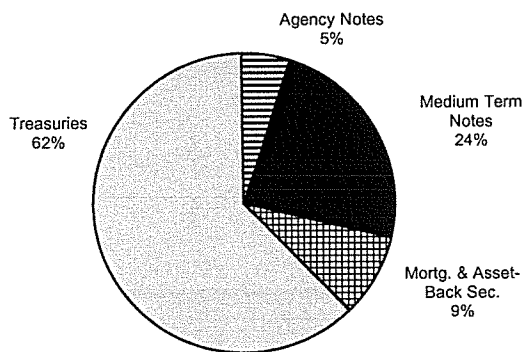


# Investment Manager Diversification and Maturity Schedules

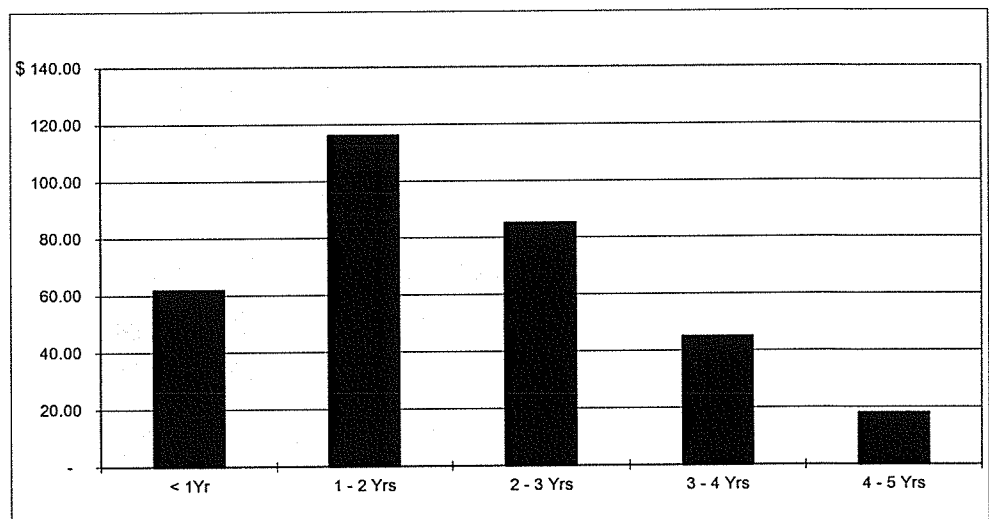
**JP Morgan**  
**June 30, 2017**

## SHORT-TERM PORTFOLIO ( \$325.7 M)



	Book Value	Market Value
Treasuries	\$201,951,471	\$200,996,617
Agency Notes	16,817,798	16,671,806
Medium Term Notes	77,493,440	76,162,598
Mortg. & Asset-Back Sec.	29,198,084	29,134,092
Money Market Funds	269,133	269,133
	<u>\$325,729,926</u>	<u>\$323,234,246</u>

Wtd Avg Life	1.89 Yrs
Duration	1.83 Yrs
Quarter-end Yield	1.54%
TSY Benchmark	1.39%
Gov/Corp Benchmark	1.51%
Quarter Return	0.32%
TSY Benchmark	0.17%
Gov/Corp Benchmark	0.26%
12 Month Return	0.17%
TSY Benchmark	-0.11%
Gov/Corp Benchmark	0.15%

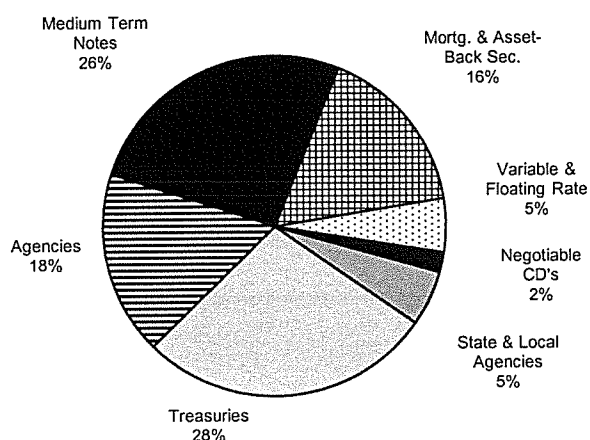


# Investment Manager Diversification and Maturity Schedules

**Payden & Rygel**

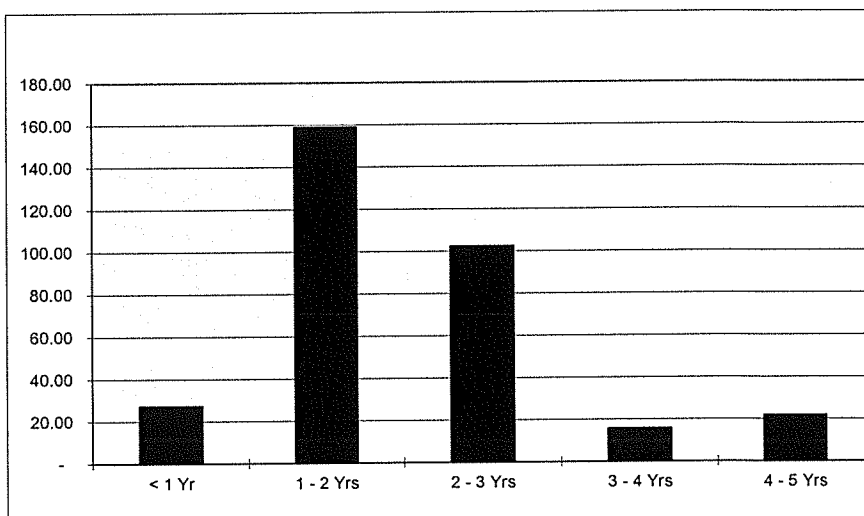
**June 30, 2017**

## SHORT-TERM PORTFOLIO (\$325.8 M)



	<u>Book Value</u>	<u>Market Value</u>
Treasuries	\$90,705,151	\$90,491,206
Agencies	56,932,568	56,726,012
Medium Term Notes	85,153,801	85,004,966
Mortg. & Asset-Back Sec.	52,881,028	52,632,935
Variable & Floating Rate	16,658,840	16,701,709
Negotiable CD's	6,202,771	6,200,068
State & Local Agencies	17,141,747	17,092,359
Money Market Funds	<u>80,703</u>	<u>80,703</u>
	<u>\$325,756,608</u>	<u>\$324,929,959</u>

Wtd Avg Life	1.85 Yrs
Duration	1.69 Yrs
Quarter-end Yield	1.55%
TSY Benchmark	1.39%
Gov/Corp Benchmark	1.51%
Quarter Return	0.32%
TSY Benchmark	0.17%
Gov/Corp Benchmark	0.26%
12 Month Return	0.49%
TSY Benchmark	-0.11%
Gov/Corp Benchmark	0.15%

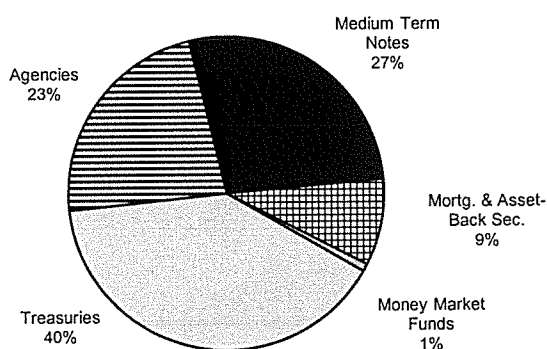


# Investment Manager Diversification and Maturity Schedules

**State Street**

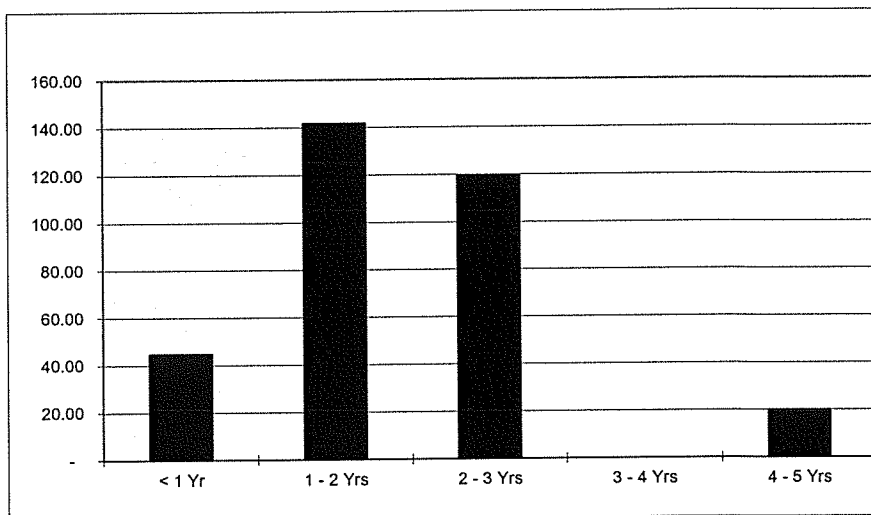
**June 30, 2017**

## SHORT-TERM PORTFOLIO (\$325.5 M)



	Book Value	Market Value
Treasuries	\$130,106,046	\$129,575,074
Agencies	74,471,050	74,136,324
Medium Term Notes	89,151,346	89,133,469
Mortg. & Asset-Back Sec.	29,117,870	29,095,090
Money Market Funds	<u>2,613,763</u>	<u>2,613,763</u>
	<u>\$325,460,075</u>	<u>\$324,553,720</u>

Wtd Avg Life	1.84 Yrs
Duration	1.81 Yrs
Quarter-end Yield	1.52%
TSY Benchmark	1.39%
Gov/Corp Benchmark	1.51%
Quarter Return	0.29%
TSY Benchmark	0.17%
Gov/Corp Benchmark	0.26%
12 Month Return	0.20%
TSY Benchmark	-0.11%
Gov/Corp Benchmark	0.15%

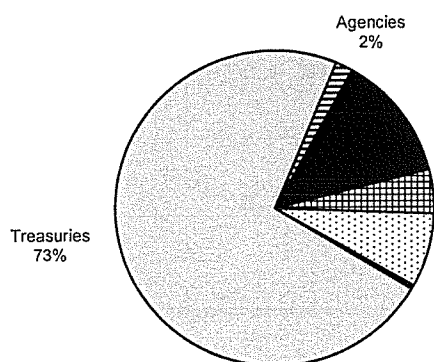


# Investment Manager Diversification and Maturity Schedules

## Western Asset Management

June 30, 2017

### SHORT-TERM PORTFOLIO ( \$325.1 M)



	Book Value	Market Value
Treasuries	\$236,378,009	\$235,860,798
Agencies	\$5,746,054	6,005,093
Medium Term Notes	42,170,076	42,352,972
Variable Rate Sec.	14,711,559	14,775,628
Mortg. & Asset-Back Sec.	24,736,597	24,556,965
Money Market Funds	<u>1,357,562</u>	<u>1,357,562</u>
	<u>\$325,099,857</u>	<u>\$324,909,018</u>

Wtd Avg Life	2.00 Yrs
Duration	1.87 Yrs
Quarter-end Yield	1.48%
TSY Benchmark	1.39%
Gov/Corp Benchmark	1.51%
Quarter Return	0.35%
TSY Benchmark	0.17%
Gov/Corp Benchmark	0.26%
12 Month Return	0.18%
TSY Benchmark	-0.11%
Gov/Corp Benchmark	0.15%

