank of the West	1.250	12/29/2016	10,000,000.00	0.00		
3427 Bank Tokyo-MIT UFG NY 1.120 12/12/2016 19,889,866.67 0.00 06538BT03 3429 Bank Tokyo-MIT UFG NY 1.230 12/19/2016 19,877,683.33 0.00 6650PT6 3426 JP Morgan Socurities LC 1.140 12/09/2016 19,980,600.00 0.00 89233GSP2 3424 Toyota Motor Credit Corp 1.080 12/09/2016 19,980,600.00 0.00 Subtotal 79,553,950.00 0.00 99,541,466.66 Managed Pool Account (Monthly Summary) Subtotal 79,553,950.00 0.00 99,641,466.66 Subtotal 1.000 12/14/2016 9,494,490.00 0.00 65,000,000.00 Federal Farm Credit Bank 1.000 12/14/2016 9,494,490.00 0.00 426,770,108.24 Treesury Socurities 1.000 12/14/2016 19,861,250.00 0.000 91/2828/23 Subtotal 1.000 12/19/2016 19,681,250.00 0.000 91/2828/23 1343 U S Treasury Socurities			Subtotal			10,000,000.00	0.00	110,000,000.00		
96538BTG8 3429 Bank Tokyo-MIT UFG NY 1.230 12/19/2016 19,877,683.33 0.00 46640PT78 3426 JP Morgan Securities LLC 1.140 12/09/2016 19,806,000.00 0.00 98233GS2P2 3424 Toyota Molor Credit Corp 1.080 12/09/2016 19,807,683.33 0.00 Managed Pool Account Monthly Summary) 79,653,960.00 0.00 99,641,466.66 Managed Pool Account Subtotal 1.000 12/14/2016 9,494,490.00 0.00 Federal Agency Coupon Securities Subtotal 1.000 12/14/2016 9,494,490.00 0.00 19282805 3423 U S Treasury Securities 1.000 12/14/2016 9,691,450.00 0.00 19282805 3423 U S Treasury Securities 1.000 12/19/2016 19,681,250.00 0.00 192828053 3423 U S Treasury Securities 1.000 12/19/2016 19,681,250.00 0.00 192828053 3433 U S Treasury Securities 1.375 12/28/2016 19,681,250.00 0.00 </td <td>Commercial Pap</td> <td>er DiscAmortizi</td> <td>ng</td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td>	Commercial Pap	er DiscAmortizi	ng							
46640PT78 3426 JP Morgan Securities LLC 1.100 12/09/2016 19,866,000.00 0.00 99233GSP2 3424 JP Morgan Securities LLC 1.100 12/09/2016 19,866,000.00 0.00 Subtotal Subtotal 79,653,960.00 0.00 0.00 Managed Pool Account (Monthly Summary) 5 5 5 5 5 Federal Agency Coupon Securities Federal Farm Credit Bank 1.000 12/14/2016 9,494,490.00 0.00 426,770,108.24 Treasury Coupon Securities Subtotal 0 12/14/2016 19,681,250.00 0.00 426,770,108.24 Treasury Securities 0 12/14/2016 19,681,250.00 0.00 426,770,108.24 9128282825 3423 U S Treasury Securities 1.000 12/19/2016 19,681,250.00 0.00 912828127 3431 U S Treasury Securities 1.000 12/19/2016 19,890,625.00 0.00 949748E29 3187 Wells Fargo Bank 2.625 12/15/2016 0.00 5,000,000.00 443,619,968	06538BT78	3427	Bank Tokyo-MIT UFG NY	1.120	12/12/2016	19,889,866.67	0.00			
39233GSP2 3424 Toyota Motor Credit Corp 1.080 12/08/2016 19.900,400.00 0.00 Subtotal 79,653,950.00 0.00 99,61,466.65 Managed Pool Account (Monthly Summary) 5 6 5 6 5 6 5 6 5 6 5 6 5 6 5 6 5 6 5 6 5 6 5 6 5 6 5 6 5 6 5 7 7	06538BTG8	3429	Bank Tokyo-MIT UFG NY	1.230	12/19/2016	19,877,683.33	0.00			
Subtotal 79,553,950.00 0.00 99,641,466.66 Managed Pool Account (Monthly Summary) 66,000,000.00 Subtotal 66,000,000.00 Federal Agency Coupon Securities 3133EGS48 3428 Federal Farm Credit Bank 1.000 12/14/2016 9,494,490.00 0.00 Subtotal 9,494,490.00 0.00 Treasury Coupon Securities 9128282B5 3423 U S Treasury Securities 1.000 12/19/2016 19,681,250.00 0.00 9128282B5 3430 U S Treasury Securities 1.000 12/19/2016 19,687,500.00 0.00 912828U33 3431 U S Treasury Securities 1.375 12/28/2016 19,687,500.00 0.00 Subtotal 59,259,375.00 0.00 Medium Term Notes 94974BEZ9 3187 Wells Fargo Bank 2.625 12/15/2016 0.00 10,000,000.00 94974BEZ9 3190 Wells Fargo Bank 2.625 12/15/2016 0.00	46640PT78	3426	JP Morgan Securities LLC	1.140	12/09/2016	19,886,000.00	0.00			
Managed Pool Account (Monthly Summary) Subtotal Subtotal Federal Agency Coupon Securities 3133EGS48 3.428 Federal Fam Credit Bank 1.000 1.2/14/2016 9.494.490.00 0.00 Subtotal 0.00 426,770,108.24 Treasury Coupon Securities 0.750 12/02/2016 19,681,250.00 0.00 Subtotal 0.750 12/02/2016 19,681,250.00 0.00 Subtotal 0.00 12/02/2016 19,681,250.00 0.00 912828013 3433 U S Treasury Securities 10,000 12/02/2016 19,681,250.00 0.000 912828013 3433 U S Treasury Securities 12/02/2016 19,687,500.000 0.000 443,619,968.74 Medium Term Notes E	89233GSP2	3424	Toyota Motor Credit Corp	1.080	12/08/2016	19,900,400.00	0.00			
Subtotal 65,000,000.00 Federal Agency Coupon Securities 3133EGS48 3428 Federal Farm Credit Bank 1.000 12/14/2016 9,494,490.00 0.00 426,770,108.24 Treasury Coupon Securities 19128282B 3423 U S Treasury Securities 0.00 12/19/2016 19,681,250.00 0.00 9128282B 3430 U S Treasury Securities 1.000 12/19/2016 19,687,500.00 0.00 9128282B/3 3431 U S Treasury Securities 1.375 12/28/2016 19,890,625.00 0.00 912828/U33 3431 U S Treasury Securities 1.375 12/28/2016 19,890,625.00 0.00 9128/28/U33 3431 U S Treasury Securities 1.375 12/28/2016 19,890,625.00 0.00 9128/28/U33 Wells Fargo Bank 2.625 12/15/2016 0.00 5,000,000.00 94974BEZ9 3189 Wells Fargo Bank 2.625 12/15/2016 0.00 6,500,000.00			Subtotal			79,553,950.00	0.00	99,541,466.66		
Federal Agency Coupon Securities 3133EGS48 3428 Federal Farm Credit Bank 1.000 12/14/2016 9,494,490.00 0.00 Subtotal 9,494,490.00 0.00 Treasury Coupon Securities 9,494,490.00 0.00 9128282B5 3423 U S Treasury Securities 0.750 12/02/2016 19,681,250.00 0.00 9128282B5 3430 U S Treasury Securities 1.000 12/02/2016 19,681,250.00 0.00 912828U32 3430 U S Treasury Securities 1.375 12/28/2016 19,681,250.00 0.000 912828U73 3431 U S Treasury Securities 1.375 12/28/2016 19,681,250.00 0.000 443,619,968.74 91282423 3187 Velis Fargo Bank 2.625 12/15/2016 0.000 5,000,00.00	Managed Pool A	ccount (Monthly	Summary)							
3133EGS48 3428 Federal Farm Credit Bank 1.00 12/14/2016 9,494,490.00 0.00 Subtotal 9,494,490.00 0.00 0.00 426,770,108.24 Treasury Coupon Securities 3423 U S Treasury Securities 1.000 12/02/2016 19,681,250.00 0.00 9128282B5 3423 U S Treasury Securities 1.000 12/19/2016 19,681,250.00 0.00 912828U73 3431 U S Treasury Securities 1.000 12/19/2016 19,687,500.00 0.00 912828U73 3431 U S Treasury Securities 1.375 12/28/2016 19,890,625.00 0.00 94874BE29 3187 Wells Fargo Bank 2.625 12/15/2016 0.00 5,000,000.00 94974BE29 3188 Wells Fargo Bank 2.625 12/15/2016 0.00 8,500,000.00 94974BE29 3189 Wells Fargo Bank 2.625 12/15/2016 0.00 8,500,000.00 94974BE29 3190 Wells Fargo Bank 2.625 12/15/2016 0.00 6,500,000.00			Subtotal					65,000,000.00		
Subtotal 9,494,490.00 0.00 426,770,108.24 Treasury Coupon Securities 9128282B5 3423 U S Treasury Securities 0.750 12/02/2016 19,681,250.00 0.00 912828U32 3430 U S Treasury Securities 1.000 12/19/2016 19,687,500.00 0.00 912828U73 3431 U S Treasury Securities 1.375 12/28/2016 19,890,625.00 0.00 Subtotal Subtotal 59,269,375.00 0.00 Medium Term Notes 949748EZ9 3187 Wells Fargo Bank 2.625 12/15/2016 0.00 5,000,000.00 94974BEZ9 3189 Wells Fargo Bank 2.625 12/15/2016 0.00 8,500,000.00 94974BEZ9 3180 Wells Fargo Bank 2.625 12/15/2016 0.00 8,500,000.00 94974BEZ9 3190 Wells Fargo Bank 2.625 12/15/2016 0.00 5,000,000.00 94974BEZ9 3190 Wells Fargo Bank 2.625 12/15/2016 0.00	Federal Agency	Coupon Securitie	S							
Treasury Coupon Securities 9128282B5 3423 U S Treasury Securities 0.750 12/02/2016 19,681,250.00 0.00 912828U32 3430 U S Treasury Securities 1.000 12/19/2016 19,687,500.00 0.00 912828U73 3431 U S Treasury Securities 1.375 12/28/2016 19,890,625.00 0.00 Subtotal 59,259,375.00 0.00 Medium Term Notes 94974BEZ9 3187 Wells Fargo Bank 2.625 12/15/2016 0.00 5,000,000.00 94974BEZ9 3188 Wells Fargo Bank 2.625 12/15/2016 0.00 8,500,000.00 94974BEZ9 3189 Wells Fargo Bank 2.625 12/15/2016 0.00 8,500,000.00 94974BEZ9 3189 Wells Fargo Bank 2.625 12/15/2016 0.00 8,500,000.00 94974BEZ9 3190 Wells Fargo Bank 2.625 12/15/2016 0.00 5,000,000.00 94974BEZ9 3191 Wells Fargo Bank 2.625 12/15/2016 0.00 6,500,000.0	3133EGS48	3428	Federal Farm Credit Bank	1.000	12/14/2016	9,494,490.00	0.00			
912828265 3423 U S Treasury Securities 0.750 12/02/2016 19,681,250.00 0.00 912828U32 3430 U S Treasury Securities 1.000 12/19/2016 19,687,500.00 0.00 912828U73 3431 U S Treasury Securities 1.375 12/28/2016 19,890,625.00 0.00 Subtotal Medium Term Notes 949748E29 3187 Wells Fargo Bank 2.625 12/15/2016 0.00 5,000,000.00 949748E29 3188 Wells Fargo Bank 2.625 12/15/2016 0.00 8,500,000.00 949748E29 3189 Wells Fargo Bank 2.625 12/15/2016 0.00 8,500,000.00 949748E29 3190 Wells Fargo Bank 2.625 12/15/2016 0.00 6,500,000.00 949748E29 3191 Wells Fargo Bank 2.625 12/15/2016 0.00 6,500,000.00 949748E29 3191 Wells Fargo Bank 2.625 12/15/2016 0.00 6,500,000.00 949748E29 3191 Wells Fargo Bank, NA 2.625 12/15/2016 0.00			Subtotal			9,494,490.00	0.00	426,770,108.24		
912828U32 3430 U S Treasury Securities 1.000 12/19/2016 19,687,500.00 0.00 912828U73 3431 U S Treasury Securities 1.375 12/28/2016 19,890,625.00 0.00 Subtotal 59,259,375.00 0.00 443,619,968.74 Medium Term Notes 94974BEZ9 3187 Wells Fargo Bank 2.625 12/15/2016 0.00 5,000,000.00 94974BEZ9 3188 Wells Fargo Bank 2.625 12/15/2016 0.00 5,000,000.00 94974BEZ9 3189 Wells Fargo Bank 2.625 12/15/2016 0.00 8,500,000.00 94974BEZ9 3189 Wells Fargo Bank 2.625 12/15/2016 0.00 8,500,000.00 94974BEZ9 3190 Wells Fargo Bank 2.625 12/15/2016 0.00 6,500,000.00 94974BEZ9 3191 Wells Fargo Bank 2.625 12/15/2016 0.00 6,500,000.00 94974BEZ9 3191 Wells Fargo Bank 2.625 12/15/2016 0.00 6,500,000.00 94974BEZ9 3191 Wells Fargo Bank, NA 2.125 12/30/2016<	Treasury Coupo	n Securities								
912828U73 3431 U S Treasury Securities 1.375 1.2/28/2016 19,890,625.00 0.00 Subtotal 59,259,375.00 0.00 443,619,968.74 Medium Term Notes 94974BEZ9 3187 Wells Fargo Bank 2.625 12/15/2016 0.00 5,000,000.00 94974BEZ9 3188 Wells Fargo Bank 2.625 12/15/2016 0.00 8,500,000.00 94974BEZ9 3189 Wells Fargo Bank 2.625 12/15/2016 0.00 8,500,000.00 94974BEZ9 3190 Wells Fargo Bank 2.625 12/15/2016 0.00 8,500,000.00 94974BEZ9 3190 Wells Fargo Bank 2.625 12/15/2016 0.00 5,000,000.00 94974BEZ9 3191 Wells Fargo Bank 2.625 12/15/2016 0.00 6,500,000.00 94974BEZ9 3191 Wells Fargo Bank 2.625 12/15/2016 0.00 6,500,000.00 94974BEZ9 3433 Wells Fargo Bank, NA 1.750 12/30/2016 16,865,026.92 0.00 94974BEZ9 0.00 94974BEZ9 3433 Wells Fargo Bank, NA	9128282B5	3423	U S Treasury Securities	0.750	12/02/2016	19,681,250.00	0.00			
Subtotal59,259,375.000.00443,619,968.74Medium Term Notes94974BEZ93187Wells Fargo Bank2.62512/15/20160.005,000,000.0094974BEZ93188Wells Fargo Bank2.62512/15/20160.0010,000,000.0094974BEZ93189Wells Fargo Bank2.62512/15/20160.008,500,000.0094974BEZ93190Wells Fargo Bank2.62512/15/20160.008,500,000.0094974BEZ93191Wells Fargo Bank2.62512/15/20160.006,500,000.0094974BEZ93191Wells Fargo Bank2.62512/15/20160.006,500,000.0094988J5D53433Wells Fargo Bank, NA1.75012/30/201616,865,026.920.0094974BFU93434Wells Fargo Bank, NA2.12512/30/20169,034,061.730.0094974BFU93435Wells Fargo Bank, NA2.12512/30/20168,060,438.490.00	912828U32	3430	U S Treasury Securities	1.000	12/19/2016	19,687,500.00	0.00			
Medium Term Notes 94974BEZ9 3187 Wells Fargo Bank 2.625 12/15/2016 0.00 5,000,000.00 94974BEZ9 3188 Wells Fargo Bank 2.625 12/15/2016 0.00 10,000,000.00 94974BEZ9 3189 Wells Fargo Bank 2.625 12/15/2016 0.00 8,500,000.00 94974BEZ9 3190 Wells Fargo Bank 2.625 12/15/2016 0.00 6,500,000.00 94974BEZ9 3190 Wells Fargo Bank 2.625 12/15/2016 0.00 6,500,000.00 94974BEZ9 3191 Wells Fargo Bank 2.625 12/15/2016 0.00 6,500,000.00 94974BEZ9 3191 Wells Fargo Bank 2.625 12/15/2016 0.00 6,500,000.00 94974BEZ9 3191 Wells Fargo Bank, NA 1.750 12/30/2016 16,865,026.92 0.00 94974BEV9 3434 Wells Fargo Bank, NA 2.125 12/30/2016 9,034,061.73 0.00 94974BFU9 3435 Wells Fargo Bank, NA 2.125 12/30/2016 8,060,438.49 0.00	912828U73	3431	U S Treasury Securities	1.375	12/28/2016	19,890,625.00	0.00			
94974BEZ93187Wells Fargo Bank2.62512/15/20160.005,000,000.0094974BEZ93188Wells Fargo Bank2.62512/15/20160.0010,000,000.0094974BEZ93189Wells Fargo Bank2.62512/15/20160.008,500,000.0094974BEZ93190Wells Fargo Bank2.62512/15/20160.008,500,000.0094974BEZ93190Wells Fargo Bank2.62512/15/20160.005,000,000.0094974BEZ93191Wells Fargo Bank2.62512/15/20160.006,500,000.0094974BEZ93433Wells Fargo Bank, NA1.75012/30/201616,865,026.920.0094974BFU93434Wells Fargo Bank, NA2.12512/30/20169,034,061.730.0094974BFU93435Wells Fargo Bank, NA2.12512/30/20168,060,438.490.00			Subtotal			59,259,375.00	0.00	443,619,968.74		
94974BEZ9 3188 Wells Fargo Bank 2.625 12/15/2016 0.00 10,000,000.00 94974BEZ9 3189 Wells Fargo Bank 2.625 12/15/2016 0.00 8,500,000.00 94974BEZ9 3190 Wells Fargo Bank 2.625 12/15/2016 0.00 5,000,000.00 94974BEZ9 3190 Wells Fargo Bank 2.625 12/15/2016 0.00 6,500,000.00 94974BEZ9 3191 Wells Fargo Bank 2.625 12/15/2016 0.00 6,500,000.00 94974BEZ9 3433 Wells Fargo Bank, NA 1.750 12/30/2016 16,865,026.92 0.00 94974BFU9 3434 Wells Fargo Bank, NA 2.125 12/30/2016 9,034,061.73 0.00 94974BFU9 3435 Wells Fargo Bank, NA 2.125 12/30/2016 8,060,438.49 0.00	Medium Term N	otes								
94974BEZ9 3189 Wells Fargo Bank 2.625 12/15/2016 0.00 8,500,000.00 94974BEZ9 3190 Wells Fargo Bank 2.625 12/15/2016 0.00 5,000,000.00 94974BEZ9 3190 Wells Fargo Bank 2.625 12/15/2016 0.00 6,500,000.00 94974BEZ9 3191 Wells Fargo Bank 2.625 12/15/2016 0.00 6,500,000.00 94988J5D5 3433 Wells Fargo Bank, NA 1.750 12/30/2016 16,865,026.92 0.00 94974BFU9 3434 Wells Fargo Bank, NA 2.125 12/30/2016 9,034,061.73 0.00 94974BFU9 3435 Wells Fargo Bank, NA 2.125 12/30/2016 8,060,438.49 0.00	94974BEZ9	3187	Wells Fargo Bank	2.625	12/15/2016	0.00	5,000,000.00			
94974BEZ9 3190 Wells Fargo Bank 2.625 12/15/2016 0.00 5,000,000.00 94974BEZ9 3191 Wells Fargo Bank 2.625 12/15/2016 0.00 6,500,000.00 94974BEZ9 3191 Wells Fargo Bank 2.625 12/15/2016 0.00 6,500,000.00 94974BFU9 3433 Wells Fargo Bank, NA 1.750 12/30/2016 16,865,026.92 0.00 94974BFU9 3434 Wells Fargo Bank, NA 2.125 12/30/2016 9,034,061.73 0.00 94974BFU9 3435 Wells Fargo Bank, NA 2.125 12/30/2016 8,060,438.49 0.00	94974BEZ9	3188	Wells Fargo Bank	2.625	12/15/2016	0.00	10,000,000.00			
94974BEZ9 3191 Wells Fargo Bank 2.625 12/15/2016 0.00 6,500,000.00 94988J5D5 3433 Wells Fargo Bank, NA 1.750 12/30/2016 16,865,026.92 0.00 94974BFU9 3434 Wells Fargo Bank, NA 2.125 12/30/2016 9,034,061.73 0.00 94974BFU9 3435 Wells Fargo Bank, NA 2.125 12/30/2016 9,034,061.73 0.00	94974BEZ9	3189	Wells Fargo Bank	2.625	12/15/2016	0.00	8,500,000.00			
94988J5D5 3433 Wells Fargo Bank, NA 1.750 12/30/2016 16,865,026.92 0.00 94974BFU9 3434 Wells Fargo Bank, NA 2.125 12/30/2016 9,034,061.73 0.00 94974BFU9 3435 Wells Fargo Bank, NA 2.125 12/30/2016 9,034,061.73 0.00 94974BFU9 3435 Wells Fargo Bank, NA 2.125 12/30/2016 8,060,438.49 0.00	94974BEZ9	3190	Wells Fargo Bank	2.625	12/15/2016	0.00	5,000,000.00			
94974BFU9 3434 Wells Fargo Bank, NA 2.125 12/30/2016 9,034,061.73 0.00 94974BFU9 3435 Wells Fargo Bank, NA 2.125 12/30/2016 8,060,438.49 0.00	94974BEZ9	3191	Wells Fargo Bank	2.625	12/15/2016	0.00	6,500,000.00			
94974BFU9 3435 Wells Fargo Bank, NA 2.125 12/30/2016 8,060,438.49 0.00	94988J5D5	3433	Wells Fargo Bank, NA	1.750	12/30/2016	16,865,026.92	0.00			
	94974BFU9	3434	Wells Fargo Bank, NA	2.125	12/30/2016	9,034,061.73	0.00			
Subtotal 33,959,627,14 36,000,000 75,814,853,52	94974BFU9	3435	Wells Fargo Bank, NA	2.125	12/30/2016	8,060,438.49	0.00			
			Subtotal			33,959,627.14	36,000,000.00	75,814,853.52		

Calif Local Agency Indebtedness

Portfolio POOL AC PM (PRF_PM3) 7.2.5 Report Ver. 7.3.2

Stanislaus County Pool 2016/17 Portfolio Management Activity By Type December 1, 2016 through December 31, 2016

CUSIP	Investment	# Issuer	Stated Transactio Rate Dat		Redemptions or Withdrawals	Balance	
Calif Local Ag	ency Indebtedne	SS					
		Subtotal				4,990,000.00	
Money Market	Account (Month	ly Summary)					
SYS3211	3211	Bank of the West	0.400	15,000,000.00	15,000,000.00		
		Subtotal		15,000,000.00	15,000,000.00	20,000,000.00	
		Total		207,267,342.14	50,000,000.00	1,245,736,397.16	

Stanislaus County Pool 2016/17 Portfolio Management Activity Summary December 2015 through December 2016

Month End				Yield	to Maturity	Managed	Number	Number		
	Year	Number of Securities	Total Invested	360 Equivalent	365 Equivalent	Pool Rate	of Investments Purchased	of Investments Redeemed	Average Term	Average Days to Maturity
December	2015	86	1,160,741,878.04	0.993	1.007	0.430	13	2	956	479
January	2016	87	1,150,768,156.09	1.025	1.039	0.430	3	2	992	483
February	2016	84	1,103,893,747.32	1.028	1.042	0.450	2	5	999	494
March	2016	90	1,167,607,948.85	1.045	1.060	0.460	9	2	1,002	511
April	2016	92	1,242,176,588.84	1.040	1.055	0.540	4	2	961	484
Мау	2016	90	1,197,215,602.42	1.073	1.088	0.560	1	3	1,011	499
June	2016	86	1,162,257,210.36	1.087	1.102	0.580	0	4	1,011	483
July	2016	82	1,122,490,225.61	1.094	1.109	0.600	0	4	1,023	470
August	2016	79	1,040,749,944.61	1.115	1.130	0.600	0	3	1,069	475
September	2016	76	1,014,037,200.16	1.119	1.135	0.600	0	3	1,060	458
October	2016	75	1,048,684,443.92	1.091	1.106	0.670	2	3	1,025	438
November	2016	76	1,088,243,129.16	1.102	1.117	0.690	3	2	1,024	450
December	2016	83	1,245,736,397.16	1.101	1.117	0.740	12	5	933	456
	Averag	je 84	1,134,200,190.20	1.070%	1.085%	0.565	4	3	1,005	475

Stanislaus County Pool 2016/17 Portfolio Management Distribution of Investments By Type December 2015 through December 2016

Security Type	December 2015	January 2016	February 2016	March 2016	April 2016	May 2016	June 2016	July 2016	August S 2016	September 2016	October 2016	November 2016	December 2016	Average by Period
Certificates of Deposit - Bank														
Negotiable CDs	13.4	14.3	15.0	14.6	13.7	14.2	13.8	12.5	13.5	9.9	9.5	9.2	8.8	12.5%
Commercial Paper DiscAmortizing	6.9	3.5	2.7	3.4	6.4	5.0	4.3	4.5	3.8	3.9	1.9	1.8	8.0	4.3%
Bankers Acceptances -Amortizing														
Managed Pool Account	4.3	4.3	4.5	3.5	5.2	2.5	4.7	4.9	0.7	3.9	6.2	6.0	5.2	4.3%
Federal Agency Coupon Securities	26.9	28.0	29.8	28.9	29.6	33.2	34.2	35.4	38.2	39.2	39.8	38.3	34.3	33.5%
Federal Agency DiscAmortizing														
Treasury Coupon Securities	32.7	34.8	34.0	36.4	32.6	32.1	29.7	30.7	33.1	32.0	31.0	35.3	35.6	33.1%
Treasury Discounts -Amortizing														
Rolling Repurchase Agreements														
Repurchase Agreements - Term														
Medium Term Notes	13.2	13.3	13.2	12.4	11.7	12.1	12.5	11.1	10.3	10.5	9.2	7.1	6.1	11.0%
California Registered Warrants														
Municipal Anticipation Note														
Municipal Bonds														
Calif Local Agency Indebtedness	0.9	0.9	0.9	0.9	0.8	0.8	0.9	0.9	0.5	0.5	0.5	0.5	0.4	0.7%
Money Market Account	1.7	0.9	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	1.9	1.8	1.6	0.6%