



*Clerk of the Circuit Court
and Comptroller*
Investment Report

July 2017



Investment Report July 2017



INVESTMENT REPORT

For the

**SEMINOLE COUNTY BOARD OF COUNTY
COMMISSIONERS**

July 2017

Prepared By:

***OFFICE OF THE CLERK OF THE CIRCUIT
COURT AND COMPTROLLER***



Investment Report July 2017



As Seminole County's Chief Financial Officer and Custodian of the County funds, the Clerk of the Circuit Court and Comptroller is charged with safeguarding and investing the County's funds. The County's investment policy is specific in terms of its stated investment objectives. The primary objective of the policy is *Safety*, to prevent any loss of principal. The second objective is *Liquidity*, to meet the County's expenditures. The third objective is *Investment Return* on the portfolio. After meeting the first two objectives, the Clerk actively seeks opportunities to maximize investment income.

As of July 31, 2017, the County's portfolio is comprised of the investments listed below:

Investments	Portfolio Percentage		Balance
State Board Administration/Florida PRIME - 1.29%	31%	✓	\$ 131,072,098
Bank United Money Market Account - 1.35%	24%		100,332,545
City National Bank Money Market Account - 1.35%	24%		100,324,880
Florida Community Bank Money Market Account - 1.25%	10%		40,119,576
Wells Fargo Money Market Fund Select Class - .89%	8%		35,205,364
SunTrust Premier Checking - .04%	0%	**	917,801
Collateralized Mortgage Obligation (CMO)	0%	**	4,635
Mortgage Backed Securities - Fixed & Float	2%		8,312,242
US Treasury	1%		3,820,770
Total Portfolio Balance	100%		\$ 420,109,911

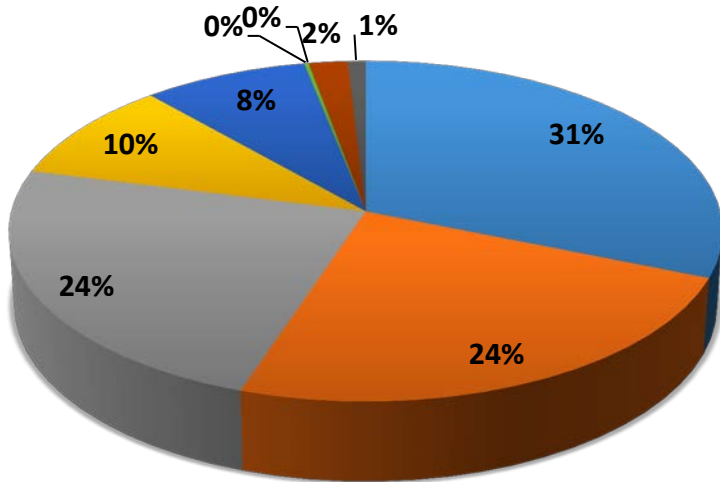
✓ A transfer of \$4.5 million was done subsequent to July to conform with the Investment Policy percentage
 ** Percentage is less than 1%.



Investment Report July 2017



Portfolio Allocation July 31, 2017



- State Board Administration/Florida PRIME - 1.29%
- Bank United Money Market Account - 1.35%
- City National Bank Money Market Account - 1.35%
- Florida Community Bank Money Market Account - 1.25%
- Wells Fargo Money Market Fund Select Class - .89%
- SunTrust Premier Checking - .04%
- Collateralized Mortgage Obligation (CMO)
- Mortgage Backed Securities - Fixed & Float
- US Treasury



Investment Report July 2017



SEMINOLE COUNTY, FLORIDA INVESTMENT INCOME COMPARISON 2017 VS. 2016

	JULY 2017		
<i>Income Earned</i>	<u>Interest Rate/Coupon</u>	<u>Portfolio Balance</u>	<u>Interest/Dividends</u>
State Board Administration/Florida PRIME Money Market Accounts	1.29%	\$ 131,072,098	\$ 143,026
Bank United	1.35%	100,332,545	116,138
City National Bank	1.35%	100,324,880	114,898
Florida Community Bank	1.25%	40,119,576	42,548
Wells Fargo Government Money Market Funds Select Class Shares	0.89%	35,205,364	36,132
SunTrust Premier Checking	0.04%	917,801	21
CMO & Mortgage Backed Securities	Various	8,316,877	23,833
Treasury Securities	7.125%	3,820,770	18,305
Total		\$ 420,109,911	\$ 494,901

	JULY 2016		
<i>Income Earned</i>	<u>Interest Rate/Coupon</u>	<u>Portfolio Balance</u>	<u>Interest/Dividends</u>
State Board Administration/Florida PRIME Money Market Funds	0.64%	\$ 81,379,880	\$ 44,370
Dreyfus Treasury & Agency Cash Mgmt.-Institutional Shares	0.21%	50,257,961	9,767
SunTrust INVESCO Atst Premier U.S. Govt Inst 3311	0.26%	51,889,829	12,517
Wells Fargo Government Money Market Fund Institutional Class Shares	0.26%	50,516,863	11,272
SunTrust Premier Checking	0.04%	139,902,140	4,729
CMO & Mortgage Backed Securities	Various	12,144,035	35,098
Treasury Securities	7.125%	4,116,330	18,204
Total		\$ 390,207,038	\$ 135,957

Interest July 2017	\$ 494,901
Interest July 2016	(135,957)
Increase in interest	\$ 358,944

Percentage Increase **264%**



Investment Report July 2017



PORTFOLIO STATISTICS - SECTOR ALLOCATION

Market Sector	Market Value	Interest Rate/ Coupon	Market Yield	Maturity Date	Average Life	Cost Value	Unrealized Gain (Cost Vs. Mkt)	GAAP* Book Value	GAAP* Gain/ (Loss)
CMO Fixed	\$ 4,635	✓	2.27%	☑	1.40	\$ 4,473	\$ 162	\$ 4,537	\$ 97
SBA/Florida PRIME	131,072,098	1.29%	1.29%	08/31/17	0.08	131,072,098	-	131,072,098	-
Bank United	100,332,545	1.35%	1.35%	08/31/17	0.08	100,332,545	-	100,332,545	-
City National Bank	100,324,880	1.35%	1.35%	08/31/17	0.08	100,324,880	-	100,324,880	-
Florida Community Bank	40,119,576	1.25%	1.25%	08/31/17	0.08	40,119,576	-	40,119,576	-
Wells Fargo Money Market Fund	35,205,364	0.89%	0.89%	08/31/17	0.08	35,205,364	-	35,205,364	-
Other - SunTrust Premier Checking	917,801	0.04%	0.04%	08/31/17	0.08	917,801	-	917,801	-
Fixed MBS	628,354	✓	0.78%	☑	☑	588,125	40,229	633,395	(5,041)
Floating MBS	7,683,888	✓	2.15%	☑	☑	7,310,097	373,792	7,707,376	(23,488)
US Treasury	3,820,770	7.125%	1.90%	02/15/23	5.54	3,438,750	382,020	4,062,660	(241,890)
Total	\$ 420,109,911		1.30%			\$ 419,313,709	\$ 796,202	\$ 420,380,232	\$ (270,321)

* Generally Accepted Accounting Principles

✓ See detail securities for interest rates

☑ See detail securities for individual maturity date and average life

BENCHMARK COMPARISONS

Benchmark	July 2017 Yield	Variance
Portfolio Average Market Yield	1.30%	-
3 Months US Treasury Rate	1.07%	0.23%
Effective Federal Funds Rate	1.07%	0.23%
Florida PRIME	1.29%	0.01%
FLCLASS	1.20%	0.10%
FLGIT - Day to Day Fund	1.13%	0.17%

Seminole County Board of County Commissioners
Valuation Date - 7/31/2017
Prepared by: SunTrust Robinson Humphrey, Inc.
ANALYSIS OF SECURITIES BASED ON COST/PURCHASE PRICE VS. MARKET VALUE

PREPARED BY SUNTRUST ROBINSON HUMPHREY, INC. AS THIRD PARTY CUSTODIAN FOR THE SEMINOLE COUNTY BOARD OF COUNTY COMMISSIONERS

CUSIP	Portfolio	Description	Current		RcvLastRate	Date	BookYld	Book Price	Price_Desc	Yield	Purchase		Unrealized		Deal/Issue
			Notional/Original Face	Notional/Current Par							Price/Cost Value	Market Value	Gain/(Loss)	AvgLife	
Money Market Accounts & Other															
SBAFUND01	Fund	SBA/Florida Prime	\$ 131,072,098	\$ 131,072,098	1.180	8/31/2017	1.183	\$ 100.00	\$ 100.00	1.293	\$ 131,072,098	\$ 131,072,098	\$ -	0.08	Deal
Bank United	Money Market	Bank United Money Mkt Acct	100,332,545	100,332,545	1.350	8/31/2017	1.354	100.00	100.00	1.354	100,332,545	100,332,545	-	0.08	Deal
SunTrust	Checking	SunTrust Premier Checking	917,801	917,801	0.040	8/31/2017	0.040	100.00	100.00	0.040	917,801	917,801	-	0.08	Deal
WellsFargo	Money Market	Wells Fargo Select Money Mkt Fund	35,205,364	35,205,364	0.870	8/31/2017	0.872	100.00	100.00	0.892	35,205,364	35,205,364	-	0.08	Deal
City National	Money Market	City National Bank Money Mkt Acct	100,324,880	100,324,880	1.350	8/31/2017	1.354	100.00	100.00	1.354	100,324,880	100,324,880	-	0.08	Deal
FlorComm	Money Market	Florida Community Bank Money Mkt Acct	40,119,576	40,119,576	1.250	8/31/2017	1.253	100.00	100.00	1.253	40,119,576	40,119,576	-	0.08	Deal
Total Money Market Accts & Other			407,972,264	407,972,264							407,972,264	407,972,264	-		
CMO Fixed															
20170531-31358FBS7-231921	CMO Fixed	FN 90118 G Supp Fix	3,742,000	17	6.000	9/25/2020	20.065	94.500	101.542	1.203	16	17	1	0.41	FN
20170531-31358GY43-231869	CMO Fixed	FN 9156 M PAC1 Fix	1,300,000	4,364	6.750	6/25/2021	4.910	102.125	105.804	2.277	4,457	4,617	161	1.43	FN
Total CMO Fixed			5,042,000	4,381							4,473	4,635	162	1.84	
MBS Fixed															
20170531-3128FHCT7-231867	MBS Fixed	FGLMC D75482 6.500 05/01/26	3,422,641	44,607	6.500	5/1/2026	6.408	100.250	110.777	2.943	44,718	49,414	4,696	3.31	FHLMC
20170531-3128M1TL3-273106	MBS Fixed	FGCI G12455 5.500 10/01/21	5,130,000	145,923	5.500	10/1/2021	5.543	99.813	104.722	1.900	145,649	152,814	7,164	1.40	FHLMC
20170531-3140IDES6-231875	MBS Fixed	FNCI 704945 4.000 05/01/18	5,000,000	35,332	4.000	5/1/2018	4.517	99.563	103.634	-6.460	35,177	36,616	1,439	0.36	FNMA
20170531-31401HTJ1-231928	MBS Fixed	FNCI 708953 4.000 06/01/18	5,000,000	21,682	4.000	6/1/2018	5.302	99.188	103.634	-4.581	21,506	22,470	964	0.44	FNMA
20170531-31403N7D3-237665	MBS Fixed	FNCI 754292 5.000 11/01/18	4,200,000	56,555	5.000	11/1/2018	8.655	97.800	102.277	0.240	55,310	57,842	2,532	0.55	FNMA
20170531-36201XQ50-239381	MBS Fixed	GNJO 606276 5.000 05/15/21	3,530,852	182,556	5.000	5/15/2021	7.123	97.125	105.276	1.112	177,308	192,188	14,880	1.42	GNMA
20170531-36202BCP8-231949	MBS Fixed	G2SF 000978 8.500 03/20/23	3,144,133	665	8.500	3/20/2023	5.207	105.938	100.311	8.209	704	667	(37)	2.05	GNMA
20170531-36211QY54-239380	MBS Fixed	GNJO 520132 5.000 04/15/21	1,646,693	65,159	5.000	4/15/2021	7.030	97.125	104.643	1.705	63,286	68,185	4,899	1.50	GNMA
20170531-36292LB37-239382	MBS Fixed	GNJO 651758 5.000 04/15/21	1,550,000	45,782	5.000	4/15/2021	7.232	97.125	105.191	0.970	44,465	48,158	3,693	1.35	GNMA
Total MBS Fixed			32,624,319	598,261							588,125	628,354	40,229		

Seminole County Board of County Commissioners

Valuation Date - 7/31/2017

Prepared by: SunTrust Robinson Humphrey, Inc.

ANALYSIS OF SECURITIES BASED ON COST/PURCHASE PRICE VS. MARKET VALUE

PREPARED BY SUNTRUST ROBINSON HUMPHREY, INC. AS THIRD PARTY CUSTODIAN FOR THE SEMINOLE COUNTY BOARD OF COUNTY COMMISSIONERS

Table with columns: CUSIP, Portfolio, Description, Notional/Original Face, Current Notional/Current Par, RcvLstRate, Date Maturity, BookYld, Book Price, Price_Desc, Yield, Purchase Price/Cost Value, Market Value, Unrealized Gain/(Loss), AvgLife, Deal/Issue. Rows include MBS Float, Treasury, and Total Seminole County Board of County Commissioners.

Seminole County Board of County Commissioners
Valuation Date - 07/31/2017
Prepared by: SunTrust Robinson Humphrey, Inc.
ANALYSIS OF SECURITIES BASED ON GAAP BOOK VALUE VS. MARKET VALUE

PREPARED BY SUNTRUST ROBINSON HUMPHREY, INC. AS THIRD PARTY CUSTODIAN FOR THE SEMINOLE COUNTY BOARD OF COUNTY COMMISSIONERS

CUSIP	Portfolio	Description	Current		RcvLastRate	Date Maturity	BookYld	Book Price	Price_Desc	Yield	GAAP Book Value	GAAP Market Value	Unrealized Gain/(Loss)	AvgLife	Deal/Issue
			Notional/Original Face	Notional/Current Par											
Money Market Accounts & Other															
SBAFUND01	Fund	SBA/Florida Prime	\$ 131,072,098	\$ 131,072,098	1.180	8/31/2017	1.183	\$ 100.00	\$ 100.00	1.293	\$ 131,072,098	\$ 131,072,098	\$ -	0.08	Deal
Bank United	Money Market	Bank United Money Mkt Acct	100,332,545	100,332,545	1.350	8/31/2017	1.354	100.00	100.00	1.354	100,332,545	100,332,545	-	0.08	Deal
SunTrust	Checking	SunTrust Premier Checking	917,801	917,801	0.040	8/31/2017	0.040	100.00	100.00	0.040	917,801	917,801	-	0.08	Deal
WellsFargo	Money Market	Wells Fargo Select Money Mkt Fund	35,205,364	35,205,364	0.870	8/31/2017	0.872	100.00	100.00	0.892	35,205,364	35,205,364	-	0.08	Deal
City National	Money Market	City National Bank Money Mkt Acct	100,324,880	100,324,880	1.350	8/31/2017	1.354	100.00	100.00	1.354	100,324,880	100,324,880	-	0.08	Deal
FlorComm	Money Market	Florida Community Bank Money Mkt Acct	40,119,576	40,119,576	1.250	8/31/2017	1.253	100.00	100.00	1.253	40,119,576	40,119,576	-	0.08	Deal
Total Money Market Accts & Other			407,972,264	407,972,264							407,972,264	407,972,264	-		
CMO Fixed															
20170531-31358FBS7-231921	CMO Fixed	FN 90118 G Supp Fix	3,742,000	17	6.000	9/25/2020	1.226	101.550	101.542	1.203	17	17	(0)	0.41	FN
20170531-31358GY43-231869	CMO Fixed	FN 9156 M PAC1 Fix	1,300,000	4,364	6.750	6/25/2021	3.859	103.573	105.804	2.277	4,520	4,617	97	1.43	FN
Total CMO Fixed			5,042,000	4,381							4,537	4,635	97	1.84	
MBS Fixed															
20170531-3128FHCT7-231867	MBS Fixed	FGLMC D75482 6.500 05/01/26	3,422,641	44,607	6.500	5/1/2026	1.836	114.563	110.777	2.943	51,103	49,414	(1,689)	3.31	FHLMC
20170531-3128M1TL3-273106	MBS Fixed	FGCI G12455 5.500 10/01/21	5,130,000	145,923	5.500	10/1/2021	0.427	106.856	104.722	1.900	155,928	152,814	(3,114)	1.40	FHLMC
20170531-31401DES6-231875	MBS Fixed	FNCI 704945 4.000 05/01/18	5,000,000	35,332	4.000	5/1/2018	-5.330	103.204	103.634	-6.460	36,464	36,616	152	0.36	FNMA
20170531-31401HTJ1-231928	MBS Fixed	FNCI 708953 4.000 06/01/18	5,000,000	21,682	4.000	6/1/2018	-3.649	103.204	103.634	-4.581	22,377	22,470	93	0.44	FNMA
20170531-31403N7D3-237665	MBS Fixed	FNCI 754292 5.000 11/01/18	4,200,000	56,555	5.000	11/1/2018	-0.585	102.757	102.277	0.240	58,114	57,842	(271)	0.55	FNMA
20170531-36201XQ50-239381	MBS Fixed	GNJO 606276 5.000 05/15/21	3,530,852	182,556	5.000	5/15/2021	1.119	105.279	105.276	1.112	192,193	192,188	(5)	1.42	GNMA
20170531-36202BCP8-231949	MBS Fixed	G2SF 000978 8.500 03/20/23	3,144,133	665	8.500	3/20/2023	8.406	99.985	100.311	8.209	664	667	2	2.05	GNMA
20170531-36211QY54-239380	MBS Fixed	GNJO 520132 5.000 04/15/21	1,646,693	65,159	5.000	4/15/2021	1.507	104.957	104.643	1.705	68,389	68,185	(205)	1.50	GNMA
20170531-36292LB37-239382	MBS Fixed	GNJO 651758 5.000 04/15/21	1,550,000	45,782	5.000	4/15/2021	0.974	105.199	105.191	0.970	48,162	48,158	(4)	1.35	GNMA
Total MBS Fixed			32,624,319	598,261							633,395	628,354	(5,041)		

Seminole County Board of County Commissioners
Valuation Date - 07/31/2017
Prepared by: SunTrust Robinson Humphrey, Inc.
ANALYSIS OF SECURITIES BASED ON GAAP BOOK VALUE VS. MARKET VALUE

PREPARED BY SUNTRUST ROBINSON HUMPHREY, INC. AS THIRD PARTY CUSTODIAN FOR THE SEMINOLE COUNTY BOARD OF COUNTY COMMISSIONERS

	CUSIP	Portfolio	Description	Current		Date	RcvLastRate	BookYld	Book Price	Price_Desc	Yield	GAAP Book Value	GAAP Market Value	Unrealized Gain/(Loss)	AvgLife	Deal/Issue
				Notional/Original Face	Notional/Current Par											
MBS Float																
20170531-3128JRQ2-273104	3128JRQ2	MBS Float	FH99AR 847663 2.706 11/01/36	10,000,000	655,707	2.707	11/1/2036	1.885	105.885	105.453	1.980	694,295	691,462	(2,833)	4.62	FHLMC
20170531-3128NGF34-263663	3128NGF34	MBS Float	FH99AR 1H1386 3.079 03/01/37	5,000,000	156,551	3.077	3/1/2037	2.265	104.678	105.720	2.031	163,875	165,506	1,631	4.71	FHLMC
20170531-3128QJ3C8-263302	3128QJ3C8	MBS Float	FH99AR 1G1695 3.069 04/01/37	10,000,000	162,843	3.068	4/1/2037	1.938	104.543	104.074	2.041	170,240	169,477	(764)	4.75	FHLMC
20170531-3128QJG26-266674	3128QJG26	MBS Float	FH99AR 1G1117 2.976 09/01/35	15,000,000	981,880	2.976	9/1/2035	1.837	106.436	104.873	2.189	1,045,074	1,029,727	(15,347)	4.57	FHLMC
20170531-3128QJYB6-262377	3128QJYB6	MBS Float	FH99AR 1G1606 3.581 03/01/37	10,000,000	334,693	3.581	3/1/2037	2.815	102.775	101.331	3.155	343,981	339,148	(4,833)	4.72	FHLMC
20170531-3128QLRC7-262231	3128QLRC7	MBS Float	FH99AR 1H2583 2.928 01/01/36	4,000,000	85,121	2.928	1/1/2036	1.982	105.812	105.456	2.060	90,068	89,765	(303)	4.60	FHLMC
20170531-31295KN83-231919	31295KN83	MBS Float	FH99AR 786715 2.626 07/01/29	1,856,783	30,293	3.126	7/1/2029	2.919	100.994	100.752	2.988	30,594	30,520	(73)	3.74	FHLMC
20170531-31295KPW8-231930	31295KPW8	MBS Float	FH99AR 786737 2.752 09/01/29	4,000,000	18,855	2.755	9/1/2029	2.451	103.175	102.754	2.567	19,453	19,374	(79)	3.79	FHLMC
20170531-31295KZU1-231950	31295KZU1	MBS Float	FH99AR 787055 2.985 04/01/30	3,000,000	12,576	2.985	4/1/2030	3.105	100.627	100.501	3.138	12,655	12,639	(16)	3.88	FHLMC
20170531-313485LE2-231908	313485LE2	MBS Float	FH99AR 785725 2.654 12/01/26	2,000,000	8,274	2.654	12/1/2026	2.467	102.302	101.939	2.585	8,464	8,434	(30)	3.22	FHLMC
20170531-31349T6B2-254169	31349T6B2	MBS Float	FH99AR 782666 3.190 04/01/36	5,030,473	219,362	3.190	4/1/2036	3.177	100.990	100.557	3.281	221,534	220,584	(950)	4.62	FHLMC
20170531-31349TWL1-239417	31349TWL1	MBS Float	FH99AR 782451 2.750 10/01/34	6,450,000	102,825	2.750	10/1/2034	2.074	105.299	104.945	2.155	108,273	107,909	(364)	4.47	FHLMC
20170531-31369BJJ5-231880	31369BJJ5	MBS Float	FN99AR 205565 2.775 02/01/23	1,050,738	28,359	2.775	2/1/2023	2.740	100.821	100.507	2.877	28,592	28,503	(89)	2.41	FNMA
20170531-31380LKE7-231924	31380LKE7	MBS Float	FN99AR 483193 2.840 11/01/27	3,500,000	20,303	2.840	11/1/2027	2.959	101.253	101.128	2.995	20,557	20,532	(25)	3.47	FNMA
20170531-31383K6X0-231914	31383K6X0	MBS Float	FN99AR 505886 2.635 07/01/29	3,000,000	33,017	3.260	7/1/2029	2.526	102.629	102.375	2.597	33,885	33,801	(84)	3.69	FNMA
20170531-31383NZU8-231862	31383NZU8	MBS Float	FN99AR 508455 2.635 08/01/29	3,560,767	54,893	3.260	8/1/2029	2.700	102.283	102.070	2.754	56,146	56,029	(117)	4.05	FNMA
20170531-31384VQU9-231951	31384VQU9	MBS Float	FN99AR 535167 2.902 01/01/30	5,721,120	34,439	2.902	1/1/2030	2.348	103.282	102.775	2.489	35,569	35,394	(175)	3.77	FNMA
20170531-31391BC39-231937	31391BC39	MBS Float	FN99AR 661690 2.675 09/01/32	5,000,000	173,541	2.675	9/1/2032	2.036	105.803	104.745	2.253	183,612	181,776	(1,836)	5.01	FNMA
20170531-31400L5H3-264630	31400L5H3	MBS Float	FN99AR 691248 3.473 05/01/37	2,000,000	6,660	3.475	5/1/2037	3.323	100.498	98.435	3.772	6,694	6,556	(137)	5.43	FNMA
20170531-31402KUQ5-231863	31402KUQ5	MBS Float	FN99AR 731491 2.760 10/01/33	4,000,000	97,702	2.964	10/1/2033	2.164	104.931	104.607	2.241	102,520	102,203	(317)	4.28	FNMA
20170531-31404AE91-231943	31404AE91	MBS Float	FN99AR 762560 2.990 11/01/33	3,980,910	345,898	2.990	11/1/2033	2.108	105.617	105.687	2.092	365,327	365,570	242	4.93	FNMA
20170531-31404CMN7-231864	31404CMN7	MBS Float	FN99AR 764565 2.563 06/01/34	5,000,000	623,196	2.688	6/1/2034	1.731	104.191	103.641	1.856	649,315	645,887	(3,428)	4.37	FNMA
20170531-31405DVG9-265754	31405DVG9	MBS Float	FN99AR 786415 2.794 07/01/34	5,369,079	325,497	3.293	7/1/2034	1.805	105.854	105.870	1.799	344,552	344,604	52	4.26	FNMA
20170531-31407FU24-266419	31407FU24	MBS Float	FN99AR 829601 2.758 08/01/35	4,927,478	288,425	3.383	8/1/2035	1.861	107.680	107.072	1.977	310,576	308,822	(1,754)	5.36	FNMA
20170531-31408EQ39-254168	31408EQ39	MBS Float	FN99AR 849274 3.067 01/01/36	6,575,000	100,717	3.068	1/1/2036	2.373	103.694	104.282	2.246	104,437	105,029	592	4.91	FNMA
20170531-31408G7J0-255386	31408G7J0	MBS Float	FN99AR 851497 2.697 02/01/36	3,050,000	147,328	2.788	2/1/2036	2.211	102.774	103.800	1.986	151,415	152,926	1,512	4.73	FNMA
20170531-31409UTA3-258229	31409UTA3	MBS Float	FN99AR 879045 2.992 03/01/36	10,395,108	281,935	2.992	3/1/2036	2.136	104.768	104.449	2.208	295,378	294,478	(899)	4.55	FNMA
20170531-31410AEP7-255385	31410AEP7	MBS Float	FN99AR 883142 3.182 06/01/36	12,075,102	1,086,782	3.767	6/1/2036	3.325	104.916	105.786	2.104	1,140,208	1,149,663	9,455	4.04	FNMA
20170531-31411VQ44-263662	31411VQ44	MBS Float	FN99AR 915875 3.510 05/01/37	5,000,000	147,643	3.510	5/1/2037	1.638	106.201	103.253	2.461	156,798	152,446	(4,353)	3.45	FNMA
20170531-31413B3Q2-264536	31413B3Q2	MBS Float	FN99AR 941007 5.460 07/01/37	10,000,000	441,704	3.474	7/1/2037	2.006	105.854	106.364	1.888	467,561	469,814	2,253	4.11	FNMA
20170531-36202J6M5-231878	36202J6M5	MBS Float	G2AR 008076 2.250 11/20/22	1,530,000	7,379	2.250	11/20/2022	1.502	102.472	102.245	1.599	7,562	7,545	(17)	2.38	GNMA
20170531-36202K7D1-231938	36202K7D1	MBS Float	G2AR 008992 2.125 06/20/22	4,000,000	22,912	2.625	6/20/2022	1.372	102.550	102.409	1.437	23,496	23,464	(32)	2.19	GNMA
20170531-36202KME2-231906	36202KME2	MBS Float	G2AR 008457 2.125 07/20/24	2,461,551	11,513	2.125	7/20/2024	1.578	103.132	102.801	1.689	11,873	11,835	(38)	3.04	GNMA
20170531-36202KPD1-231945	36202KPD1	MBS Float	G2AR 008520 2.250 10/20/24	2,022,030	11,655	2.250	10/20/2024	1.681	102.882	102.842	1.693	11,991	11,986	(5)	3.17	GNMA
20170531-36202KWWW1-231917	36202KWWW1	MBS Float	G2AR 008761 2.500 03/20/21	2,400,000	7,248	2.500	3/20/2021	1.258	102.157	100.876	2.036	7,404	7,311	(93)	1.73	GNMA
20170531-36225CKE5-231882	36225CKE5	MBS Float	G2AR 080292 2.125 06/20/29	4,000,000	21,292	2.625	6/20/2029	1.758	103.693	103.164	1.888	22,078	21,966	(113)	4.16	GNMA
20170531-36225CNP7-231942	36225CNP7	MBS Float	G2AR 080397 2.125 04/20/30	4,000,000	22,888	2.625	4/20/2030	1.819	103.704	103.396	1.889	23,736	23,666	(70)	4.51	GNMA
20170531-36225CSM9-231851	36225CSM9	MBS Float	G2AR 080523 2.125 07/20/31	1,434,669	38,855	2.125	7/20/2031	1.715	103.997	103.920	1.732	40,408	40,378	(30)	4.30	GNMA
20170531-36225CSZ0-231853	36225CSZ0	MBS Float	G2AR 080535 2.125 08/20/31	3,567,526	67,441	2.125	8/20/2031	1.678	104.063	103.904	1.715	70,181	70,074	(107)	4.21	GNMA
20170531-36225CTZ9-231893	36225CTZ9	MBS Float	G2AR 080567 2.375 01/20/32	5,007,640	122,294	2.375	1/20/2032	1.743	103.848	103.917	1.726	127,000	127,084	84	4.43	GNMA
Total MBS Float				200,965,974	7,340,494							7,707,376	7,683,888	(23,488)		
Treasury																
20170531-912810EP9-231850	912810EP9	Treasury	UNITED STATES TREASURY	3,000,000	3,000,000	7.125	2/15/2023	0.614	135.422	127.359	1.900	4,062,660	3,820,770	(241,890)	5.54	Deal
Total Treasury				3,000,000	3,000,000							4,062,660	3,820,770	(241,890)		
Total Seminole County Board of County Commissioners				\$ 649,604,557	\$ 418,915,400							\$ 420,380,232	\$ 420,109,911	\$ (270,321)		