BOARD OF SUPERVISORS AGENDA LETTER

Clerk of the Board of Supervisors
105 E. Anapamu Street, Suite 407
Santa Barbara, CA 93101
(805) 568-2240

Agenda Number:

2016 OCT 25 PM 3: 22
COUNTY OF SANTA BARBARA
CLERK OF THE
BOARD OF SUPERVISORS

Department Name:	Treasurer - Tax Collector
Department No.:	065
For Agenda Of:	11/15/16
Placement:	Administrative
Estimated Tme:	
Continued Item:	No
If Yes, date from:	
Vote Required:	Majority

TO: Board of Supervisors

FROM: Department Director(s): Harry E. Hagen, CPA, CPFO, ACPFIM, CFIP, Treasurer - Tax Collector
568-2490

Contact Info: Jennifer C. Christensen, JD MBA CPFO CFIP, Chief Investment Officer
568-2925

SUBJECT: **Treasurer's Investment Pool, FY 2016-2017 First Quarter (Jul - Sept 2016)**

County Counsel Concurrence
As to form: N/A

Auditor-Controller Concurrence
As to form: N/A

Other Concurrence:
As to form: N/A

Recommended Actions:

That the Board of Supervisors:

Accept for filing the Fiscal Year 2016-2017 First Quarter (July - September 2016) report on the Treasurer's Investment Pool, pursuant to Government Code section 53646(b).

Summary Text:

The value of the Treasurer's Investment Pool at principal cost on September 30, 2016, was $1,108,066,044. Market value of the investment pool was $1,110,453,516. The weighted average days-to-maturity (WAM) for the investment pool was 430 days.

The Treasurer's Investment Pool earned $1,969,511 for the quarter ending September 30, 2016, an annualized return of 0.677%. The net yield earned over the past year is 0.526%. Per Government Code Section 53600.5, the Santa Barbara County Treasurer has a mandated responsibility to manage and invest public funds with the primary objective of safeguarding principal, the secondary objective of meeting the liquidity needs of pool participants, and thirdly, the objective of attaining a market average rate of return, consistent with the primary objectives of safety and liquidity.

For the quarter ending September 30, 2016, the Treasurer's Investment Pool anticipated and met all liquidity requirements, precluding any need to sell holdings unexpectedly at a potential loss in order to meet cash flow demands.

All investments purchased, met or exceeded state and local policy requirements for credit quality. Credit quality of assets held in the Treasurer's Investment Pool is monitored on an ongoing basis.

The Santa Barbara County Treasurer conforms to all applicable State statutes and County resolutions that govern the investment of public funds.

Background:

This quarterly report is being submitted to you pursuant to California Government Code section 53646 (b). In addition, California Government Code section 53646 (b) (3) requires the Treasurer-Tax Collector to include a statement in the Treasurer's Report affirming the ability of the Santa Barbara County Investment Pool to meet expenditure requirements for the next six months.

Performance Measure:

To ensure the financial stability of the County, monitor and project liquidity requirements as evidenced by zero securities sold at a loss to meet cash flow needs of pool participants: Accomplished.

To ensure the financial stability of the County and secure public agency funds, all investments stay within compliance 100% of the time with the Government Code and the Treasurer's Investment Policy: Accomplished.

Fiscal and Facilities Impacts:

Budgeted: Yes

Fiscal Analysis:

For the quarter ending September 30, 2016, net investment earnings achieved by the Treasurer's Investment Pool were $1,969,511, with the County receiving 38%, Schools 52%, and Special Districts the balance of 10%. The net yield earned for the quarter on an annualized basis is 0.677% and over the past year is 0.526%.

Attachments:

Treasurer's First Quarter Investment Pool Report (July – September 2016)

Authored by:

Jennifer C. Christensen, JD MBA CPFO CFIP, Chief Investment Officer

SANTA BARBARA COUNTY

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

FOR THE QUARTER ENDED September 30, 2016

ECONOMIC TREND

- **The Federal Open Market Committee (Committee) decided to maintain the target federal funds rate at 0.25% to 0.50% at its September meeting.**

- **As summarized in the Beige Book issued October 19, 2016, reports from the twelve Federal Reserve Districts suggest national economic activity continued to expand during the reporting period from late August to early October.**

- **Labor market conditions remained tight, with modest employment and wage growth noted over the reporting period.**

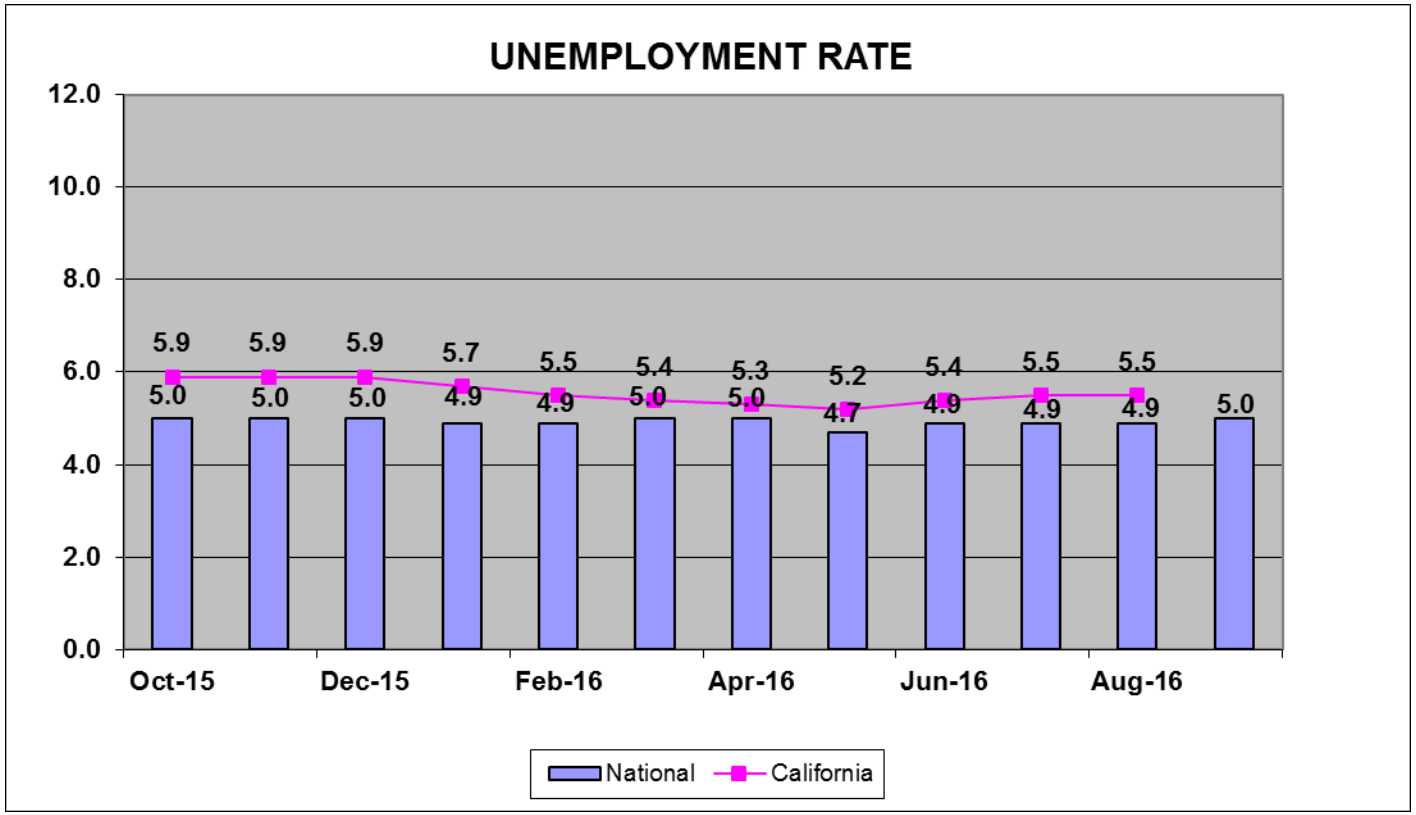
INVESTMENT ACTIVITIES

- **The investment portfolio is in compliance with the Government Code and the Treasurer's Investment Policy.**

- **The Treasurer's Investment Pool has sufficient cash flow available to meet all budgeted expenditures for the next six months.**

ECONOMIC TREND: Unemployment Rate

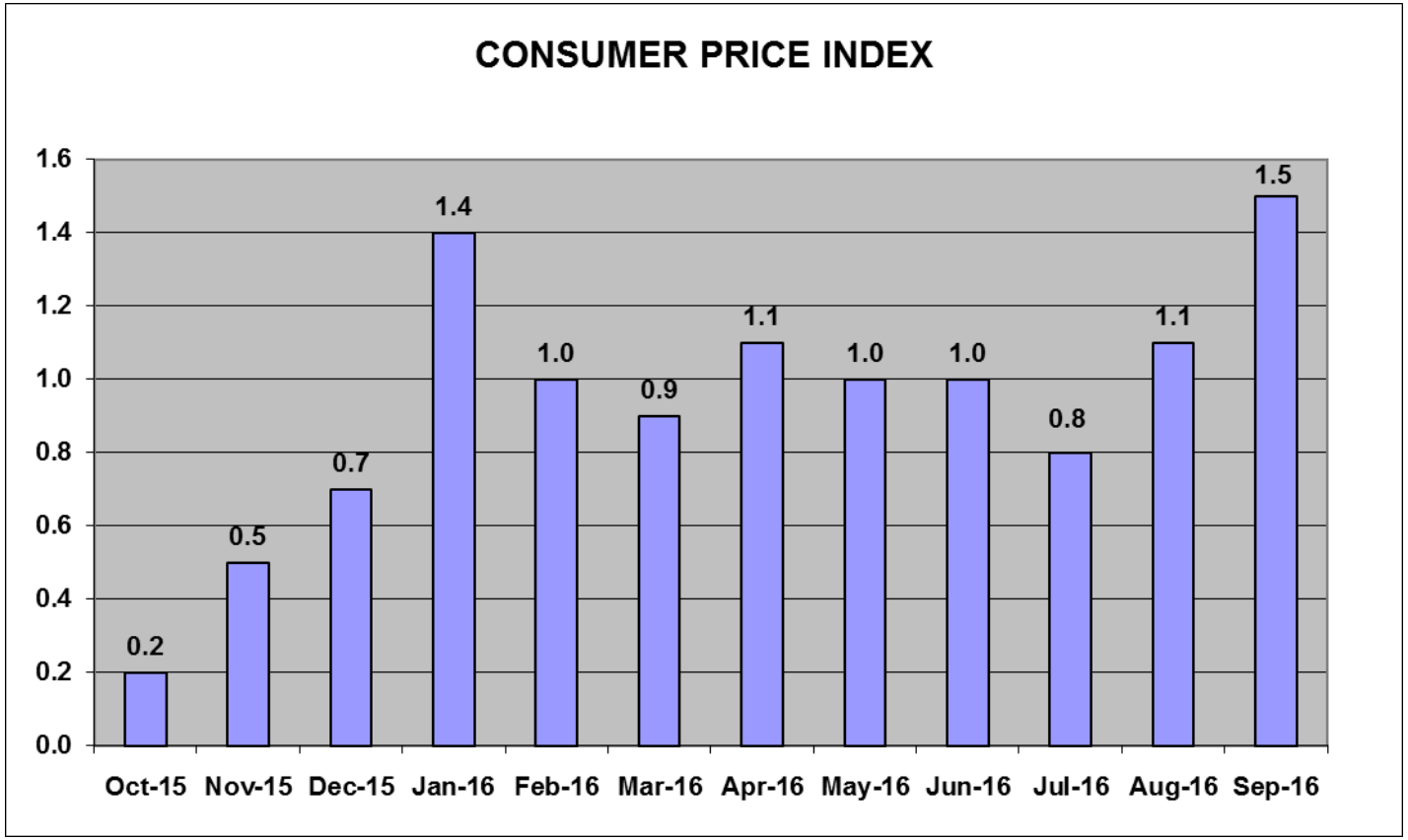
The unemployment rate represents the number of unemployed persons as a percent of the labor force. The sampling used each month to calculate the rate is approximately 60,000 households. The national unemployment rate began the quarter at 4.9% and ended the quarter at 5.0%. California's preliminary unemployment rate was 5.5% in August.



Source: Bureau of Labor Statistics

ECONOMIC TREND: Inflation

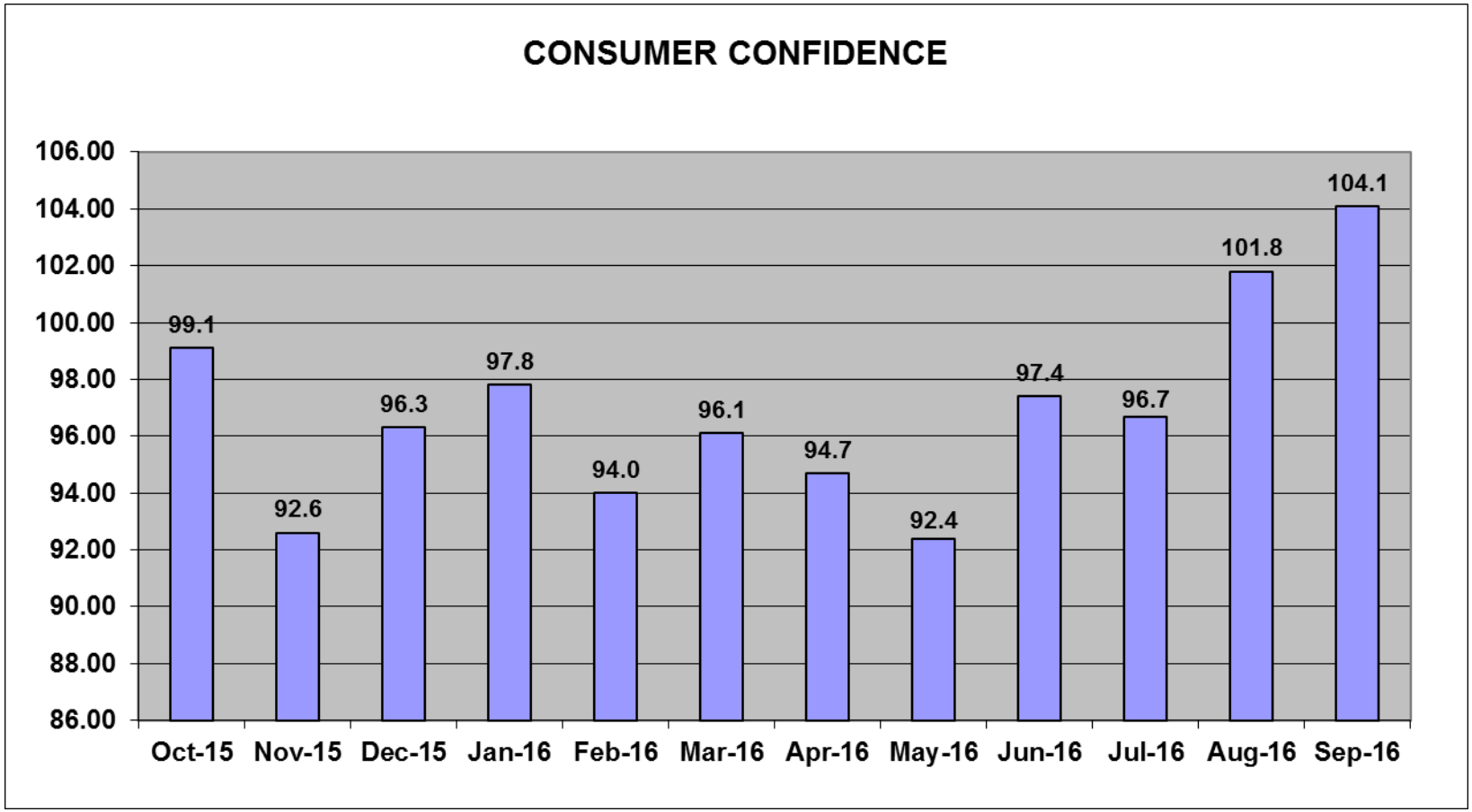
The Consumer Price Index (CPI) represents changes in prices of all goods and services purchased for consumption by urban households. CPI was 1.5 at the end of September. The Core CPI, which excludes food and energy, was 2.2 at the end of September.



Source: Bureau of Labor Statistics

ECONOMIC TREND: Consumer Confidence

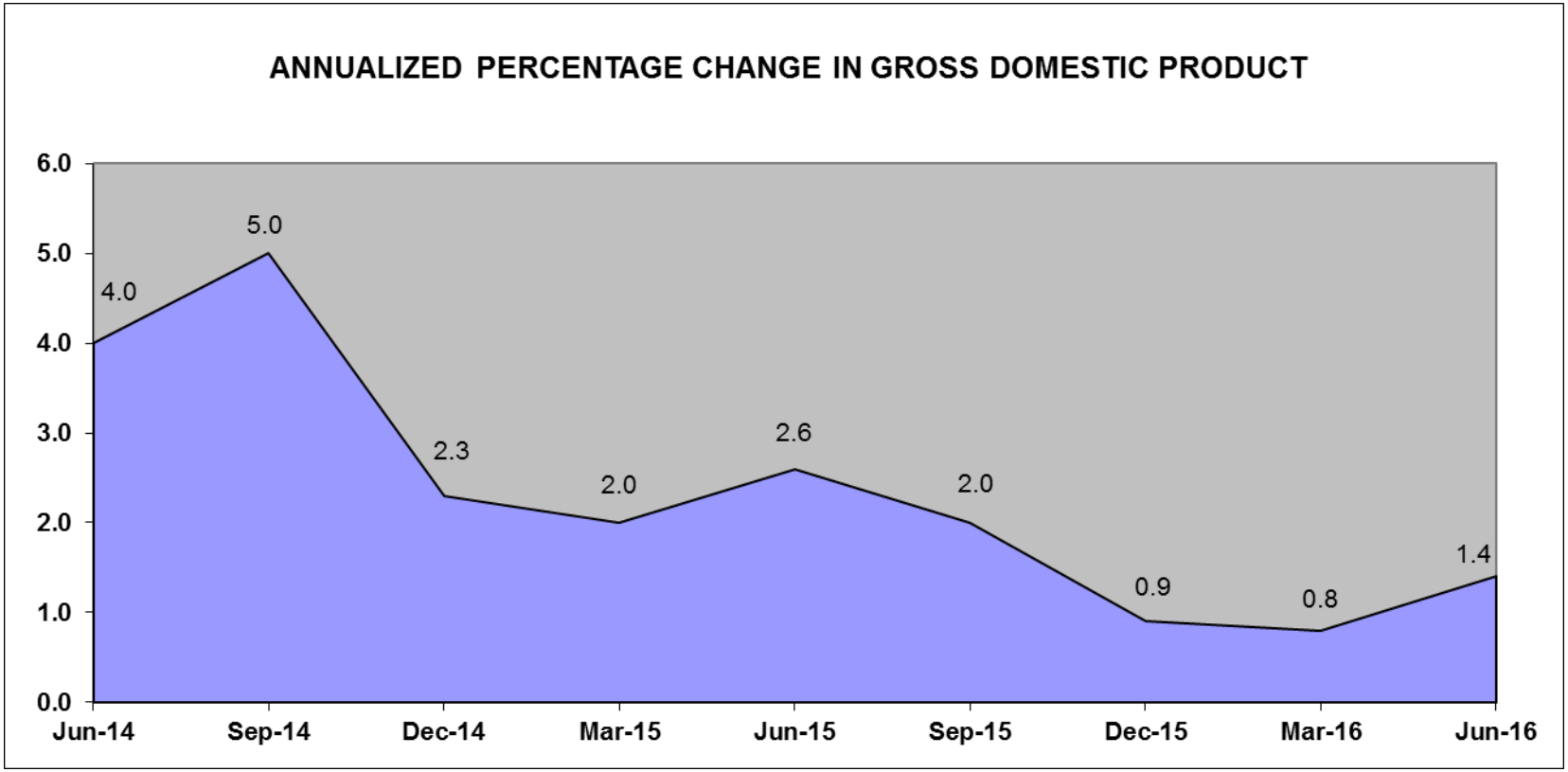
Consumer Confidence is the average of responses to current business and employment conditions and responses to six-month future expectations for business conditions, employment conditions, and total family income. It began the quarter at 97.4 and ended at 104.1.



Source: Conference Board

ECONOMIC TREND: GDP (Gross Domestic Product)

Gross domestic product is the value of all goods and services produced. After eighteen consecutive quarters of growth, the economy experienced its first quarter in negative territory ending March 2014 at -0.9%. Subsequently, the economy continued to recover. For the most recent quarter ending June 2016, the economy reported GDP at 1.4%.



Source: Bureau of Economic Analysis

Santa Barbara County Treasurer's Investment Pool
Statement of Assets
As of September 30, 2016

Asset Description	Cost	Net Unrealized Holding Gains/(Losses)	Fair Value* 9/30/2016	Percent of Portfolio	Yield to Maturity	Weighted Average Days to Maturity	Fair Value* 6/30/2016	Net Change
Cash	$ 67,747,309	$ -	$ 67,747,309	6.10	0.270	1	$ 116,980,577	$ (49,233,268)
California Asset Management Program (CAMP)	50,000,000	-	50,000,000	4.50	0.610	1	50,000,000	-
Local Agency Investment Fund (LAIF)	65,000,000	-	65,000,000	5.85	0.610	1	65,000,000	-
U.S. Treasuries	231,807,324	1,000,851	232,808,175	20.97	0.882	383	233,200,075	(391,900)
Government Agency Bonds	175,247,995	493,740	175,741,735	15.83	0.882	379	196,007,675	(20,265,940)
Government Agency Discount Notes	233,052,177	837,095	233,889,272	21.06	0.621	187	305,057,644	(71,168,372)
Government Agency Bonds - Callable	285,211,239	55,786	285,267,025	25.69	1.247	972	295,334,255	(10,067,230)
Total	$ 1,108,066,044	$ 2,387,472	$ 1,110,453,516	100.00	0.855	430	$ 1,261,580,226	$ (151,126,710)

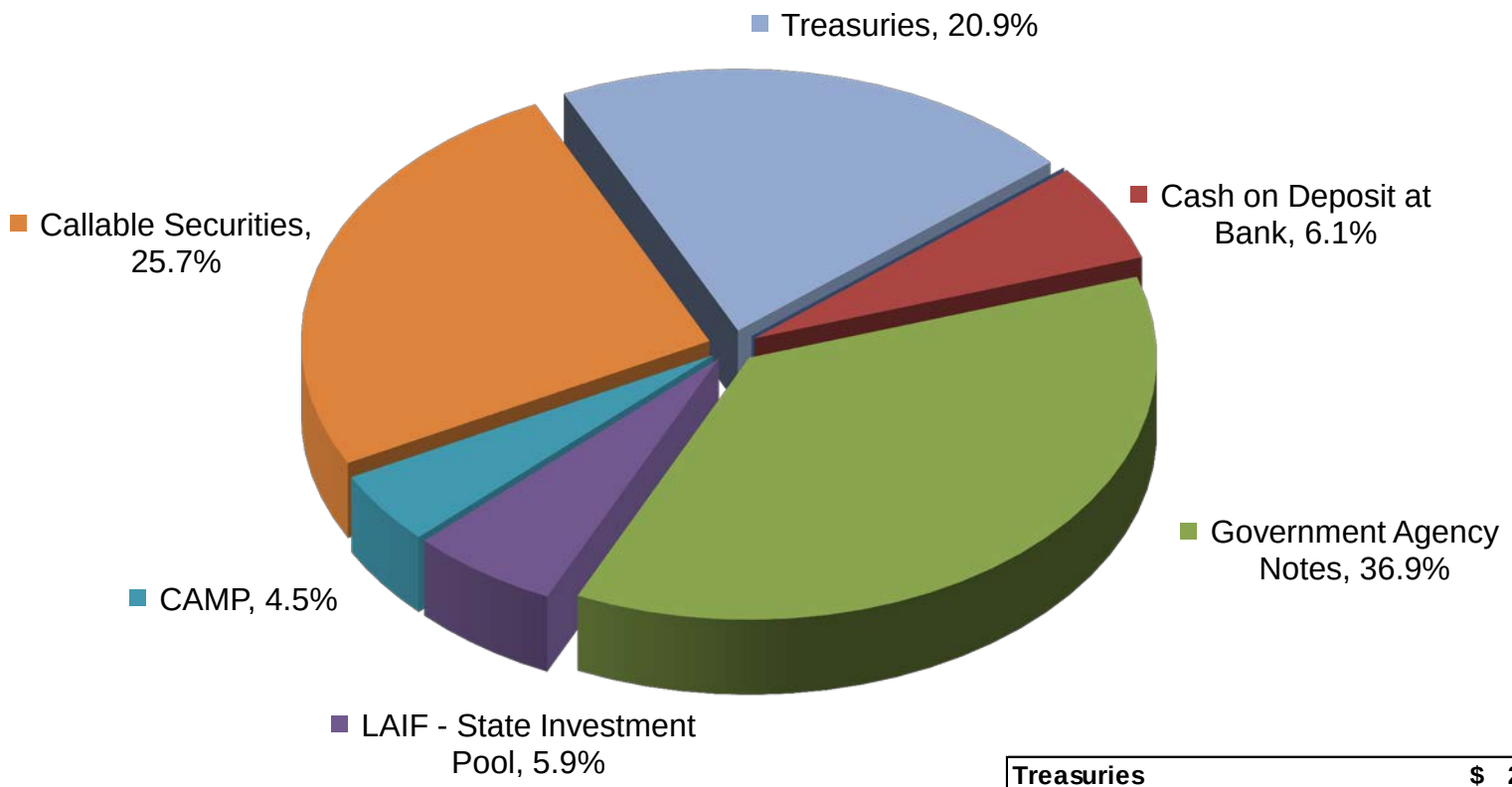
*Provided by Union Bank

Treasurer's Pool Earnings Summary:

Total Net Earnings on the Treasurer's Pool**	$ 1,969,511
Average Daily Balance on the Treasurer's Pool	$ 1,157,134,078
Net Interest Rate on the Treasurer's Pool	0.677%

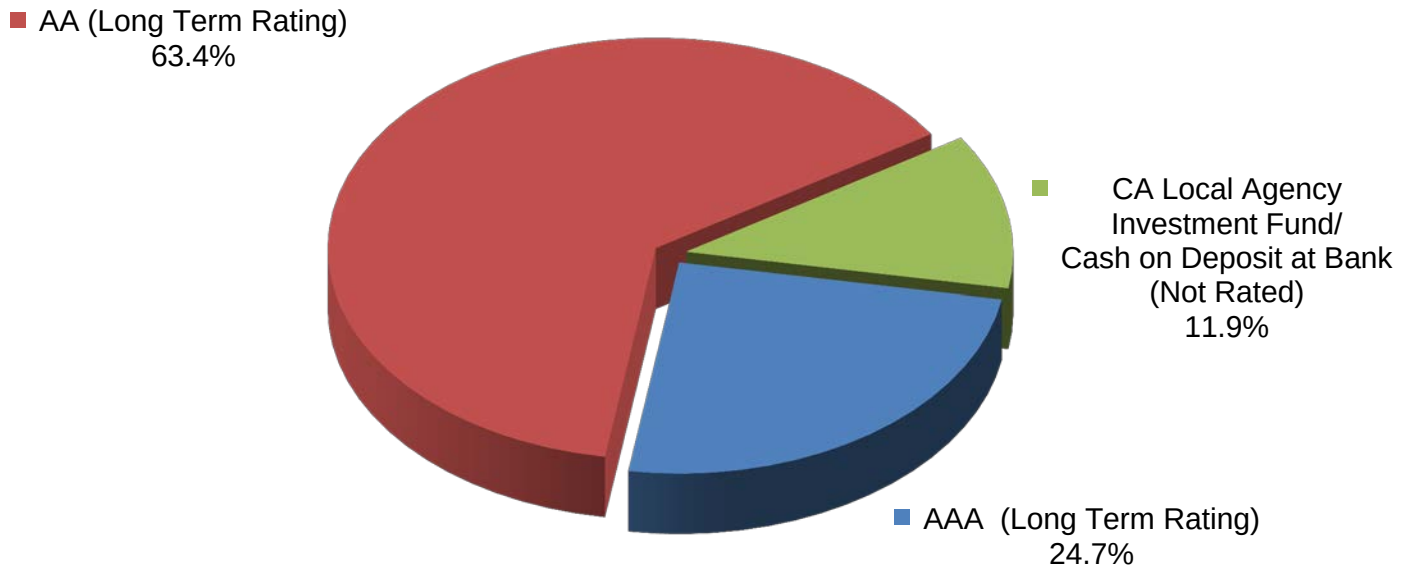
**Total net earnings including earned interest, amortization and realized gains and losses on investments.

TREASURER'S INVESTMENT POOL
ASSET DISTRIBUTION BY SECTOR (PAR VALUE)
9/30/2016

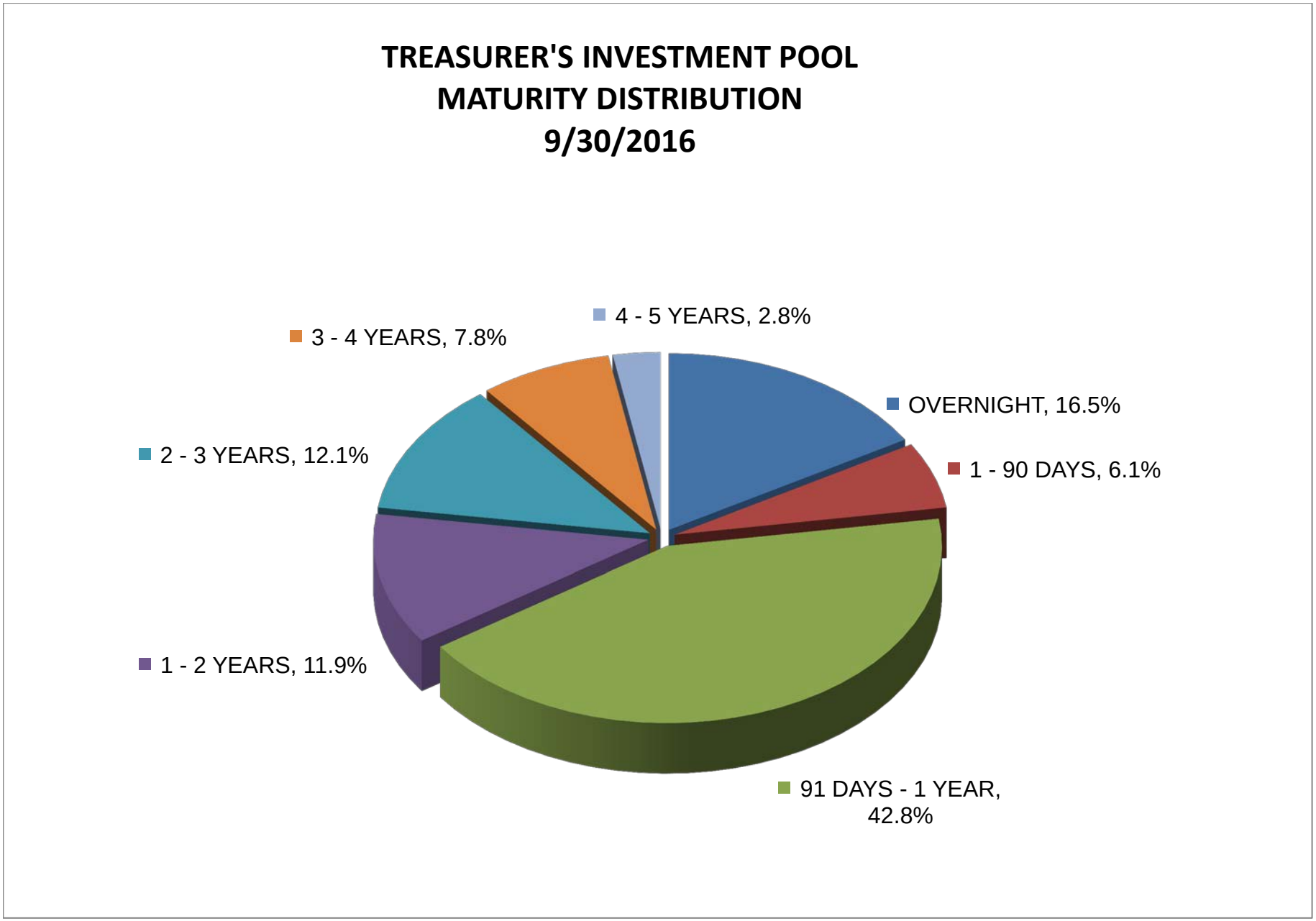


Treasuries	**$**	**232,500,000**
Cash on Deposit at Bank	**$**	**67,747,309**
Government Agency Notes	**$**	**409,940,000**
LAIF - State Investment Pool	**$**	**65,000,000**
CAMP	**$**	**50,000,000**
Callable Securities	**$**	**285,243,000**
TOTAL	**$**	**1,110,430,309**

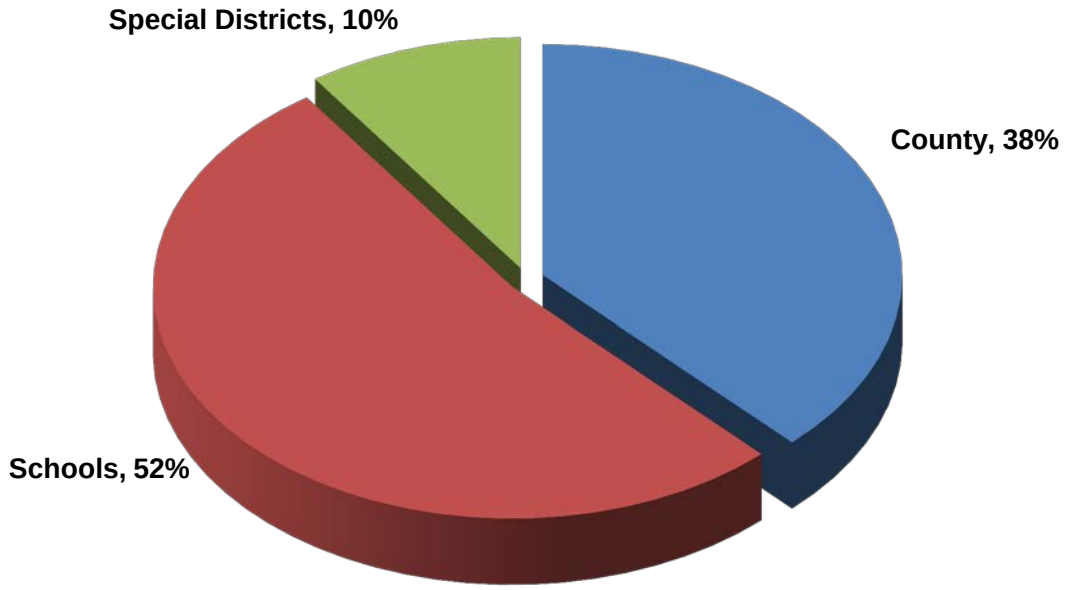
S&P CREDIT RATING AT TIME OF PURCHASE
BY PERCENT OF BOOK VALUE
9/30/2016



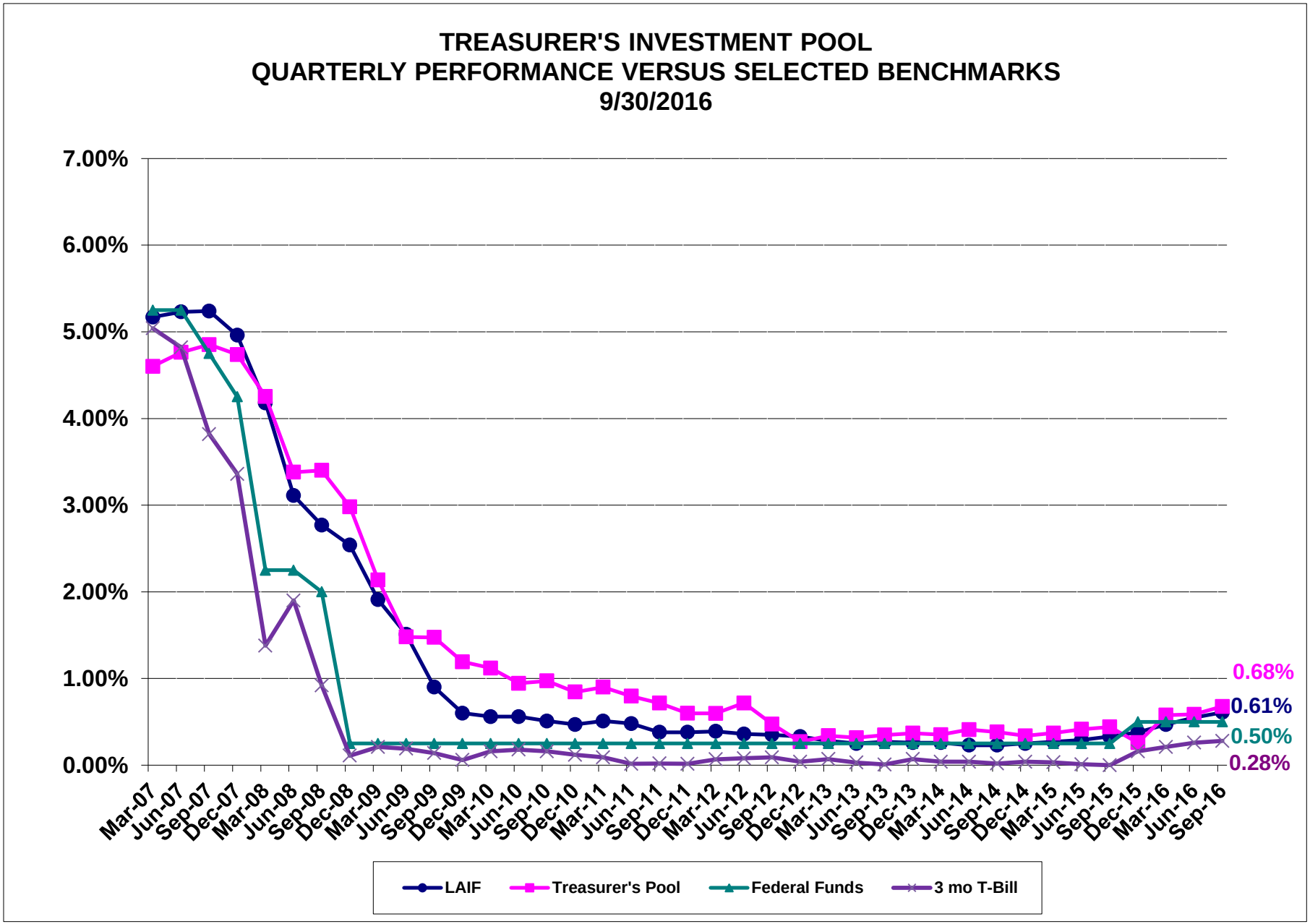
Investment Policy Requirements:
-- US Treasuries: N/A
-- Agency of the Federal Government/US Government Sponsored: N/A
-- Commercial Paper of US Corporations, Assets Greater Than $500 million: A1, P1, F1 (by two of the three rating agencies)
-- State of California - LAIF/Managed Investment Pools: N/A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


TREASURER'S INVESTMENT POOL
MATURITY DISTRIBUTION
9/30/2016
4 - 5 YEARS, 2.8%
3 - 4 YEARS, 7.8%
OVERNIGHT, 16.5%
2 - 3 YEARS, 12.1%
1 - 90 DAYS, 6.1%
1 - 2 YEARS, 11.9%
91 DAYS - 1 YEAR, 42.8%

TREASURER'S INVESTMENT POOL
AVERAGE DAILY CASH BALANCE & INCOME DISTRIBUTION
FOR THE QUARTER ENDED 9/30/2016



The average daily cash balance of all entities in the pool during the quarter was $1,157,134,078.
Aggregate interest earnings of $1,969,511 was distributed to pool participants.


TREASURER'S INVESTMENT POOL
QUARTERLY PERFORMANCE VERSUS SELECTED BENCHMARKS
9/30/2016
7.00%
6.00%
5.00%
4.00%
3.00%
2.00%
1.00%
0.00%
0.68%
0.61%
0.50%
0.28%
Mar-07
Jun-07
Sep-07
Dec-07
Mar-08
Jun-08
Sep-08
Dec-08
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Mar-16
Jun-16
Sep-16
LAIF
Treasurer's Pool
Federal Funds
3 mo T-Bill

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

CUSIP	Investment #	Issuer	Par Value	Stated Rate	Maturity Date	Purchase Date	Term	Days to Maturity	Market Value	Accrued Interest At Purchase	Current Principal	Book Value
Cash												
SYS5495	5495	BAC	67,747,309.00	0.270			1	1	67,747,309.00		67,747,309.00	67,747,309.00
		Cash Totals	**67,747,309.00**				**1**	**1**	**67,747,309.00**	**0.00**	**67,747,309.00**	**67,747,309.00**
CAMP												
SYS5272	5272	CAMP	50,000,000.00	0.610			1	1	50,000,000.00		50,000,000.00	50,000,000.00
		CAMP Totals	**50,000,000.00**				**1**	**1**	**50,000,000.00**	**0.00**	**50,000,000.00**	**50,000,000.00**
Local Agency Investment Funds												
SYS1009	1009	LAIF	65,000,000.00	0.610			1	1	65,000,000.00		65,000,000.00	65,000,000.00
		Local Agency Investment Funds Totals	**65,000,000.00**				**1**	**1**	**65,000,000.00**	**0.00**	**65,000,000.00**	**65,000,000.00**
Federal Agency Coupon Securities												
3133EEDF4	5864	FFCB	1,500,000.00	0.850	07/28/2017	12/04/2014	967	300	1,502,955.00	Received	1,498,800.00	1,499,626.42
3133EFSH1	5998	FFCB	5,000,000.00	1.170	06/14/2018	12/14/2015	913	621	5,019,850.00		4,998,650.00	4,999,080.50
3133EE6A3	6021	FFCB	5,000,000.00	0.590	02/06/2017	01/07/2016	396	128	5,002,550.00	Received	4,988,050.00	4,996,160.03
3133EFZN0	6040	FFCB	4,000,000.00	1.030	02/12/2019	02/12/2016	1,096	864	4,007,080.00		4,000,000.00	4,000,000.00
3133EFD87	6046	FFCB	5,000,000.00	0.875	06/25/2018	02/25/2016	851	632	5,000,300.00		4,997,500.00	4,998,142.86
3133EGFQ3	6100	FFCB	5,000,000.00	0.875	09/14/2018	06/14/2016	822	713	4,997,400.00		5,000,000.00	5,000,000.00
3130A0C65	5746	FHLB	5,000,000.00	0.625	12/28/2016	11/15/2013	1,139	88	5,003,400.00		4,985,700.00	4,998,892.16
3130A3UR3	5877	FHLB	10,000,000.00	0.750	01/06/2017	01/06/2015	731	97	10,010,800.00		10,000,000.00	10,000,000.00
3130A57C7	5922	FHLB	15,000,000.00	0.530	01/30/2017	04/30/2015	641	121	15,003,600.00		15,000,000.00	15,000,000.00
3130A57D5	5923	FHLB	15,000,000.00	0.560	02/27/2017	04/30/2015	669	149	15,003,600.00		15,000,000.00	15,000,000.00
313380EC7	5975	FHLB	5,000,000.00	0.750	09/08/2017	11/12/2015	666	342	4,999,900.00	Received	4,988,500.00	4,994,092.23
3130A6UX3	6004	FHLB	5,000,000.00	1.500	06/28/2019	12/28/2015	1,278	1,000	5,007,050.00		5,000,000.00	5,000,000.00
3130A5EP0	6010	FHLB	5,000,000.00	0.625	05/30/2017	12/30/2015	517	241	5,000,850.00	Received	4,974,000.00	4,987,815.69
313379DD8	6015	FHLB	10,000,000.00	1.000	06/21/2017	12/30/2015	539	263	10,028,700.00	Received	9,995,400.00	9,997,747.65
3130A62S5	6016	FHLB	10,000,000.00	0.750	08/28/2017	12/30/2015	607	331	10,008,100.00	Received	9,947,000.00	9,971,018.39
3130A7CX1	6043	FHLB	5,000,000.00	0.875	03/19/2018	02/23/2016	755	534	5,004,000.00	Received	4,999,500.00	4,999,646.11
3130A7P25	6058	FHLB	5,000,000.00	0.625	04/04/2017	04/04/2016	365	185	5,002,000.00		4,995,845.00	4,997,887.88
3130A7SS5	6066	FHLB	5,000,000.00	0.450	10/18/2016	04/19/2016	182	17	5,000,500.00	62.50	5,000,000.00	5,000,000.00
3130A8PK3	6120	FHLB	5,000,000.00	0.625	08/07/2018	07/08/2016	760	675	4,980,500.00		4,989,600.00	4,990,752.47
3130A8TZ6	6133	FHLB	5,000,000.00	0.625	07/25/2017	07/25/2016	365	297	4,997,750.00		4,998,350.00	4,998,652.50
3130A9K59	6146	FHLB	5,000,000.00	0.680	09/21/2017	09/21/2016	365	355	4,999,000.00		5,000,000.00	5,000,000.00
3137EADS5	5731	FHLMC	5,000,000.00	0.875	10/14/2016	08/16/2013	1,155	13	5,000,850.00		4,999,250.00	4,999,991.43
3137EADK2	5971	FHLMC	5,000,000.00	1.250	08/01/2019	11/06/2015	1,364	1,034	5,036,300.00	Received	4,960,300.00	4,969,892.94

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

CUSIP	Investment #	Issuer	Par Value	Stated Rate	Maturity Date	Purchase Date	Term	Days to Maturity	Market Value	Accrued Interest At Purchase	Current Principal	Book Value
Federal Agency Coupon Securities												
3137EADK2	5984	FHLMC	5,000,000.00	1.250	08/01/2019	12/01/2015	1,339	1,034	5,036,300.00	Received	4,952,850.00	4,963,565.91
3137EADX4	5997	FHLMC	5,000,000.00	1.000	12/15/2017	12/14/2015	732	440	5,017,250.00	Received	4,998,500.00	4,999,097.09
3137EADJ5	6017	FHLMC	10,000,000.00	1.000	07/28/2017	12/30/2015	576	300	10,031,000.00	Received	9,992,800.00	9,996,235.21
3137EADM8	6030	FHLMC	5,000,000.00	1.250	10/02/2019	01/27/2016	1,344	1,096	5,035,300.00	Received	4,988,500.00	4,990,617.74
3137EADV8	6091	FHLMC	5,000,000.00	0.750	07/14/2017	05/24/2016	416	286	5,004,850.00	Received	4,998,900.00	4,999,240.73
Federal Agency Coupon Securities Totals			**175,500,000.00**				**733**	**379**	**175,741,735.00**	**62.50**	**175,247,995.00**	**175,348,155.94**
Federal Agency Disc. -Amortizing												
313312J35	5952	FCDN	5,000,000.00	0.360	10/03/2016	10/05/2015	364	2	5,000,000.00		4,981,800.00	4,999,900.00
313312J43	5960	FCDN	5,000,000.00	0.370	10/04/2016	10/20/2015	350	3	5,000,000.00		4,982,013.89	4,999,845.83
313312R69	5985	FCDN	5,000,000.00	0.670	12/01/2016	12/02/2015	365	61	4,997,850.00		4,966,034.72	4,994,323.61
313312N71	6024	FCDN	5,000,000.00	0.680	11/08/2016	01/14/2016	299	38	4,998,900.00		4,971,761.11	4,996,411.11
313313GQ5	6103	FCDN	5,000,000.00	0.640	06/08/2017	06/14/2016	359	250	4,983,450.00		4,968,088.89	4,977,777.78
313313HM3	6124	FCDN	5,000,000.00	0.600	06/29/2017	07/14/2016	350	271	4,982,050.00		4,970,833.33	4,977,416.66
313313JA7	6125	FCDN	5,000,000.00	0.610	07/12/2017	07/14/2016	363	284	4,979,650.00		4,969,245.83	4,975,938.89
313313GX0	6128	FCDN	5,000,000.00	0.590	06/15/2017	07/15/2016	335	257	4,983,000.00		4,972,548.61	4,978,940.28
313313HU5	6129	FCDN	5,000,000.00	0.610	07/06/2017	07/15/2016	356	278	4,980,050.00		4,969,838.89	4,976,447.22
313313JC3	6130	FCDN	5,000,000.00	0.620	07/14/2017	07/15/2016	364	286	4,979,500.00		4,968,655.56	4,975,372.23
313313KC1	6144	FCDN	5,000,000.00	0.680	08/07/2017	09/13/2016	328	310	4,976,050.00		4,969,022.22	4,970,722.22
313313GF9	6119	FFCBDN	5,000,000.00	0.530	05/30/2017	07/08/2016	326	241	4,984,750.00		4,976,002.78	4,982,259.72
313313FT0	6127	FFCBDN	5,000,000.00	0.560	05/18/2017	07/15/2016	307	229	4,985,500.00		4,976,122.22	4,982,188.89
313384M89	5970	FHDN	5,000,000.00	0.400	11/01/2016	11/02/2015	365	31	4,999,100.00		4,979,722.22	4,998,277.78
313384Q44	5981	FHDN	5,000,000.00	0.650	11/21/2016	11/30/2015	357	51	4,998,500.00		4,967,770.83	4,995,395.83
313384T33	6000	FHDN	5,000,000.00	0.800	12/14/2016	12/16/2015	364	74	4,997,400.00		4,959,555.56	4,991,777.78
313385BH8	6039	FHDN	5,000,000.00	0.620	02/01/2017	02/02/2016	365	123	4,994,450.00		4,968,569.44	4,989,408.33
313385CM6	6050	FHDN	5,000,000.00	0.630	03/01/2017	03/01/2016	365	151	4,991,950.00		4,968,062.50	4,986,787.50
313385BB1	6051	FHDN	5,000,000.00	0.575	01/26/2017	03/02/2016	330	117	4,995,700.00		4,973,645.83	4,990,656.25
313385CT1	6052	FHDN	5,000,000.00	0.670	03/07/2017	03/07/2016	365	157	4,991,600.00		4,966,034.72	4,985,390.28
313385CV6	6054	FHDN	5,000,000.00	0.740	03/09/2017	03/14/2016	360	159	4,991,500.00		4,963,000.00	4,983,658.33
313385FC5	6077	FHDN	10,000,000.00	0.635	05/03/2017	05/03/2016	365	214	9,972,900.00		9,935,618.06	9,962,252.78
313385FB7	6079	FHDN	5,000,000.00	0.635	05/02/2017	05/03/2016	364	213	4,986,500.00		4,967,897.22	4,981,214.58
313385GF7	6094	FHDN	5,000,000.00	0.730	05/30/2017	06/01/2016	363	241	4,984,750.00		4,963,195.83	4,975,565.28
313385GG5	6095	FHDN	1,700,000.00	0.730	05/31/2017	06/01/2016	364	242	1,694,781.00		1,687,452.11	1,691,657.72
313385JB3	6121	FHDN	5,000,000.00	0.600	07/13/2017	07/13/2016	365	285	4,979,550.00		4,969,583.33	4,976,250.00
313385HV1	6123	FHDN	5,000,000.00	0.600	07/07/2017	07/14/2016	358	279	4,980,000.00		4,970,166.67	4,976,750.00

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Federal Agency Disc. -Amortizing												
313385LH7	6145	FHDN	5,000,000.00	0.680	09/05/2017	09/15/2016	355	339	4,972,850.00		4,966,472.22	4,967,983.33
313385AD8	6022	FHLB	10,000,000.00	0.750	01/04/2017	01/07/2016	363	95	9,993,000.00		9,924,375.00	9,980,208.33
313385FA9	6078	FHLB	5,000,000.00	0.635	05/01/2017	05/03/2016	363	212	4,986,600.00		4,967,985.42	4,981,302.78
313385FH4	6084	FHLB	1,400,000.00	0.610	05/08/2017	05/12/2016	361	219	1,396,122.00		1,391,436.28	1,394,804.83
313385BV7	6105	FHLB	2,000,000.00	0.500	02/13/2017	06/16/2016	242	135	1,997,560.00		1,993,277.78	1,996,250.00
313385FA9	6116	FHLB	3,340,000.00	0.500	05/01/2017	07/05/2016	300	212	3,331,048.80		3,326,083.33	3,330,165.55
313385HY5	6122	FHLB	1,000,000.00	0.600	07/10/2017	07/14/2016	361	282	995,960.00		993,983.33	995,300.00
313385CU8	6062	FHLBDN	5,000,000.00	0.610	03/08/2017	04/11/2016	331	158	4,991,550.00		4,971,956.94	4,986,613.89
313385FS0	6086	FHLBDN	5,000,000.00	0.640	05/17/2017	05/18/2016	364	228	4,985,550.00		4,967,644.50	4,979,733.37
313385FR2	6087	FHLBDN	5,000,000.00	0.640	05/16/2017	05/18/2016	363	227	4,985,650.00		4,967,733.50	4,979,822.33
313385FT8	6089	FHLBDN	5,000,000.00	0.640	05/18/2017	05/19/2016	364	229	4,985,500.00		4,967,644.50	4,979,644.48
313385GN0	6107	FHLBDN	5,000,000.00	0.630	06/06/2017	06/21/2016	350	248	4,983,600.00		4,969,375.00	4,978,300.00
313385HM1	6115	FHLBDN	10,000,000.00	0.550	06/29/2017	07/01/2016	363	271	9,964,100.00		9,944,541.67	9,958,597.22
313385JW7	6137	FHLBDN	5,000,000.00	0.650	08/01/2017	08/09/2016	357	304	4,976,500.00		4,967,770.83	4,972,555.55
313397AK7	6028	FMCDN	5,000,000.00	0.600	01/10/2017	01/21/2016	355	101	4,996,300.00		4,970,416.67	4,991,583.33
313589GB3	6102	FNDN	5,000,000.00	0.570	05/26/2017	06/14/2016	346	237	4,985,000.00		4,972,608.33	4,981,237.50
313589GH0	6106	FNDN	5,000,000.00	0.600	06/01/2017	06/17/2016	349	243	4,983,950.00		4,970,916.67	4,979,750.00
313589AC7	6132	FNDN	5,000,000.00	0.420	01/03/2017	07/20/2016	167	94	4,996,550.00		4,990,258.33	4,994,516.66
313589AL7	6037	FNMA	5,000,000.00	0.570	01/11/2017	02/02/2016	344	102	4,996,250.00		4,972,766.67	4,991,925.00
313589AM5	6038	FNMA	5,000,000.00	0.570	01/12/2017	02/02/2016	345	103	4,996,200.00		4,972,687.50	4,991,845.83
Federal Agency Disc. -Amortizing Totals			**234,440,000.00**				**348**	**187**	**233,889,271.80**	**0.00**	**233,052,176.84**	**233,684,726.86**
Treasury Coupon Securities												
912828UR9	5803	USTR	2,500,000.00	0.750	02/28/2018	03/06/2014	1,455	515	2,500,775.00	Received	2,459,863.28	2,485,793.53
912828B74	5825	USTR	10,000,000.00	0.625	02/15/2017	06/05/2014	986	137	10,009,700.00	Received	9,972,656.25	9,996,200.72
912828SY7	5851	USTR	5,000,000.00	0.625	05/31/2017	11/07/2014	936	242	5,001,000.00	Received	4,974,609.38	4,993,435.33
912828TB6	5852	USTR	5,000,000.00	0.750	06/30/2017	11/07/2014	966	272	5,005,450.00	Received	4,985,546.88	4,995,930.38
912828TM2	5861	USTR	15,000,000.00	0.625	08/31/2017	12/02/2014	1,003	334	14,995,950.00	Received	14,909,765.63	14,969,951.86
912828TB6	5862	USTR	15,000,000.00	0.750	06/30/2017	12/02/2014	941	272	15,016,350.00	Received	14,985,937.50	14,995,935.18
912828SY7	5863	USTR	15,000,000.00	0.625	05/31/2017	12/02/2014	911	242	15,003,000.00	Received	14,954,296.88	14,987,859.32
912828TM2	5888	USTR	10,000,000.00	0.625	08/31/2017	03/02/2015	913	334	9,997,300.00	Received	9,942,187.50	9,978,850.63
912828TB6	5889	USTR	10,000,000.00	0.750	06/30/2017	03/02/2015	851	272	10,010,900.00	Received	9,990,625.00	9,997,003.53
912828TG5	5948	USTR	5,000,000.00	0.500	07/31/2017	10/02/2015	668	303	4,995,300.00	Received	4,991,992.19	4,996,367.71
912828UR9	5956	USTR	5,000,000.00	0.750	02/28/2018	10/14/2015	868	515	5,001,550.00	Received	4,999,218.75	4,999,536.47
912828TS9	5961	USTR	5,000,000.00	0.625	09/30/2017	10/21/2015	710	364	4,997,650.00	Received	4,999,609.38	4,999,799.74

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Treasury Coupon Securities												
912828TG5	5962	USTR	5,000,000.00	0.500	07/31/2017	10/21/2015	649	303	4,995,300.00	Received	4,993,164.06	4,996,808.49
912828TC4	5964	USTR	5,000,000.00	1.000	06/30/2019	10/28/2015	1,341	1,002	5,019,150.00	Received	4,981,250.00	4,985,989.93
912828TR1	5965	USTR	5,000,000.00	1.000	09/30/2019	10/28/2015	1,433	1,094	5,015,250.00	Received	4,964,843.75	4,973,160.55
912828TH3	5966	USTR	5,000,000.00	0.875	07/31/2019	10/28/2015	1,372	1,033	5,001,150.00	Received	4,950,781.25	4,962,942.44
912828J35	5967	USTR	5,000,000.00	0.500	02/28/2017	10/29/2015	488	150	5,002,850.00	Received	4,997,656.25	4,999,279.59
912828L40	5968	USTR	5,000,000.00	1.000	09/15/2018	10/30/2015	1,051	714	5,020,100.00	Received	4,998,437.50	4,998,938.51
912828XK1	5969	USTR	5,000,000.00	0.875	07/15/2018	10/30/2015	989	652	5,009,200.00	Received	4,987,500.00	4,991,759.35
912828XA3	5972	USTR	5,000,000.00	1.000	05/15/2018	11/10/2015	917	591	5,019,900.00	Received	4,985,156.25	4,990,433.31
912828SD3	5973	USTR	5,000,000.00	1.250	01/31/2019	11/10/2015	1,178	852	5,048,650.00	Received	4,985,937.50	4,989,829.16
912828K66	5977	USTR	5,000,000.00	0.500	04/30/2017	11/20/2015	527	211	4,998,900.00	Received	4,980,859.38	4,992,336.49
912828VE7	5978	USTR	10,000,000.00	1.000	05/31/2018	11/20/2015	923	607	10,039,500.00	Received	9,978,125.00	9,985,614.17
912828XP0	5982	USTR	10,000,000.00	0.625	07/31/2017	11/30/2015	609	303	9,999,600.00	Received	9,964,062.50	9,982,119.77
912828WH9	5986	USTR	5,000,000.00	0.875	05/15/2017	12/04/2015	528	226	5,010,150.00	Received	4,999,218.75	4,999,665.60
912828UJ7	6007	USTR	10,000,000.00	0.875	01/31/2018	12/29/2015	764	487	10,021,100.00	Received	9,953,906.25	9,970,618.25
912828H78	6009	USTR	10,000,000.00	0.500	01/31/2017	12/29/2015	399	122	10,005,900.00	Received	9,968,750.00	9,990,444.86
912828WP1	6011	USTR	10,000,000.00	0.875	06/15/2017	12/30/2015	533	257	10,019,100.00	Received	9,989,062.50	9,994,726.20
912828WT3	6012	USTR	5,000,000.00	0.875	07/15/2017	12/30/2015	563	287	5,009,750.00	Received	4,991,601.56	4,995,718.73
912828D98	6013	USTR	5,000,000.00	1.000	09/15/2017	12/30/2015	625	349	5,015,450.00	Received	4,997,265.63	4,998,473.13
912828D49	6014	USTR	5,000,000.00	0.875	08/15/2017	12/30/2015	594	318	5,009,750.00	Received	4,989,453.13	4,994,353.70
912828H37	6023	USTR	5,000,000.00	0.875	01/15/2018	01/11/2016	735	471	5,009,950.00	Received	4,986,328.13	4,991,238.84
912828WF3	6025	USTR	5,000,000.00	0.625	11/15/2016	01/15/2016	305	45	5,002,550.00	Received	4,997,656.25	4,999,654.20
	Treasury Coupon Securities Totals		**232,500,000.00**				**832**	**383**	**232,808,175.00**	**0.00**	**231,807,324.26**	**232,180,769.67**
Federal Agency Coupon - Callables												
3133EFWX1	6033	FFCB	5,000,000.00	1.270	01/28/2019	01/28/2016	1,096	849	4,995,000.00		4,996,250.00	4,997,093.75
3133EF2L0	6063	FFCB	5,000,000.00	1.400	04/13/2020	04/13/2016	1,461	1,290	5,000,900.00		5,000,000.00	5,000,000.00
3133EF2A4	6064	FFCB	5,000,000.00	1.580	10/13/2020	04/13/2016	1,644	1,473	5,000,200.00		5,000,000.00	5,000,000.00
3133EF3P0	6067	FFCB	6,003,000.00	1.490	07/20/2020	04/20/2016	1,552	1,388	6,002,039.52		6,000,538.77	6,000,797.76
3133EF6C6	6081	FFCB	5,000,000.00	1.650	11/04/2020	05/04/2016	1,645	1,495	5,000,100.00		5,000,000.00	5,000,000.00
3133EGAE5	6088	FFCB	5,000,000.00	1.360	02/18/2020	05/18/2016	1,371	1,235	4,995,900.00		4,995,000.00	4,995,492.59
3133EGDW2	6099	FFCB	5,000,000.00	1.520	06/08/2020	06/08/2016	1,461	1,346	5,002,800.00		5,000,000.00	5,000,000.00
3133EGEU5	6101	FFCB	5,000,000.00	1.540	12/14/2020	06/14/2016	1,644	1,535	5,004,350.00		5,000,000.00	5,000,000.00
3133EGHP3	6112	FFCB	5,000,000.00	1.420	06/29/2020	06/29/2016	1,461	1,367	5,003,050.00		5,000,000.00	5,000,000.00
3133EGJR7	6118	FFCB	5,000,000.00	1.020	07/05/2019	07/05/2016	1,095	1,007	4,993,900.00		5,000,000.00	5,000,000.00
3130A6V79	6008	FHLB	5,000,000.00	1.400	12/28/2018	12/29/2015	1,095	818	5,007,250.00	Received	5,000,000.00	5,000,000.00

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Federal Agency Coupon - Callables												
3130A6ZD2	6029	FHLB	5,000,000.00	1.375	10/26/2018	01/26/2016	1,004	755	5,001,700.00		5,000,000.00	5,000,000.00
3130A7RA5	6068	FHLB	5,000,000.00	1.650	01/22/2021	04/22/2016	1,736	1,574	5,000,000.00		5,000,000.00	5,000,000.00
3130A8L35	6110	FHLB	5,000,000.00	0.750	07/20/2017	06/24/2016	391	292	5,000,300.00		5,000,000.00	5,000,000.00
3130A8Z30	6142	FHLB	5,000,000.00	0.875	05/25/2018	08/25/2016	638	601	4,999,850.00		5,000,000.00	5,000,000.00
3134G3K82	5612	FHLMC	5,000,000.00	0.750	03/27/2017	09/27/2012	1,642	177	5,000,200.00		5,000,000.00	5,000,000.00
3134G3Y79	5643	FHLMC	5,000,000.00	1.000	11/28/2017	11/28/2012	1,826	423	5,002,850.00		5,000,000.00	5,000,000.00
3134G3Z37	5648	FHLMC	5,000,000.00	0.625	12/05/2016	12/05/2012	1,461	65	5,002,350.00		4,997,500.00	4,999,888.89
3134G42G2	5709	FHLMC	5,000,000.00	1.050	04/30/2018	04/30/2013	1,826	576	5,000,050.00		5,000,000.00	5,000,000.00
3134G4S90	5781	FHLMC	5,000,000.00	0.800	12/30/2016	12/30/2013	1,096	90	5,004,850.00		5,000,000.00	5,000,000.00
3134G4R91	5782	FHLMC	2,450,000.00	0.750	12/30/2016	12/30/2013	1,096	90	2,452,523.50		2,450,000.00	2,450,000.00
3134G8HB8	6032	FHLMC	5,000,000.00	1.000	01/27/2020	01/27/2016	1,461	1,213	5,005,500.00		5,000,000.00	5,000,000.00
3134G8KC2	6045	FHLMC	5,000,000.00	1.100	08/24/2018	02/24/2016	912	692	5,002,750.00		5,000,000.00	5,000,000.00
3134G8L98	6048	FHLMC	5,000,000.00	1.050	02/26/2018	02/26/2016	731	513	5,000,250.00		5,000,000.00	5,000,000.00
3134G8VN6	6056	FHLMC	1,000,000.00	1.600	03/29/2021	03/31/2016	1,824	1,640	1,002,680.00	Received	1,000,000.00	1,000,000.00
3134G8TV1	6057	FHLMC	2,000,000.00	1.220	03/29/2019	03/31/2016	1,093	909	2,000,580.00	Received	2,000,000.00	2,000,000.00
3134G8W21	6059	FHLMC	7,000,000.00	1.375	12/30/2019	04/08/2016	1,361	1,185	7,005,180.00		7,000,000.00	7,000,000.00
3134G9AP2	6069	FHLMC	4,540,000.00	1.200	07/26/2019	04/26/2016	1,186	1,028	4,541,362.00		4,540,000.00	4,540,000.00
3134G8WH8	6070	FHLMC	5,250,000.00	1.400	04/27/2020	04/27/2016	1,461	1,304	5,254,462.50		5,250,000.00	5,250,000.00
3134G8Z77	6071	FHLMC	5,000,000.00	0.750	01/27/2020	04/27/2016	1,370	1,213	4,998,000.00		5,000,000.00	5,000,000.00
3134G9AH0	6072	FHLMC	5,000,000.00	1.300	01/27/2020	04/27/2016	1,370	1,213	5,002,550.00		5,000,000.00	5,000,000.00
3134G9AH0	6073	FHLMC	4,000,000.00	1.300	01/27/2020	04/27/2016	1,370	1,213	4,002,040.00		4,000,000.00	4,000,000.00
3134G9BA4	6074	FHLMC	4,250,000.00	1.370	07/28/2020	04/28/2016	1,552	1,396	4,254,207.50		4,250,000.00	4,250,000.00
3134G9DF1	6080	FHLMC	5,000,000.00	1.410	02/04/2020	05/04/2016	1,371	1,221	5,000,250.00		5,000,000.00	5,000,000.00
3134G9HJ9	6082	FHLMC	5,000,000.00	1.000	08/10/2018	05/10/2016	822	678	5,000,800.00		5,000,000.00	5,000,000.00
3134G9DT1	6083	FHLMC	5,000,000.00	1.050	05/10/2018	05/10/2016	730	586	5,000,850.00		5,000,000.00	5,000,000.00
3134G9JL2	6090	FHLMC	5,000,000.00	0.750	05/23/2019	05/23/2016	1,095	964	4,999,700.00		5,000,000.00	5,000,000.00
3134G9GS0	6093	FHLMC	5,000,000.00	1.250	08/26/2019	05/26/2016	1,187	1,059	5,004,850.00		5,000,000.00	5,000,000.00
3134G9LF2	6097	FHLMC	3,750,000.00	0.750	06/07/2019	06/07/2016	1,095	979	3,751,200.00		3,750,000.00	3,750,000.00
3134G9VF1	6108	FHLMC	5,000,000.00	1.060	06/22/2018	06/22/2016	730	629	5,001,350.00		5,000,000.00	5,000,000.00
3134G9UY1	6111	FHLMC	5,000,000.00	1.000	06/29/2018	06/29/2016	730	636	4,995,050.00		5,000,000.00	5,000,000.00
3134G9UM7	6113	FHLMC	5,000,000.00	1.500	06/30/2021	06/30/2016	1,826	1,733	4,999,950.00		5,000,000.00	5,000,000.00
3134G92B2	6139	FHLMC	5,000,000.00	0.950	01/30/2019	08/18/2016	895	851	4,997,150.00	2,506.94	4,993,750.00	4,994,054.71
3134G94C8	6140	FHLMC	5,000,000.00	0.800	08/22/2019	08/22/2016	1,095	1,055	4,995,850.00		5,000,000.00	5,000,000.00
3134GAAP9	6141	FHLMC	5,000,000.00	1.000	11/23/2018	08/23/2016	822	783	4,999,050.00		5,000,000.00	5,000,000.00
3134GANJ9	6147	FHLMC	5,000,000.00	0.750	03/27/2019	09/27/2016	911	907	4,998,300.00		5,000,000.00	5,000,000.00

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Federal Agency Coupon - Callables												
3135G0TV5	5677	FNMA	5,000,000.00	1.030	01/30/2018	01/30/2013	1,826	486	4,997,900.00		4,998,750.00	4,999,667.36
3135G0UE1	5685	FNMA	5,000,000.00	1.000	02/14/2018	02/14/2013	1,826	501	5,007,650.00		4,993,750.00	4,998,288.19
3136G2WV5	6034	FNMA	5,000,000.00	1.220	01/25/2019	01/29/2016	1,092	846	5,001,250.00		5,000,000.00	5,000,000.00
3135G0J38	6049	FNMA	5,000,000.00	1.250	02/26/2019	02/26/2016	1,096	878	5,000,400.00		5,000,000.00	5,000,000.00
3136G3MG7	6085	FNMA	5,000,000.00	1.500	05/18/2020	05/18/2016	1,461	1,325	5,001,150.00		5,000,000.00	5,000,000.00
3136G3MN2	6092	FNMA	5,000,000.00	0.750	05/24/2019	05/24/2016	1,095	965	5,000,050.00		5,000,000.00	5,000,000.00
3136G3MH5	6098	FNMA	5,000,000.00	1.250	05/30/2019	06/07/2016	1,087	971	4,996,950.00	1,736.11	5,000,000.00	5,000,000.00
3136G3PH2	6104	FNMA	5,000,000.00	1.000	06/16/2021	06/16/2016	1,826	1,719	4,996,450.00		5,000,000.00	5,000,000.00
3136G3TN5	6114	FNMA	5,000,000.00	1.210	12/30/2019	06/30/2016	1,278	1,185	5,003,000.00		5,000,000.00	5,000,000.00
3136G3F59	6135	FNMA	5,000,000.00	1.060	04/26/2019	07/26/2016	1,004	937	4,992,050.00		5,000,000.00	5,000,000.00
3136G3ZT5	6136	FNMA	5,000,000.00	0.750	07/26/2019	07/26/2016	1,095	1,028	4,987,250.00		5,000,000.00	5,000,000.00
3135G0M91	6138	FNMA	5,000,000.00	1.125	07/26/2019	08/10/2016	1,080	1,028	4,999,950.00	2,187.50	4,995,700.00	4,995,905.72
3136G3U86	6143	FNMA	5,000,000.00	1.300	08/25/2020	08/25/2016	1,461	1,424	4,998,900.00		5,000,000.00	5,000,000.00
Federal Agency Coupon - Callables Totals			**285,243,000.00**				**1,259**	**972**	**285,267,025.02**	**6,430.55**	**285,211,238.77**	**285,221,188.97**
		Investment Totals	**1,110,430,309.00**				**687**	**430**	**1,110,453,515.82**	**6,493.05**	**1,108,066,043.87**	**1,109,182,150.44**

Treasurer's Investment Pool
Purchases Report
Sorted by Fund - Fund
July 1, 2016 - September 30, 2016

CUSIP	Investment #	Fund	Sec. Type	Issuer	Original Par Value	Purchase Date	Payment Periods	Principal Purchased	Accrued Interest at Purchase	Rate at Purchase	Maturity Date	YTM	Ending Book Value
Treasurer's Pooled Investments													
313385HM1	6115	1	AFD	FHLBDN	10,000,000.00	07/01/2016	06/29 - At Maturity	9,944,541.67		0.550	06/29/2017	0.560	9,958,597.22
3133EGJR7	6118	1	MC1	FFCB	5,000,000.00	07/05/2016	01/05 - 07/05	5,000,000.00		1.020	07/05/2019	1.020	5,000,000.00
313385FA9	6116	1	AFD	FHLB	3,340,000.00	07/05/2016	05/01 - At Maturity	3,326,083.33		0.500	05/01/2017	0.509	3,330,165.55
313384E88	6117	1	AFD	FHLBDN	5,000,000.00	07/05/2016	09/06 - At Maturity	4,997,112.50		0.330	09/06/2016	0.335	0.00
313313GF9	6119	1	AFD	FFCBDN	5,000,000.00	07/08/2016	05/30 - At Maturity	4,976,002.78		0.530	05/30/2017	0.539	4,982,259.72
3130A8PK3	6120	1	FAC	FHLB	5,000,000.00	07/08/2016	08/07 - 02/07	4,989,600.00		0.625	08/07/2018	0.726	4,990,752.47
313385JB3	6121	1	AFD	FHDN	5,000,000.00	07/13/2016	07/13 - At Maturity	4,969,583.33		0.600	07/13/2017	0.611	4,976,250.00
313313HM3	6124	1	AFD	FCDN	5,000,000.00	07/14/2016	06/29 - At Maturity	4,970,833.33		0.600	06/29/2017	0.611	4,977,416.66
313313JA7	6125	1	AFD	FCDN	5,000,000.00	07/14/2016	07/12 - At Maturity	4,969,245.83		0.610	07/12/2017	0.621	4,975,938.89
313385HV1	6123	1	AFD	FHDN	5,000,000.00	07/14/2016	07/07 - At Maturity	4,970,166.67		0.600	07/07/2017	0.611	4,976,750.00
313385HY5	6122	1	AFD	FHLB	1,000,000.00	07/14/2016	07/10 - At Maturity	993,983.33		0.600	07/10/2017	0.611	995,300.00
313313GX0	6128	1	AFD	FCDN	5,000,000.00	07/15/2016	06/15 - At Maturity	4,972,548.61		0.590	06/15/2017	0.601	4,978,940.28
313313HU5	6129	1	AFD	FCDN	5,000,000.00	07/15/2016	07/06 - At Maturity	4,969,838.89		0.610	07/06/2017	0.621	4,976,447.22
313313JC3	6130	1	AFD	FCDN	5,000,000.00	07/15/2016	07/14 - At Maturity	4,968,655.56		0.620	07/14/2017	0.632	4,975,372.23
313313FT0	6127	1	AFD	FFCBDN	5,000,000.00	07/15/2016	05/18 - At Maturity	4,976,122.22		0.560	05/18/2017	0.570	4,982,188.89
313384D48	6131	1	AFD	FHDN	5,480,000.00	07/20/2016	08/25 - At Maturity	5,478,356.00		0.300	08/25/2016	0.304	0.00
313589AC7	6132	1	AFD	FNDN	5,000,000.00	07/20/2016	01/03 - At Maturity	4,990,258.33		0.420	01/03/2017	0.427	4,994,516.66
3130A8TZ6	6133	1	FAC	FHLB	5,000,000.00	07/25/2016	01/25 - 07/25	4,998,350.00		0.625	07/25/2017	0.658	4,998,652.50
3136G3F59	6135	1	MC1	FNMA	5,000,000.00	07/26/2016	10/26 - 04/26	5,000,000.00		1.060	04/26/2019	1.060	5,000,000.00
3136G3ZT5	6136	1	MC1	FNMA	5,000,000.00	07/26/2016	01/26 - 07/26	5,000,000.00		0.750	07/26/2019	1.245	5,000,000.00
313385JW7	6137	1	AFD	FHLBDN	5,000,000.00	08/09/2016	08/01 - At Maturity	4,967,770.83		0.650	08/01/2017	0.662	4,972,555.55
3135G0M91	6138	1	MC1	FNMA	5,000,000.00	08/10/2016	01/26 - 07/26	4,995,700.00	2,187.50	1.125	07/26/2019	1.155	4,995,905.72
3134G92B2	6139	1	MC1	FHLMC	5,000,000.00	08/18/2016	01/30 - 07/30	4,993,750.00	2,506.94	0.950	01/30/2019	1.002	4,994,054.71
3134G94C8	6140	1	MC1	FHLMC	5,000,000.00	08/22/2016	02/22 - 08/22	5,000,000.00		0.800	08/22/2019	1.462	5,000,000.00
3134GAAP9	6141	1	MC1	FHLMC	5,000,000.00	08/23/2016	02/23 - 08/23	5,000,000.00		1.000	11/23/2018	1.000	5,000,000.00
3130A8Z30	6142	1	MC1	FHLB	5,000,000.00	08/25/2016	11/25 - 05/25	5,000,000.00		0.875	05/25/2018	0.875	5,000,000.00
3136G3U86	6143	1	MC1	FNMA	5,000,000.00	08/25/2016	02/25 - 08/25	5,000,000.00		1.300	08/25/2020	1.300	5,000,000.00
313313KC1	6144	1	AFD	FCDN	5,000,000.00	09/13/2016	08/07 - At Maturity	4,969,022.22		0.680	08/07/2017	0.693	4,970,722.22
313385LH7	6145	1	AFD	FHDN	5,000,000.00	09/15/2016	09/05 - At Maturity	4,966,472.22		0.680	09/05/2017	0.693	4,967,983.33
3130A9K59	6146	1	FAC	FHLB	5,000,000.00	09/21/2016	03/21 - 09/21	5,000,000.00		0.680	09/21/2017	0.680	5,000,000.00
3134GANJ9	6147	1	MC1	FHLMC	5,000,000.00	09/27/2016	03/27 - 09/27	5,000,000.00		0.750	03/27/2019	1.316	5,000,000.00

Treasurer's Investment Pool
Purchases Report
July 1, 2016 - September 30, 2016

CUSIP	Investment #	Fund	Sec. Type	Issuer	Original Par Value	Purchase Date	Payment Periods	Principal Purchased	Accrued Interest at Purchase	Rate at Purchase	Maturity Date	YTM	Ending Book Value
				Subtotal	**154,820,000.00**			**154,353,997.65**	**4,694.44**				**143,970,769.82**
				Total Purchases	**154,820,000.00**			**154,353,997.65**	**4,694.44**				**143,970,769.82**

Treasurer's Investment Pool
Maturity Report
Sorted by Maturity Date
Received or due during July 1, 2016 - September 30, 2016

CUSIP	Investment #	Fund	Sec. Type	Issuer	Par Value	Maturity Date	Purchase Date	Rate at Maturity	Book Value at Maturity	Interest	Maturity Proceeds	Net Income
313384YV5	5935	1	AFD	FHDN	3,500,000.00	07/01/2016	07/23/2015	0.340	3,500,000.00	0.00	3,500,000.00	0.00
313384YV5	5936	1	AFD	FHDN	10,000,000.00	07/01/2016	09/09/2015	0.360	10,000,000.00	0.00	10,000,000.00	0.00
3135G0XP3	5711	1	FAC	FNMA	5,000,000.00	07/05/2016	05/17/2013	0.375	5,000,000.00	9,375.00	5,009,375.00	9,375.00
3133EESZ4	5898	1	FAC	FFCB	10,000,000.00	07/12/2016	03/12/2015	0.460	10,000,000.00	23,000.00	10,023,000.00	23,000.00
313396ZH9	5996	1	AFD	FMCDN	5,000,000.00	07/13/2016	12/11/2015	0.560	5,000,000.00	0.00	5,000,000.00	0.00
313384ZJ1	6020	1	AFD	FHDN	5,000,000.00	07/14/2016	01/06/2016	0.560	5,000,000.00	0.00	5,000,000.00	0.00
313588ZJ7	5955	1	AFD	FNMA	5,000,000.00	07/14/2016	10/07/2015	0.250	5,000,000.00	0.00	5,000,000.00	0.00
313396ZS5	5945	1	AFD	FMCDN	5,000,000.00	07/22/2016	09/28/2015	0.275	5,000,000.00	0.00	5,000,000.00	0.00
313588ZV0	5938	1	AFD	FNMA	5,000,000.00	07/25/2016	09/14/2015	0.370	5,000,000.00	0.00	5,000,000.00	0.00
313312ZW3	5963	1	AFD	FFCBDN	5,000,000.00	07/26/2016	10/23/2015	0.320	5,000,000.00	0.00	5,000,000.00	0.00
313312ZX1	5959	1	AFD	FCDN	5,000,000.00	07/27/2016	10/19/2015	0.310	5,000,000.00	0.00	5,000,000.00	0.00
313384ZY8	6019	1	AFD	FHLBDN	5,000,000.00	07/28/2016	01/06/2016	0.560	5,000,000.00	0.00	5,000,000.00	0.00
313588ZY4	5939	1	AFD	FNMA	5,000,000.00	07/28/2016	09/14/2015	0.370	5,000,000.00	0.00	5,000,000.00	0.00
313312ZZ6	5947	1	AFD	FCDN	10,000,000.00	07/29/2016	09/30/2015	0.400	10,000,000.00	0.00	10,000,000.00	0.00
3130A5AA7	5924	1	FAC	FHLB	15,000,000.00	08/01/2016	05/01/2015	0.360	15,000,000.00	27,000.00	15,027,000.00	27,000.00
313312A75	5949	1	AFD	FCDN	10,000,000.00	08/04/2016	10/05/2015	0.310	10,000,000.00	0.00	10,000,000.00	0.00
313588B46	5954	1	AFD	FNMA	5,000,000.00	08/09/2016	10/07/2015	0.270	5,000,000.00	0.00	5,000,000.00	0.00
313396B69	5944	1	AFD	FMCDN	5,000,000.00	08/11/2016	09/28/2015	0.285	5,000,000.00	0.00	5,000,000.00	0.00
313588C94	6002	1	AFD	FNMA	5,000,000.00	08/22/2016	12/23/2015	0.590	5,000,000.00	0.00	5,000,000.00	0.00
313588D36	6003	1	AFD	FNDN	5,000,000.00	08/24/2016	12/23/2015	0.590	5,000,000.00	0.00	5,000,000.00	0.00
313384D48	6131	1	AFD	FHDN	5,480,000.00	08/25/2016	07/20/2016	0.300	5,480,000.00	0.00	5,480,000.00	0.00
313588D44	5941	1	AFD	FNMA	5,000,000.00	08/25/2016	09/17/2015	0.400	5,000,000.00	0.00	5,000,000.00	0.00
313312E22	5980	1	AFD	FCDN	7,000,000.00	08/31/2016	11/25/2015	0.500	7,000,000.00	0.00	7,000,000.00	0.00
313396E25	5943	1	AFD	FMCDN	5,000,000.00	08/31/2016	09/28/2015	0.305	5,000,000.00	0.00	5,000,000.00	0.00
313384E88	6117	1	AFD	FHLBDN	5,000,000.00	09/06/2016	07/05/2016	0.330	5,000,000.00	0.00	5,000,000.00	0.00
313396E82	5942	1	AFD	FMCDN	5,000,000.00	09/06/2016	09/28/2015	0.315	5,000,000.00	0.00	5,000,000.00	0.00
313312F21	6026	1	AFD	FFCBDN	5,000,000.00	09/08/2016	01/19/2016	0.600	5,000,000.00	0.00	5,000,000.00	0.00
313312F62	5957	1	AFD	FCDN	5,000,000.00	09/12/2016	10/14/2015	0.340	5,000,000.00	0.00	5,000,000.00	0.00
313312F62	5999	1	AFD	FCDN	5,000,000.00	09/12/2016	12/15/2015	0.700	5,000,000.00	0.00	5,000,000.00	0.00
313312G61	6027	1	AFD	FFCBDN	5,000,000.00	09/20/2016	01/19/2016	0.620	5,000,000.00	0.00	5,000,000.00	0.00
3134G4YA0	5811	1	MC1	FHLMC	5,250,000.00	09/26/2016	03/26/2014	0.625	5,250,000.00	16,406.25	5,266,406.25	16,406.25
3134G4XW3	5814	1	FAC	FHLMC	5,000,000.00	09/26/2016	04/11/2014	0.600	5,000,000.00	15,000.00	5,015,000.00	15,000.00
313312H78	5950	1	AFD	FFCBDN	5,000,000.00	09/29/2016	10/05/2015	0.360	5,000,000.00	0.00	5,000,000.00	0.00
313384H77	5953	1	AFD	FHLBDN	5,000,000.00	09/29/2016	10/06/2015	0.430	5,000,000.00	0.00	5,000,000.00	0.00

Treasurer's Investment Pool
Maturity Report
Received or due during July 1, 2016 - September 30, 2016

CUSIP	Investment #	Fund	Sec. Type	Issuer	Par Value	Maturity Date	Purchase Date	Rate at Maturity	Book Value at Maturity	Interest	Maturity Proceeds	Net Income
			Total Maturities		201,230,000.00				201,230,000.00	90,781.25	201,320,781.25	90,781.25

Santa Barbara County

Treasurer's Investment Pool
Sales/Call Report
Sorted by Maturity Date - Fund
July 1, 2016 - September 30, 2016

CUSIP	Investment #	Fund	Issuer / Sec. Type	Purchase Date	Redem. Date / Matur. Date	Par Value	Rate at Redem.	Book Value at Redem.	Redemption Principal	Redemption Interest	Total Amount	Net Income
01/20/2017												
3133EDYQ9	5855	1	FFCB MC1	11/14/2014	08/25/2016 01/20/2017	500,000.00	0.750	500,000.00	500,000.00	364.58	500,364.58 Call	364.58
					Subtotal	**500,000.00**		**500,000.00**	**500,000.00**	**364.58**	**500,364.58**	**364.58**
01/27/2017												
3133EELR9	5880	1	FFCB MC1	01/27/2015	07/01/2016 01/27/2017	5,000,000.00	0.625	5,000,000.00	5,000,000.00	13,368.06	5,013,368.06 Call	13,368.06
					Subtotal	**5,000,000.00**		**5,000,000.00**	**5,000,000.00**	**13,368.06**	**5,013,368.06**	**13,368.06**
12/12/2017												
3135G0SH7	5654	1	FNMA MC1	12/12/2012	09/12/2016 12/12/2017	10,000,000.00	1.000	10,000,000.00	10,000,000.00	25,000.00	10,025,000.00 Call	25,000.00
					Subtotal	**10,000,000.00**		**10,000,000.00**	**10,000,000.00**	**25,000.00**	**10,025,000.00**	**25,000.00**
01/29/2018												
3134G8JL4	6036	1	FHLMC MC1	01/29/2016	07/29/2016 01/29/2018	5,000,000.00	1.000	5,000,000.00	5,000,000.00	25,000.00	5,025,000.00 Call	25,000.00
					Subtotal	**5,000,000.00**		**5,000,000.00**	**5,000,000.00**	**25,000.00**	**5,025,000.00**	**25,000.00**
07/27/2018												
3134G8HF9	6031	1	FHLMC MC1	01/27/2016	07/27/2016 07/27/2018	5,000,000.00	1.200	5,000,000.00	5,000,000.00	30,000.00	5,030,000.00 Call	30,000.00
					Subtotal	**5,000,000.00**		**5,000,000.00**	**5,000,000.00**	**30,000.00**	**5,030,000.00**	**30,000.00**
08/24/2018												
3134G8L23	6065	1	FHLMC MC1	04/15/2016	08/24/2016 08/24/2018	3,970,000.00	0.625 V	3,970,000.00	3,970,000.00	12,406.25	3,982,406.25 Call	12,406.25
					Subtotal	**3,970,000.00**		**3,970,000.00**	**3,970,000.00**	**12,406.25**	**3,982,406.25**	**12,406.25**
01/29/2019												
3134G8J91	6035	1	FHLMC MC1	01/29/2016	07/29/2016 01/29/2019	5,000,000.00	1.180	5,000,000.00	5,000,000.00	29,500.00	5,029,500.00 Call	29,500.00
					Subtotal	**5,000,000.00**		**5,000,000.00**	**5,000,000.00**	**29,500.00**	**5,029,500.00**	**29,500.00**
06/28/2019												

V - Security with variable rate change.

Treasurer's Investment Pool
Sales/Call Report
July 1, 2016 - September 30, 2016

CUSIP	Investment #	Fund	Issuer / Sec. Type	Purchase Date	Redem. Date / Matur. Date	Par Value	Rate at Redem.	Book Value at Redem.	Redemption Principal	Redemption Interest	Total Amount	Net Income
06/28/2019												
3134G8RG6	6055	1	FHLMC MC1	03/28/2016	09/28/2016 06/28/2019	5,000,000.00	1.350	5,000,000.00	5,000,000.00	33,750.00	5,033,750.00 Call	33,750.00
					Subtotal	**5,000,000.00**		**5,000,000.00**	**5,000,000.00**	**33,750.00**	**5,033,750.00**	**33,750.00**
08/22/2019												
3136G2X28	6042	1	FNMA MC1	02/22/2016	08/22/2016 08/22/2019	5,000,000.00	1.375	5,000,000.00	5,000,000.00	34,375.00	5,034,375.00 Call	34,375.00
					Subtotal	**5,000,000.00**		**5,000,000.00**	**5,000,000.00**	**34,375.00**	**5,034,375.00**	**34,375.00**
08/26/2019												
3136G2YY7	6047	1	FNMA MC1	02/26/2016	08/26/2016 08/26/2019	5,000,000.00	1.250	5,000,000.00	5,000,000.00	31,250.00	5,031,250.00 Call	31,250.00
					Subtotal	**5,000,000.00**		**5,000,000.00**	**5,000,000.00**	**31,250.00**	**5,031,250.00**	**31,250.00**
04/29/2021												
3134G8ZS1	6075	1	FHLMC MC1	04/29/2016	07/29/2016 04/29/2021	5,000,000.00	1.750	5,000,000.00	5,000,000.00	21,875.00	5,021,875.00 Call	21,875.00
					Subtotal	**5,000,000.00**		**5,000,000.00**	**5,000,000.00**	**21,875.00**	**5,021,875.00**	**21,875.00**
					Total Sales	**54,470,000.00**		**54,470,000.00**	**54,470,000.00**	**256,888.89**	**54,726,888.89**	**256,888.89**